# ANNUAL STATEMENT

## OF THE

# Volunteer State Health Plan, Inc.

**of**

**Chattanooga**

**in the state of**

**Tennessee**

**2021**

**TO THE**

**Insurance Department**

**OF THE STATE OF**

**Tennessee**

**For the Year Ending**
**DECEMBER 31, 2021**

**HEALTH**

**2021**

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# HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

# Volunteer State Health Plan, Inc.

NAIC Group Code 3498 (Current) 3498 (Prior) NAIC Company Code 14046 Employer's ID Number 62-1656610

Organized under the Laws of Tennessee, State of Domicile or Port of Entry TN

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

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

Incorporated/Organized 07/11/1996 Commenced Business 11/01/1996

Statutory Home Office 1 Cameron Hill Circle, Chattanooga, TN, US 37402-0001
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 1 Cameron Hill Circle
(Street and Number)
Chattanooga, TN, US 37402-0001, 423-535-7192
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 1 Cameron Hill Circle, Chattanooga, TN, US 37402-0001
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 Cameron Hill Circle
(Street and Number)
Chattanooga, TN, US 37402-0001, 423-535-8764
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.bluecare.bcbst.com

Statutory Statement Contact Joseph DeWayne Moser, 423-535-6894
(Name) (Area Code) (Telephone Number)
Joseph_Moser@bcbst.com, 423-535-8331
(E-mail Address) (FAX Number)

## OFFICERS

| | | | |
|---|---|---|---|
| President | Amber Jeanine Cambron | Secretary | Jill Anne Langston |
| Treasurer | Erbon Dennis Culver | Assistant Treasurer | Mandy Holland Savage |
| Assistant Secretary | Kristy Leanne White | | |

## OTHER

| | | |
|---|---|---|
| Casey Lee Dungan, VP, Chief Financial Officer | Jeffrey Aaron Hocking, Actuary | Robert Cyrus Huffman M.D., VP, Chief Population Health Officer |
| Jeanne James M.D., VP, Chief Medical Officer | Jason Patrick Lloyd, VP | Francis Elizabeth Martini, VP |
| Janice Stanek Maurizio, VP | Stephani Jennifer Ryan, VP | Patrick Timothy Sullivan, VP, Chief Operating Officer |

## DIRECTORS OR TRUSTEES

| | | |
|---|---|---|
| Jason David Hickey, M.D. Chairperson | John Francis Giblin | Scott Christian Pierce |

State of Tennessee
County of Hamilton 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.

| | | |
|---|---|---|
| Amber Jeanine Cambron | Casey Lee Dungan | Jill Anne Langston |
| President | VP & Chief Financial Officer | Secretary |

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 .....

# ACTUARIAL OPINION

## TABLE of KEY INDICATORS

This Opinion is: [X] Unqualified [ ] Qualified [ ] Adverse [ ] Inconclusive

IDENTIFICATION SECTION
[X] Prescribed Wording Only [ ] Prescribed Wording with Additional Wording [ ] Revised Wording

SCOPE SECTION
[X] Prescribed Wording Only [ ] Prescribed Wording with Additional Wording [ ] Revised Wording

RELIANCE SECTION
[X] Prescribed Wording Only [ ] Prescribed Wording with Additional Wording [ ] Revised Wording

OPINION SECTION
[ ] Prescribed Wording Only [ ] Prescribed Wording with Additional Wording [X] Revised Wording

RELEVANT COMMENTS
[X] Revised Wording

[ ] The Actuarial Memorandum includes "Deviation from Standard" wording regarding conformity with an Actuarial Standard of Practice

## IDENTIFICATION

I, Jeffrey Hocking, ASA, MAAA, am an employee of Blue Cross and Blue Shield of Tennessee (BCBST), holding company for Volunteer State Health Plan, and a member of the American Academy of Actuaries. I was appointed on January 1, 2018 in accordance with the requirements of the annual statement instructions. I meet the Academy qualification standards for rendering the opinion.

## SCOPE

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 Volunteer State Health Plan as prepared for filing with state regulatory officials, as of December 31, 2021.

| | |
|---|---|
| A. Claims unpaid (Page 3, Line 1); | $266,068,262 |
| B. Accrued medical incentive pool and bonus payments (Page 3, Line 2); | $1,295,876 |
| C. Unpaid claims adjustment expenses (Page 3, Line 3); | $8,124,299 |
| D. Aggregate health policy reserves (Page 3, Line 4) including unearned premium reserves and additional policy reserves from the Underwriting and Investment Exhibit – Part 2D; | $5,204,503 |
| 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); and | $0 |
| H. Any actuarial reserves or liabilities not included in the items above. | $0 |
| I. Specified actuarial items presented as assets in the annual statement | |
| 1. Title XVIII – Medicare; RAPS (included in page 2, line 15.3) | $9,342,509 |
| 2. Pharmacy Rebate Receivables (included in page 2, line 24) | $17,085,461 |

RELIANCE

In forming my opinion on loss reserves, I relied upon data prepared by Jeffrey Stuart Kay, FSA, MAAA, Director of Valuation & Data Analytics, by Joseph Dewayne Moser, Director of Corporate Accounting, and by Sherri Zink, Senior Vice President and Chief Data and Engagement Officer, as certified in the attached statements. I evaluated that data for reasonableness and consistency. I also reconciled that data to the Underwriting and Investment Exhibit - Part 2B of the company's current annual statement. In other respects, my examination included review of the actuarial assumptions and actuarial methods used and tests of the calculations I considered necessary.

OPINION

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 Tennessee and are at least as great as the minimum aggregate amounts required by the state in which this statement is filed,

D. Make 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,

F. Include appropriate provision for all actuarial items that ought to be established.

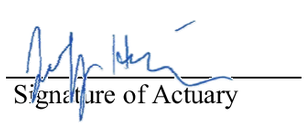
The Underwriting and Investment Exhibit – Part 2B was reviewed for reasonableness and consistency with the applicable Actuarial Standards of Practice.

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.

RELEVANT COMMENTS

In establishing actuarial assets and liabilities at year-end 2021, consideration was given to the impacts of the continuing Covid-19 pandemic on all inputs for which we believe that we have reliable data. Despite the challenges brought on by the pandemic environment, I believe the estimates contained in our year-end financials to be reliable and reasonably estimated.

This opinion has been prepared solely for the Board and the 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 and is not intended for any other purpose.



Signature of Actuary

Jeffrey Hocking, ASA, MAAA
Printed Name of Actuary

1 Cameron Hill Circle CH 1.5
Chattanooga, Tennessee 37402
Address of Actuary

423-535-6494
Telephone Number of Actuary

February 22, 2022
Date Opinion was Rendered

Volunteer State Health Plan
2021 Reliance Statement

I, Jeffrey Stuart Kay, FSA, MAAA, Valuation Actuary, meet the American Academy of Actuaries qualification standards for issuing an opinion on the unpaid claims liability of health insurers. I hereby affirm that all actuarial information submitted by me and under my direction to Jeffrey Aaron Hocking, ASA, MAAA, is to the best of my knowledge and belief, accurate and complete. My examination included such review of the assumptions and methods used and of the underlying basic records and/or summaries and such tests and calculations, as I considered necessary.

In my opinion, the amounts carried in the balance sheet as covered in the actuarial opinion:

A. Are in accordance with accepted actuarial standards consistently applied and are fairly stated in accordance with sound actuarial principles,

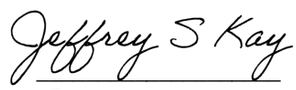
B. Are based on actuarial assumptions relevant to contract provisions and appropriate to the purpose for which the statement was prepared,

C. Meet the requirements of the laws of Tennessee, and are at least as great as the minimum aggregate amounts required by the state in which this statement is filed,

D. Make 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.

F. Include appropriate provision for all actuarial items that ought to be established.



Signature

Jeffrey Stuart Kay
Printed Name

1 Cameron Hill Circle – CH1.3
Chattanooga, TN 37402
Address

423-535-8413
Telephone Number

2/4/2022
Date

Volunteer State Health Plan
2021 Reliance Statement

I, Joseph Dewayne Moser, Director of Corporate Accounting, hereby affirm the calculation of the unpaid expense reserve and the supporting detail listings as well as accounting information utilized in the amounts reported in the Underwriting and Investment Exhibit – Part 2B of the annual statement (NAIC format) provided to Jeffrey Aaron Hocking, ASA, MAAA, are to the best of my knowledge and belief, accurate and complete.



_____
Signature

Joseph Dewayne Moser
Printed Name

1 Cameron Hill Circle – CH1.3
Chattanooga, TN 37402
Address

423-535-6894
Telephone Number

_____
Date

# ASSETS

| | | Current Year | | | Prior Year |
|---|---|---|---|---|---|
| | | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets (Cols. 1 - 2) | 4<br>Net Admitted Assets |
| 1. | Bonds (Schedule D) | 659,295,694 | 111,633 | 659,184,061 | 527,639,814 |
| 2. | Stocks (Schedule D): | | | | |
| | 2.1 Preferred stocks | 14,527,921 | 0 | 14,527,921 | 10,911,496 |
| | 2.2 Common stocks | 174,338,785 | 0 | 174,338,785 | 130,578,810 |
| 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 $ 0 encumbrances) | 0 | 0 | 0 | 0 |
| | 4.2 Properties held for the production of income (less $ 0 encumbrances) | 0 | 0 | 0 | 0 |
| | 4.3 Properties held for sale (less $ 0 encumbrances) | 0 | 0 | 0 | 0 |
| 5. | Cash ($ 18,587,309 , Schedule E - Part 1), cash equivalents ($ 124,545,813 , Schedule E - Part 2) and short-term investments ($ 2,682,644 , Schedule DA) | 145,815,766 | 0 | 145,815,766 | 359,549,586 |
| 6. | Contract loans, (including $ 0 premium notes) | 0 | 0 | 0 | 0 |
| 7. | Derivatives (Schedule DB) | 0 | 0 | 0 | 0 |
| 8. | Other invested assets (Schedule BA) | 31,822,720 | 0 | 31,822,720 | 28,616,513 |
| 9. | Receivables for securities | 1,572,737 | 0 | 1,572,737 | 96,828 |
| 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) | 1,027,373,623 | 111,633 | 1,027,261,990 | 1,057,393,047 |
| 13. | Title plants less $ 0 charged off (for Title insurers only) | 0 | 0 | 0 | 0 |
| 14. | Investment income due and accrued | 4,122,248 | 0 | 4,122,248 | 3,651,310 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 10,622,396 | 0 | 10,622,396 | 11,499,882 |
| | 15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums) | 0 | 0 | 0 | 0 |
| | 15.3 Accrued retrospective premiums ($ 9,342,509 ) and contracts subject to redetermination ($ 0 ) | 9,342,509 | 0 | 9,342,509 | 8,496,497 |
| 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 | 80,468,498 | 2,423,362 | 78,045,136 | 64,310,575 |
| 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 | 4,808,824 |
| 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 | 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 ($ 4,547,304 ) and other amounts receivable | 30,871,613 | 26,324,309 | 4,547,304 | 4,074,689 |
| 25. | Aggregate write-ins for other than invested assets | 3,723,193 | 3,723,193 | 0 | 0 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 1,166,524,080 | 32,582,497 | 1,133,941,583 | 1,154,234,824 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 | 0 |
| 28. | Total (Lines 26 and 27) | 1,166,524,080 | 32,582,497 | 1,133,941,583 | 1,154,234,824 |
| | **DETAILS OF WRITE-INS** | | | | |
| 1101. | | | | | |
| 1102. | | | | | |
| 1103. | | | | | |
| 1198. | Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 | 0 |
| 1199. | Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above) | 0 | 0 | 0 | 0 |
| 2501. | Prepaids and Other Miscellaneous | 3,723,193 | 3,723,193 | 0 | 0 |
| 2502. | | | | | |
| 2503. | | | | | |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 | 0 | 0 |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 3,723,193 | 3,723,193 | 0 | 0 |

# LIABILITIES, CAPITAL AND SURPLUS

| | | Current Year | | | Prior Year |
|---|---|---|---|---|---|
| | | 1 | 2 | 3 | 4 |
| | | Covered | Uncovered | Total | Total |
| 1. | Claims unpaid (less $ 0 reinsurance ceded) | 266,068,262 | 0 | 266,068,262 | 228,849,311 |
| 2. | Accrued medical incentive pool and bonus amounts | 1,295,876 | 0 | 1,295,876 | 1,035,155 |
| 3. | Unpaid claims adjustment expenses | 8,124,299 | 0 | 8,124,299 | 5,675,213 |
| 4. | Aggregate health policy reserves, including the liability of $ 0 for medical loss ratio rebate per the Public Health Service Act | 5,204,503 | 0 | 5,204,503 | 357,075 |
| 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 | 28,739,589 | 0 | 28,739,589 | 234,210,439 |
| 9. | General expenses due or accrued | 19,262,395 | 0 | 19,262,395 | 20,151,878 |
| 10.1 | Current federal and foreign income tax payable and interest thereon (including $ 0 on realized capital gains (losses)) | 0 | 0 | 0 | 0 |
| 10.2 | Net deferred tax liability | 7,994,412 | 0 | 7,994,412 | 0 |
| 11. | Ceded reinsurance premiums payable | 0 | 0 | 0 | 0 |
| 12. | Amounts withheld or retained for the account of others | 18,737 | 0 | 18,737 | 18,227 |
| 13. | Remittances and items not allocated | 0 | 0 | 0 | 0 |
| 14. | Borrowed money (including $ 0 current) and interest thereon $ 0 (including $ 0 current) | 0 | 0 | 0 | 0 |
| 15. | Amounts due to parent, subsidiaries and affiliates | 23,055,554 | 0 | 23,055,554 | 29,095,197 |
| 16. | Derivatives | 0 | 0 | 0 | 0 |
| 17. | Payable for securities | 4,007,878 | 0 | 4,007,878 | 2,978,381 |
| 18. | Payable for securities lending | 0 | 0 | 0 | 0 |
| 19. | Funds held under reinsurance treaties (with $ 0 authorized reinsurers, $ 0 unauthorized reinsurers and $ 0 certified reinsurers) | 0 | 0 | 0 | 0 |
| 20. | Reinsurance in unauthorized and certified ($ 0 ) 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 | 94,688,372 | 0 | 94,688,372 | 80,330,614 |
| 23. | Aggregate write-ins for other liabilities (including $ 40,847,642 current) | 40,847,642 | 0 | 40,847,642 | 36,261,724 |
| 24. | Total liabilities (Lines 1 to 23) | 499,307,519 | 0 | 499,307,519 | 638,963,214 |
| 25. | Aggregate write-ins for special surplus funds | XXX | XXX | 0 | 0 |
| 26. | Common capital stock | XXX | XXX | 10 | 10 |
| 27. | Preferred capital stock | XXX | XXX | 0 | 0 |
| 28. | Gross paid in and contributed surplus | XXX | XXX | 155,299,990 | 155,299,990 |
| 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 | 479,334,064 | 359,971,610 |
| 32. | Less treasury stock, at cost: | | | | |
| | 32.1 0 shares common (value included in Line 26 $ 0 ) | XXX | XXX | 0 | 0 |
| | 32.2 0 shares preferred (value included in Line 27 $ 0 ) | XXX | XXX | 0 | 0 |
| 33. | Total capital and surplus (Lines 25 to 31 minus Line 32) | XXX | XXX | 634,634,064 | 515,271,610 |
| 34. | Total liabilities, capital and surplus (Lines 24 and 33) | XXX | XXX | 1,133,941,583 | 1,154,234,824 |
| | **DETAILS OF WRITE-INS** | | | | |
| 2301. | Insured Premium Tax Payable | 40,294,077 | 0 | 40,294,077 | 35,697,986 |
| 2302. | Pending Escheatment to State | 553,565 | 0 | 553,565 | 563,738 |
| 2303. | | | | | |
| 2398. | Summary of remaining write-ins for Line 23 from overflow page | 0 | 0 | 0 | 0 |
| 2399. | Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above) | 40,847,642 | 0 | 40,847,642 | 36,261,724 |
| 2501. | | XXX | XXX | | |
| 2502. | | XXX | XXX | | |
| 2503. | | XXX | XXX | | |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | XXX | XXX | 0 | 0 |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | XXX | XXX | 0 | 0 |
| 3001. | | XXX | XXX | | |
| 3002. | | XXX | XXX | | |
| 3003. | | XXX | XXX | | |
| 3098. | Summary of remaining write-ins for Line 30 from overflow page | XXX | XXX | 0 | 0 |
| 3099. | Totals (Lines 3001 thru 3003 plus 3098)(Line 30 above) | XXX | XXX | 0 | 0 |

# STATEMENT OF REVENUE AND EXPENSES

| | | Current Year | | Prior Year |
|---|---|---|---|---|
| | | 1<br>Uncovered | 2<br>Total | 3<br>Total |
| 1. | Member Months | XXX | 7,515,061 | 6,684,111 |
| 2. | Net premium income ( including $ 0 non-health premium income) | XXX | 2,985,824,951 | 2,723,134,026 |
| 3. | Change in unearned premium reserves and reserve for rate credits | XXX | (4,847,428) | 2,642,925 |
| 4. | Fee-for-service (net of $ 0 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 | 2,980,977,523 | 2,725,776,951 |
| | **Hospital and Medical:** | | | |
| 9. | Hospital/medical benefits | 0 | 1,763,846,471 | 1,658,485,161 |
| 10. | Other professional services | 0 | 523,897,869 | 505,880,492 |
| 11. | Outside referrals | 0 | 0 | 0 |
| 12. | Emergency room and out-of-area | 0 | 88,920,083 | 80,967,805 |
| 13. | Prescription drugs | 0 | 13,609,557 | 13,686,437 |
| 14. | Aggregate write-ins for other hospital and medical | 0 | 0 | 0 |
| 15. | Incentive pool, withhold adjustments and bonus amounts | 0 | 1,494,084 | 2,114,571 |
| 16. | Subtotal (Lines 9 to 15) | 0 | 2,391,768,064 | 2,261,134,466 |
| | **Less:** | | | |
| 17. | Net reinsurance recoveries | 0 | 0 | 0 |
| 18. | Total hospital and medical (Lines 16 minus 17) | 0 | 2,391,768,064 | 2,261,134,466 |
| 19. | Non-health claims (net) | 0 | 0 | 0 |
| 20. | Claims adjustment expenses, including $ 113,813,384 cost containment expenses | 0 | 185,769,255 | 191,298,124 |
| 21. | General administrative expenses | 0 | 260,102,269 | 265,615,405 |
| 22. | Increase in reserves for life and accident and health contracts (including $ 0 increase in reserves for life only) | 0 | 0 | 0 |
| 23. | Total underwriting deductions (Lines 18 through 22) | 0 | 2,837,639,588 | 2,718,047,995 |
| 24. | Net underwriting gain or (loss) (Lines 8 minus 23) | XXX | 143,337,935 | 7,728,956 |
| 25. | Net investment income earned (Exhibit of Net Investment Income, Line 17) | 0 | 15,614,496 | 18,142,377 |
| 26. | Net realized capital gains (losses) less capital gains tax of $ 0 | 0 | 5,212,533 | (2,214,633) |
| 27. | Net investment gains (losses) (Lines 25 plus 26) | 0 | 20,827,029 | 15,927,744 |
| 28. | Net gain or (loss) from agents' or premium balances charged off [(amount recovered $ 0 ) (amount charged off $ 0 )] | 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 | 164,164,964 | 23,656,700 |
| 31. | Federal and foreign income taxes incurred | XXX | 25,588,989 | 23,477,501 |
| 32. | Net income (loss) (Lines 30 minus 31) | XXX | 138,575,975 | 179,199 |
| | **DETAILS OF WRITE-INS** | | | |
| 0601. | | XXX | | |
| 0602. | | XXX | | |
| 0603 | | XXX | | |
| 0698. | Summary of remaining write-ins for Line 6 from overflow page | XXX | 0 | 0 |
| 0699. | Totals (Lines 0601 thru 0603 plus 0698)(Line 6 above) | XXX | 0 | 0 |
| 0701. | | XXX | | |
| 0702. | | XXX | | |
| 0703 | | XXX | | |
| 0798. | Summary of remaining write-ins for Line 7 from overflow page | XXX | 0 | 0 |
| 0799. | Totals (Lines 0701 thru 0703 plus 0798)(Line 7 above) | XXX | 0 | 0 |
| 1401. | | | | |
| 1402. | | | | |
| 1403. | | | | |
| 1498. | Summary of remaining write-ins for Line 14 from overflow page | 0 | 0 | 0 |
| 1499. | Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above) | 0 | 0 | 0 |
| 2901. | | | | |
| 2902. | | | | |
| 2903 | | | | |
| 2998. | Summary of remaining write-ins for Line 29 from overflow page | 0 | 0 | 0 |
| 2999. | Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above) | 0 | 0 | 0 |

# STATEMENT OF REVENUE AND EXPENSES (Continued)

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| | **CAPITAL AND SURPLUS ACCOUNT** | | |
| 33. | Capital and surplus prior reporting year | 515,271,610 | 489,759,698 |
| 34. | Net income or (loss) from Line 32 | 138,575,975 | 179,199 |
| 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 $ 8,361,570 | 31,423,283 | 20,169,597 |
| 37. | Change in net unrealized foreign exchange capital gain or (loss) | 0 | 0 |
| 38. | Change in net deferred income tax | (4,441,666) | 11,877,654 |
| 39. | Change in nonadmitted assets | (16,195,138) | (6,714,538) |
| 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 | (30,000,000) | 0 |
| 47. | Aggregate write-ins for gains or (losses) in surplus | 0 | 0 |
| 48. | Net change in capital and surplus (Lines 34 to 47) | 119,362,454 | 25,511,912 |
| 49. | Capital and surplus end of reporting period (Line 33 plus 48) | 634,634,064 | 515,271,610 |
| | **DETAILS OF WRITE-INS** | | |
| 4701. | | | |
| 4702. | | | |
| 4703. | | | |
| 4798. | Summary of remaining write-ins for Line 47 from overflow page | 0 | 0 |
| 4799. | Totals (Lines 4701 thru 4703 plus 4798)(Line 47 above) | 0 | 0 |

# CASH FLOW

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| | **Cash from Operations** | | |
| 1. | Premiums collected net of reinsurance | 2,780,385,575 | 3,131,825,537 |
| 2. | Net investment income | 37,396,717 | 20,507,573 |
| 3. | Miscellaneous income | 0 | 0 |
| 4. | Total (Lines 1 through 3) | 2,817,782,292 | 3,152,333,110 |
| 5. | Benefit and loss related payments | 2,366,512,210 | 2,257,690,444 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 463,564,801 | 504,250,693 |
| 8. | Dividends paid to policyholders | 0 | 0 |
| 9. | Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses) | 25,588,989 | 23,837,501 |
| 10. | Total (Lines 5 through 9) | 2,855,666,000 | 2,785,778,638 |
| 11. | Net cash from operations (Line 4 minus Line 10) | (37,883,708) | 366,554,472 |
| | **Cash from Investments** | | |
| 12. | Proceeds from investments sold, matured or repaid: | | |
| | 12.1 Bonds | 274,255,832 | 290,436,057 |
| | 12.2 Stocks | 18,481,852 | 95,495,365 |
| | 12.3 Mortgage loans | 0 | 0 |
| | 12.4 Real estate | 0 | 0 |
| | 12.5 Other invested assets | 290,594 | 272,640 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | (2,110) | 0 |
| | 12.7 Miscellaneous proceeds | 1,029,497 | 9,561,570 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 294,055,665 | 395,765,632 |
| 13. | Cost of investments acquired (long-term only): | | |
| | 13.1 Bonds | 404,485,440 | 351,763,759 |
| | 13.2 Stocks | 28,740,448 | 82,784,968 |
| | 13.3 Mortgage loans | 0 | 0 |
| | 13.4 Real estate | 0 | 0 |
| | 13.5 Other invested assets | 0 | 25,199,734 |
| | 13.6 Miscellaneous applications | 1,475,909 | 8,818,656 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 434,701,798 | 468,567,117 |
| 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) | (140,646,133) | (72,801,485) |
| | **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 | 30,000,000 | 0 |
| | 16.6 Other cash provided (applied) | (5,203,979) | 2,570,382 |
| 17. | Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) | (35,203,979) | 2,570,382 |
| | **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) | (213,733,820) | 296,323,369 |
| 19. | Cash, cash equivalents and short-term investments: | | |
| | 19.1 Beginning of year | 359,549,586 | 63,226,217 |
| | 19.2 End of year (Line 18 plus Line 19.1) | 145,815,766 | 359,549,586 |

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

| | | |
|---|---|---|

# ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

| | | 1<br>Total | 2<br>Comprehensive (Hospital & Medical) | 3<br>Medicare Supplement | 4<br>Dental Only | 5<br>Vision Only | 6<br>Federal Employees Health Benefits Plan | 7<br>Title XVIII Medicare | 8<br>Title XIX Medicaid | 9<br>Other Health | 10<br>Other Non-Health |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. | Net premium income | 2,985,824,951 | 39,529,322 | 0 | 0 | 0 | 0 | 383,972,608 | 2,562,323,021 | 0 | 0 |
| 2. | Change in unearned premium reserves and reserve for rate credit | (4,847,428) | 0 | 0 | 0 | 0 | 0 | (146,716) | (4,700,712) | 0 | 0 |
| 3. | Fee-for-service (net of $ 0 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) | 2,980,977,523 | 39,529,322 | 0 | 0 | 0 | 0 | 383,825,892 | 2,557,622,309 | 0 | 0 |
| 8. | Hospital/medical benefits | 1,763,846,471 | 29,791,337 | 0 | 0 | 0 | 0 | 228,323,198 | 1,505,731,936 | 0 | XXX |
| 9. | Other professional services | 523,897,869 | 1,652,718 | 0 | 0 | 0 | 0 | 46,547,443 | 475,697,708 | 0 | XXX |
| 10. | Outside referrals | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 11. | Emergency room and out-of-area | 88,920,083 | 972,187 | 0 | 0 | 0 | 0 | 10,426,914 | 77,520,982 | 0 | XXX |
| 12. | Prescription drugs | 13,609,557 | 0 | 0 | 0 | 0 | 0 | 13,609,557 | 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 | 1,494,084 | 0 | 0 | 0 | 0 | 0 | 1,073,062 | 421,022 | 0 | XXX |
| 15. | Subtotal (Lines 8 to 14) | 2,391,768,064 | 32,416,242 | 0 | 0 | 0 | 0 | 299,980,174 | 2,059,371,648 | 0 | XXX |
| 16. | Net reinsurance recoveries | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 17. | Total medical and hospital (Lines 15 minus 16) | 2,391,768,064 | 32,416,242 | 0 | 0 | 0 | 0 | 299,980,174 | 2,059,371,648 | 0 | XXX |
| 18. | Non-health claims (net) | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 |
| 19. | Claims adjustment expenses including $ 71,955,871 cost containment expenses | 185,769,255 | 2,575,026 | 0 | 0 | 0 | 0 | 29,488,707 | 153,849,808 | (144,286) | 0 |
| 20. | General administrative expenses | 260,102,269 | 3,859,642 | 0 | 0 | 0 | 0 | 25,857,266 | 230,601,628 | (216,267) | 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) | 2,837,639,588 | 38,850,910 | 0 | 0 | 0 | 0 | 355,326,147 | 2,443,823,084 | (360,553) | 0 |
| 24. | Total underwriting gain or (loss) (Line 7 minus Line 23) | 143,337,935 | 678,412 | 0 | 0 | 0 | 0 | 28,499,745 | 113,799,225 | 360,553 | 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 thru 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 thru 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 thru 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<br>Direct Business | 2<br>Reinsurance Assumed | 3<br>Reinsurance Ceded | 4<br>Net Premium Income (Cols. 1 + 2 - 3) |
|---|---|---|---|---|
| 1. Comprehensive (hospital and medical) | 39,529,322 | 0 | 0 | 39,529,322 |
| 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 | 383,972,608 | 0 | 0 | 383,972,608 |
| 7. Title XIX - Medicaid | 2,562,323,021 | 0 | 0 | 2,562,323,021 |
| 8. Other health | 0 | 0 | 0 | 0 |
| 9. Health subtotal (Lines 1 through 8) | 2,985,824,951 | 0 | 0 | 2,985,824,951 |
| 10. Life | 0 | 0 | 0 | 0 |
| 11. Property/casualty | 0 | 0 | 0 | 0 |
| 12. Totals (Lines 9 to 11) | 2,985,824,951 | 0 | 0 | 2,985,824,951 |

# UNDERWRITING AND INVESTMENT EXHIBIT

## PART 2 - CLAIMS INCURRED DURING THE YEAR

| | 1<br>Total | 2<br>Comprehensive (Hospital & Medical) | 3<br>Medicare Supplement | 4<br>Dental Only | 5<br>Vision Only | 6<br>Federal Employees Health Benefits Plan | 7<br>Title XVIII Medicare | 8<br>Title XIX Medicaid | 9<br>Other Health | 10<br>Other Non-Health |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Payments during the year: | | | | | | | | | | |
| 1.1 Direct | 2,365,278,848 | 28,719,747 | 0 | 0 | 0 | 0 | 305,774,461 | 2,030,784,640 | 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 | 2,365,278,848 | 28,719,747 | 0 | 0 | 0 | 0 | 305,774,461 | 2,030,784,640 | 0 | 0 |
| 2. Paid medical incentive pools and bonuses | 1,233,363 | 0 | 0 | 0 | 0 | 0 | 1,225,863 | 7,500 | 0 | 0 |
| 3. Claim liability December 31, current year from Part 2A: | | | | | | | | | | |
| 3.1 Direct | 266,068,262 | 3,873,591 | 0 | 0 | 0 | 0 | 33,095,892 | 229,098,779 | 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 | 266,068,262 | 3,873,591 | 0 | 0 | 0 | 0 | 33,095,892 | 229,098,779 | 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 | 1,295,876 | 0 | 0 | 0 | 0 | 0 | 882,354 | 413,522 | 0 | 0 |
| 6. Net healthcare receivables (a) | 12,223,819 | 187,095 | 0 | 0 | 0 | 0 | 5,783,292 | 6,253,432 | 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 | 228,849,311 | 0 | 0 | 0 | 0 | 0 | 34,179,949 | 194,669,362 | 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 | 228,849,311 | 0 | 0 | 0 | 0 | 0 | 34,179,949 | 194,669,362 | 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 | 1,035,155 | 0 | 0 | 0 | 0 | 0 | 1,035,155 | 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 | 2,390,273,980 | 32,406,243 | 0 | 0 | 0 | 0 | 298,907,112 | 2,058,960,625 | 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 | 2,390,273,980 | 32,406,243 | 0 | 0 | 0 | 0 | 298,907,112 | 2,058,960,625 | 0 | 0 |
| 13. Incurred medical incentive pools and bonuses | 1,494,084 | 0 | 0 | 0 | 0 | 0 | 1,073,062 | 421,022 | 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<br>Total | 2<br>Comprehensive (Hospital & Medical) | 3<br>Medicare Supplement | 4<br>Dental Only | 5<br>Vision Only | 6<br>Federal Employees Health Benefits Plan | 7<br>Title XVIII Medicare | 8<br>Title XIX Medicaid | 9<br>Other Health | 10<br>Other Non-Health |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Reported in Process of Adjustment: | | | | | | | | | | |
| 1.1 Direct | 36,158,108 | 0 | 0 | 0 | 0 | 0 | 5,374,057 | 30,784,051 | 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 | 36,158,108 | 0 | 0 | 0 | 0 | 0 | 5,374,057 | 30,784,051 | 0 | 0 |
| 2. Incurred but Unreported: | | | | | | | | | | |
| 2.1 Direct | 229,910,154 | 3,873,591 | 0 | 0 | 0 | 0 | 27,721,835 | 198,314,728 | 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 | 229,910,154 | 3,873,591 | 0 | 0 | 0 | 0 | 27,721,835 | 198,314,728 | 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 | 266,068,262 | 3,873,591 | 0 | 0 | 0 | 0 | 33,095,892 | 229,098,779 | 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 | 266,068,262 | 3,873,591 | 0 | 0 | 0 | 0 | 33,095,892 | 229,098,779 | 0 | 0 |

# UNDERWRITING AND INVESTMENT EXHIBIT

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

| Line of Business | Claims Paid During the Year | | Claim Reserve and Claim Liability December 31 of Current Year | | 5 | 6 |
|---|---|---|---|---|---|---|
| | 1<br>On Claims Incurred Prior to January 1 of Current Year | 2<br>On Claims Incurred During the Year | 3<br>On Claims Unpaid December 31 of Prior Year | 4<br>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 | 28,719,747 | 0 | 3,873,591 | 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 | 20,260,453 | 285,514,008 | (1,227,758) | 34,323,650 | 19,032,695 | 34,179,949 |
| 7 Title XIX - Medicaid | 154,010,880 | 1,876,773,760 | (8,286,187) | 237,384,966 | 145,724,693 | 194,669,362 |
| 8. Other health | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. Health subtotal (Lines 1 to 8) | 174,271,333 | 2,191,007,515 | (9,513,945) | 275,582,207 | 164,757,388 | 228,849,311 |
| 10. Healthcare receivables (a) | 7,420,051 | 23,139,318 | 0 | 312,244 | 7,420,051 | 18,647,794 |
| 11. Other non-health | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. Medical incentive pools and bonus amounts | 1,233,363 | 0 | 0 | 1,295,876 | 1,233,363 | 1,035,155 |
| 13. Totals (Lines 9 - 10 + 11 + 12) | 168,084,645 | 2,167,868,197 | (9,513,945) | 276,565,839 | 158,570,700 | 211,236,672 |

(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 - Comprehensive (Hospital & Medical)

| Year in Which Losses Were Incurred | Cumulative Net Amounts Paid | | | | |
|---|---|---|---|---|---|
| | 1<br>2017 | 2<br>2018 | 3<br>2019 | 4<br>2020 | 5<br>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 | 28,720 |

### Section B - Incurred Health Claims - Comprehensive (Hospital & 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<br>2017 | 2<br>2018 | 3<br>2019 | 4<br>2020 | 5<br>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 | 32,593 |

### Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Comprehensive (Hospital & Medical)

| Years in which Premiums were Earned and Claims were Incurred | 1<br>Premiums Earned | 2<br>Claims Payment | 3<br>Claim Adjustment Expense Payments | 4<br>(Col. 3/2)<br>Percent | 5<br>Claim and Claim Adjustment Expense Payments (Col. 2 + 3) | 6<br>(Col. 5/1)<br>Percent | 7<br>Claims Unpaid | 8<br>Unpaid Claims Adjustment Expenses | 9<br>Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8) | 10<br>(Col. 9/1)<br>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 | 39,529 | 28,720 | 2,575 | 9.0 | 31,295 | 79.2 | 3,874 | 113 | 35,282 | 89.3 |

# 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<br>2017 | 2<br>2018 | 3<br>2019 | 4<br>2020 | 5<br>2021 |
| 1. Prior | | | | | |
| 2. 2017 | | | | | |
| 3. 2018 | XXX | | | | |
| 4. 2019 | XXX | XXX | | | |
| 5. 2020 | XXX | XXX | XXX | | |
| 6. 2021 | XXX | XXX | XXX | XXX | |

NONE

### 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<br>2017 | 2<br>2018 | 3<br>2019 | 4<br>2020 | 5<br>2021 |
| 1. Prior | | | | | |
| 2. 2017 | | | | | |
| 3. 2018 | XXX | | | | |
| 4. 2019 | XXX | XXX | | | |
| 5. 2020 | XXX | XXX | XXX | | |
| 6. 2021 | XXX | XXX | XXX | XXX | |

NONE

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

| Years in which Premiums were Earned and Claims were Incurred | 1<br>Premiums Earned | 2<br>Claims Payment | 3<br>Claim Adjustment Expense Payment | 4<br>(Col. 3/2) Percent | 5<br>Claim and Claim Adjustment Expense Payments (Col. 2+3) | 6<br>(Col. 5/1) Percent | 7<br>Claims Unpaid | 8<br>Unpaid Claims Adjustment Expenses | 9<br>Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8) | 10<br>(Col. 9/1) Percent |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. 2017 | | | | | | | | | | |
| 2. 2018 | | | | | | | | | | |
| 3. 2019 | | | | | | | | | | |
| 4. 2020 | | | | | | | | | | |
| 5. 2021 | | | | | | | | | | |

NONE

# UNDERWRITING AND INVESTMENT EXHIBIT

## PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

### Section A - Paid Health Claims - Dental Only

NONE

| Year in Which Losses Were Incurred | Cumulative Net Amounts Paid | | | | |
|---|---|---|---|---|---|
| | 1<br>2017 | 2<br>2018 | 3<br>2019 | 4<br>2020 | 5<br>2021 |
| 1. Prior | | | | | |
| 2. 2017 | | | | | |
| 3. 2018 | XXX | | | | |
| 4. 2019 | XXX | XXX | | | |
| 5. 2020 | XXX | XXX | XXX | | |
| 6. 2021 | XXX | XXX | XXX | XXX | |

### Section B - Incurred Health Claims - Dental Only

NONE

| 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<br>2017 | 2<br>2018 | 3<br>2019 | 4<br>2020 | 5<br>2021 |
| 1. Prior | | | | | |
| 2. 2017 | | | | | |
| 3. 2018 | XXX | | | | |
| 4. 2019 | XXX | XXX | | | |
| 5. 2020 | XXX | XXX | XXX | | |
| 6. 2021 | XXX | XXX | XXX | XXX | |

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

NONE

| Years in which Premiums were Earned and Claims were Incurred | 1<br>Premiums Earned | 2<br>Claims Payment | 3<br>Claim Adjustment Expense Payment | 4<br>(Col. 3/2) Percent | 5<br>Claim and Claim Adjustment Expense Payments (Col. 2+3) | 6<br>(Col. 5/1) Percent | 7<br>Claims Unpaid | 8<br>Unpaid Claims Adjustment Expenses | 9<br>Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8) | 10<br>(Col. 9/1) Percent |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. 2017 | | | | | | | | | | |
| 2. 2018 | | | | | | | | | | |
| 3. 2019 | | | | | | | | | | |
| 4. 2020 | | | | | | | | | | |
| 5. 2021 | | | | | | | | | | |

# UNDERWRITING AND INVESTMENT EXHIBIT

## PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

**($000 Omitted)**

### Section A - Paid Health Claims - Vision Only

NONE

| Year in Which Losses Were Incurred | Cumulative Net Amounts Paid | | | | |
|---|---|---|---|---|---|
| | 1<br>2017 | 2<br>2018 | 3<br>2019 | 4<br>2020 | 5<br>2021 |
| 1. Prior | | | | | |
| 2. 2017 | | | | | |
| 3. 2018 | XXX | | | | |
| 4. 2019 | XXX | XXX | | | |
| 5. 2020 | XXX | XXX | XXX | | |
| 6. 2021 | XXX | XXX | XXX | XXX | |

### Section B - Incurred Health Claims - Vision Only

NONE

| 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<br>2017 | 2<br>2018 | 3<br>2019 | 4<br>2020 | 5<br>2021 |
| 1. Prior | | | | | |
| 2. 2017 | | | | | |
| 3. 2018 | XXX | | | | |
| 4. 2019 | XXX | XXX | | | |
| 5. 2020 | XXX | XXX | XXX | | |
| 6. 2021 | XXX | XXX | XXX | XXX | |

### Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Vision Only

NONE

| Years in which Premiums were Earned and Claims were Incurred | 1<br>Premiums Earned | 2<br>Claims Payment | 3<br>Claim Adjustment Expense Payment | 4<br>(Col. 3/2) Percent | 5<br>Claim and Claim Adjustment Expense Payments | 6<br>(Col. 5/1) Percent | 7<br>Claims Unpaid | 8<br>Unpaid Claims Adjustment Expenses | 9<br>Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8) | 10<br>(Col. 9/1) Percent |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. 2017 | | | | | | | | | | |
| 2. 2018 | | | | | | | | | | |
| 3. 2019 | | | | | | | | | | |
| 4. 2020 | | | | | | | | | | |
| 5. 2021 | | | | | | | | | | |

# 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<br>2017 | 2<br>2018 | 3<br>2019 | 4<br>2020 | 5<br>2021 |
| 1. Prior | | | | | |
| 2. 2017 | | | | | |
| 3. 2018 | XXX | | | | |
| 4. 2019 | XXX | XXX | | | |
| 5. 2020 | XXX | XXX | XXX | | |
| 6. 2021 | XXX | XXX | XXX | XXX | |

NONE

### 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<br>2017 | 2<br>2018 | 3<br>2019 | 4<br>2020 | 5<br>2021 |
| 1. Prior | | | | | |
| 2. 2017 | | | | | |
| 3. 2018 | XXX | | | | |
| 4. 2019 | XXX | XXX | | | |
| 5. 2020 | XXX | XXX | XXX | | |
| 6. 2021 | XXX | XXX | XXX | XXX | |

NONE

### 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<br>Premiums Earned | 2<br>Claims Payment | 3<br>Claim Adjustment Expense Payment | 4<br>(Col. 3/2) Perc | 5<br>Claim and Claim Adjustment Expense Payments | 6<br>(Col. 5/1) Percent | 7<br>Claims Unpaid | 8<br>Unpaid Claims Adjustment Expenses | 9<br>Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8) | 10<br>(Col. 9/1) Percent |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. 2017 | | | | | | | | | | |
| 2. 2018 | | | | | | | | | | |
| 3. 2019 | | | | | | | | | | |
| 4. 2020 | | | | | | | | | | |
| 5. 2021 | | | | | | | | | | |

NONE

# UNDERWRITING AND INVESTMENT EXHIBIT

## PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

### Section A - Paid Health Claims - Title XVIII

| Year in Which Losses Were Incurred | | Cumulative Net Amounts Paid | | | | |
|---|---|---|---|---|---|---|
| | | 1<br>2017 | 2<br>2018 | 3<br>2019 | 4<br>2020 | 5<br>2021 |
| 1. | Prior | 13,260 | 13,114 | 13,181 | 13,181 | 13,181 |
| 2. | 2017 | 152,703 | 167,768 | 168,443 | 168,621 | 168,621 |
| 3. | 2018 | XXX | 174,612 | 186,178 | 186,913 | 187,176 |
| 4. | 2019 | XXX | XXX | 215,369 | 233,891 | 232,637 |
| 5. | 2020 | XXX | XXX | XXX | 241,235 | 262,486 |
| 6. | 2021 | XXX | XXX | XXX | XXX | 285,514 |

### Section B - Incurred Health Claims - Title XVIII

| 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<br>2017 | 2<br>2018 | 3<br>2019 | 4<br>2020 | 5<br>2021 |
| 1. | Prior | 13,673 | 13,220 | 13,168 | 13,181 | 13,181 |
| 2. | 2017 | 175,219 | 168,321 | 168,491 | 168,634 | 168,621 |
| 3. | 2018 | XXX | 196,675 | 186,904 | 187,061 | 187,169 |
| 4. | 2019 | XXX | XXX | 243,187 | 235,728 | 232,579 |
| 5. | 2020 | XXX | XXX | XXX | 274,452 | 261,324 |
| 6. | 2021 | XXX | XXX | XXX | XXX | 320,720 |

### Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Title XVIII

| Years in which Premiums were Earned and Claims were Incurred | | 1<br>Premiums Earned | 2<br>Claims Payment | 3<br>Claim Adjustment Expense Payments | 4<br>(Col. 3/2)<br>Percent | 5<br>Claim and Claim Adjustment Expense Payments (Col. 2 + 3) | 6<br>(Col. 5/1)<br>Percent | 7<br>Claims Unpaid | 8<br>Unpaid Claims Adjustment Expenses | 9<br>Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8) | 10<br>(Col. 9/1)<br>Percent |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. | 2017 | 217,568 | 168,621 | 19,552 | 11.6 | 188,173 | 86.5 | 0 | 0 | 188,173 | 86.5 |
| 2. | 2018 | 240,405 | 187,176 | 20,640 | 11.0 | 207,816 | 86.4 | (7) | 0 | 207,809 | 86.4 |
| 3. | 2019 | 285,884 | 232,637 | 33,490 | 14.4 | 266,127 | 93.1 | (58) | (1) | 266,068 | 93.1 |
| 4. | 2020 | 350,343 | 262,486 | 31,151 | 11.9 | 293,637 | 83.8 | (1,163) | 111 | 292,585 | 83.5 |
| 5. | 2021 | 383,826 | 285,514 | 25,759 | 9.0 | 311,273 | 81.1 | 35,206 | 1,180 | 347,659 | 90.6 |

# UNDERWRITING AND INVESTMENT EXHIBIT

## PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

**($000 Omitted)**

### Section A - Paid Health Claims - Title XIX

| Year in Which Losses Were Incurred | | Cumulative Net Amounts Paid | | | | |
|---|---|---|---|---|---|---|
| | | 1<br>2017 | 2<br>2018 | 3<br>2019 | 4<br>2020 | 5<br>2021 |
| 1. | Prior | 175,109 | 170,916 | 168,287 | 168,287 | 168,287 |
| 2. | 2017 | 1,717,057 | 1,916,533 | 1,915,457 | 1,915,876 | 1,915,876 |
| 3. | 2018 | XXX | 1,791,776 | 1,981,126 | 1,985,983 | 1,984,030 |
| 4. | 2019 | XXX | XXX | 1,864,178 | 2,055,755 | 2,043,857 |
| 5. | 2020 | XXX | XXX | XXX | 1,799,005 | 1,966,867 |
| 6. | 2021 | XXX | XXX | XXX | XXX | 1,876,774 |

### Section B - Incurred Health Claims - Title XIX

| 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<br>2017 | 2<br>2018 | 3<br>2019 | 4<br>2020 | 5<br>2021 |
| 1. | Prior | 174,905 | 169,947 | 168,167 | 168,287 | 168,287 |
| 2. | 2017 | 1,913,643 | 1,913,771 | 1,915,110 | 1,915,233 | 1,915,875 |
| 3. | 2018 | XXX | 1,989,231 | 1,980,982 | 1,984,810 | 1,983,839 |
| 4. | 2019 | XXX | XXX | 2,055,099 | 2,057,429 | 2,042,716 |
| 5. | 2020 | XXX | XXX | XXX | 1,993,816 | 1,959,914 |
| 6. | 2021 | XXX | XXX | XXX | XXX | 2,114,572 |

### Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Title XIX

| Years in which Premiums were Earned and Claims were Incurred | | 1<br>Premiums Earned | 2<br>Claims Payment | 3<br>Claim Adjustment Expense Payments | 4<br>(Col. 3/2)<br>Percent | 5<br>Claim and Claim Adjustment Expense Payments (Col. 2 + 3) | 6<br>(Col. 5/1)<br>Percent | 7<br>Claims Unpaid | 8<br>Unpaid Claims Adjustment Expenses | 9<br>Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8) | 10<br>(Col. 9/1)<br>Percent |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. | 2017 | 2,268,733 | 1,915,876 | 151,880 | 7.9 | 2,067,756 | 91.1 | 0 | 0 | 2,067,756 | 91.1 |
| 2. | 2018 | 2,335,557 | 1,984,030 | 115,921 | 5.8 | 2,099,951 | 89.9 | (192) | (3) | 2,099,756 | 89.9 |
| 3. | 2019 | 2,404,372 | 2,043,857 | 163,122 | 8.0 | 2,206,979 | 91.8 | (1,142) | (16) | 2,205,821 | 91.7 |
| 4. | 2020 | 2,422,650 | 1,966,867 | 152,087 | 7.7 | 2,118,954 | 87.5 | (6,953) | 895 | 2,112,896 | 87.2 |
| 5. | 2021 | 2,557,622 | 1,876,774 | 141,490 | 7.5 | 2,018,264 | 78.9 | 237,799 | 5,851 | 2,261,914 | 88.4 |

# UNDERWRITING AND INVESTMENT EXHIBIT

## PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

### Section A - Paid Health Claims - Other

NONE

| Year in Which Losses Were Incurred | Cumulative Net Amounts Paid | | | | |
|---|---|---|---|---|---|
| | 1<br>2017 | 2<br>2018 | 3<br>2019 | 4<br>2020 | 5<br>2021 |
| 1. Prior | | | | | |
| 2. 2017 | | | | | |
| 3. 2018 | XXX | | | | |
| 4. 2019 | XXX | XXX | | | |
| 5. 2020 | XXX | XXX | XXX | | |
| 6. 2021 | XXX | XXX | XXX | XXX | |

### Section B - Incurred Health Claims - Other

NONE

| 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<br>2017 | 2<br>2018 | 3<br>2019 | 4<br>2020 | 5<br>2021 |
| 1. Prior | | | | | |
| 2. 2017 | | | | | |
| 3. 2018 | XXX | | | | |
| 4. 2019 | XXX | XXX | | | |
| 5. 2020 | XXX | XXX | XXX | | |
| 6. 2021 | XXX | XXX | XXX | XXX | |

### Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Other

| Years in which Premiums were Earned and Claims were Incurred | 1<br>Premiums Earned | 2<br>Claims Payment | 3<br>Claim Adjustment Expense Payments | 4<br>(Col. 3/2) Percent | 5<br>Claim and Claim Adjustment Expense Payments (Col. 2 + 3) | 6<br>(Col. 5/1) Percent | 7<br>Claims Unpaid | 8<br>Unpaid Claims Adjustment Expenses | 9<br>Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8) | 10<br>(Col. 9/1) Percent |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. 2017 | 0 | 0 | (4,598) | 0.0 | (4,598) | 0.0 | 0 | 0 | (4,598) | 0.0 |
| 2. 2018 | 0 | 0 | (1,662) | 0.0 | (1,662) | 0.0 | 0 | 0 | (1,662) | 0.0 |
| 3. 2019 | 0 | 0 | (3,429) | 0.0 | (3,429) | 0.0 | 0 | 0 | (3,429) | 0.0 |
| 4. 2020 | 0 | 0 | (673) | 0.0 | (673) | 0.0 | 0 | 0 | (673) | 0.0 |
| 5. 2021 | 0 | 0 | (127) | 0.0 | (127) | 0.0 | 0 | (6) | (133) | 0.0 |

# 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<br>2017 | 2<br>2018 | 3<br>2019 | 4<br>2020 | 5<br>2021 |
| 1. Prior | 188,369 | 184,030 | 181,468 | 181,468 | 181,468 |
| 2. 2017 | 1,869,760 | 2,084,301 | 2,083,900 | 2,084,497 | 2,084,497 |
| 3. 2018 | XXX | 1,966,388 | 2,167,304 | 2,172,896 | 2,171,206 |
| 4. 2019 | XXX | XXX | 2,079,547 | 2,289,646 | 2,276,494 |
| 5. 2020 | XXX | XXX | XXX | 2,040,240 | 2,229,353 |
| 6. 2021 | XXX | XXX | XXX | XXX | 2,191,008 |

### 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<br>2017 | 2<br>2018 | 3<br>2019 | 4<br>2020 | 5<br>2021 |
| 1. Prior | 188,578 | 183,167 | 181,335 | 181,468 | 181,468 |
| 2. 2017 | 2,088,862 | 2,082,092 | 2,083,601 | 2,083,867 | 2,084,496 |
| 3. 2018 | XXX | 2,185,906 | 2,167,886 | 2,171,871 | 2,171,008 |
| 4. 2019 | XXX | XXX | 2,298,286 | 2,293,157 | 2,275,295 |
| 5. 2020 | XXX | XXX | XXX | 2,268,268 | 2,221,238 |
| 6. 2021 | XXX | XXX | XXX | XXX | 2,467,885 |

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

| Years in which Premiums were Earned and Claims were Incurred | 1<br>Premiums Earned | 2<br>Claims Payment | 3<br>Claim Adjustment Expense Payments | 4<br>(Col. 3/2)<br>Percent | 5<br>Claim and Claim Adjustment Expense Payments (Col. 2 + 3) | 6<br>(Col. 5/1)<br>Percent | 7<br>Claims Unpaid | 8<br>Unpaid Claims Adjustment Expenses | 9<br>Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8) | 10<br>(Col. 9/1)<br>Percent |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. 2017 | 2,486,301 | 2,084,497 | 166,834 | 8.0 | 2,251,331 | 90.5 | 0 | 0 | 2,251,331 | 90.5 |
| 2. 2018 | 2,575,962 | 2,171,206 | 134,899 | 6.2 | 2,306,105 | 89.5 | (199) | (3) | 2,305,903 | 89.5 |
| 3. 2019 | 2,690,256 | 2,276,494 | 193,183 | 8.5 | 2,469,677 | 91.8 | (1,200) | (17) | 2,468,460 | 91.8 |
| 4. 2020 | 2,772,993 | 2,229,353 | 182,565 | 8.2 | 2,411,918 | 87.0 | (8,116) | 1,006 | 2,404,808 | 86.7 |
| 5. 2021 | 2,980,977 | 2,191,008 | 169,697 | 7.7 | 2,360,705 | 79.2 | 276,879 | 7,138 | 2,644,722 | 88.7 |

# UNDERWRITING AND INVESTMENT EXHIBIT

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

| | | 1<br>Total | 2<br>Comprehensive (Hospital & Medical) | 3<br>Medicare Supplement | 4<br>Dental Only | 5<br>Vision Only | 6<br>Federal Employees Health Benefits Plan | 7<br>Title XVIII Medicare | 8<br>Title XIX Medicaid | 9<br>Other |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. | Unearned premium reserves | 0 | 0 | 0 | 0 | 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 $ 0 ) for investment income | 5,204,503 | 0 | 0 | 0 | 0 | 0 | 0 | 5,204,503 | 0 |
| 5. | Aggregate write-ins for other policy reserves | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. | Totals (gross) | 5,204,503 | 0 | 0 | 0 | 0 | 0 | 0 | 5,204,503 | 0 |
| 7. | Reinsurance ceded | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. | Totals (Net)(Page 3, Line 4) | 5,204,503 | 0 | 0 | 0 | 0 | 0 | 0 | 5,204,503 | 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. | | | | | | | | | | |
| 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 thru 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 thru 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<br>Cost Containment Expenses | 2<br>Other Claim Adjustment Expenses | General Administrative Expenses | Investment Expenses | Total |
| 1. | Rent ($ 0 for occupancy of own building) | 3,623,525 | 2,058,268 | 2,832,621 | 0 | 8,514,414 |
| 2. | Salary, wages and other benefits | 92,003,641 | 52,260,751 | 71,922,074 | 0 | 216,186,466 |
| 3. | Commissions (less $ 0 ceded plus $ 0 assumed) | 0 | 0 | 2,940,526 | 0 | 2,940,526 |
| 4. | Legal fees and expenses | 2,193,910 | 1,246,205 | 1,715,047 | 0 | 5,155,162 |
| 5. | Certifications and accreditation fees | 0 | 0 | 0 | 0 | 0 |
| 6. | Auditing, actuarial and other consulting services | 11,102,564 | 6,306,580 | 8,679,216 | 0 | 26,088,360 |
| 7. | Traveling expenses | 336,572 | 191,183 | 263,108 | 0 | 790,863 |
| 8. | Marketing and advertising | 715,988 | 406,702 | 559,710 | 0 | 1,682,400 |
| 9. | Postage, express and telephone | 1,912,287 | 1,086,235 | 1,494,893 | 0 | 4,493,415 |
| 10. | Printing and office supplies | 517,845 | 294,151 | 404,816 | 0 | 1,216,812 |
| 11. | Occupancy, depreciation and amortization | 0 | 0 | 0 | 0 | 0 |
| 12. | Equipment | 358,786 | 203,801 | 280,474 | 0 | 843,061 |
| 13. | Cost or depreciation of EDP equipment and software | 16,311,181 | 9,265,227 | 12,750,952 | 0 | 38,327,360 |
| 14. | Outsourced services including EDP, claims, and other services | 3,685,317 | 2,093,367 | 2,880,925 | 0 | 8,659,609 |
| 15. | Boards, bureaus and association fees | 746,098 | 423,806 | 583,248 | 0 | 1,753,152 |
| 16. | Insurance, except on real estate | 534,258 | 303,474 | 417,646 | 0 | 1,255,378 |
| 17. | Collection and bank service charges | 0 | 0 | 0 | 0 | 0 |
| 18. | Group service and administration fees | (8,338) | (4,736) | (6,518) | 0 | (19,592) |
| 19. | Reimbursements by uninsured plans | (27,460,690) | (10,892,614) | (62,173,926) | 0 | (100,527,230) |
| 20. | Reimbursements from fiscal intermediaries | 0 | 0 | 0 | 0 | 0 |
| 21. | Real estate expenses | 833,401 | 473,396 | 651,495 | 0 | 1,958,292 |
| 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 | 208,765,932 | 0 | 208,765,932 |
| | 23.3 Regulatory authority licenses and fees | 0 | 0 | 131,452 | 0 | 131,452 |
| | 23.4 Payroll taxes | 5,211,563 | 2,960,320 | 4,074,039 | 0 | 12,245,922 |
| | 23.5 Other (excluding federal income and real estate taxes) | 32,223 | 18,304 | 25,190 | 0 | 75,717 |
| 24. | Investment expenses not included elsewhere | 0 | 0 | 0 | 1,641,865 | 1,641,865 |
| 25. | Aggregate write-ins for expenses | 1,163,253 | 3,261,451 | 909,349 | 0 | 5,334,053 |
| 26. | Total expenses incurred (Lines 1 to 25) | 113,813,384 | 71,955,871 | 260,102,269 | 1,641,865 | (a) 447,513,389 |
| 27. | Less expenses unpaid December 31, current year | 0 | 8,124,299 | 19,262,395 | 0 | 27,386,694 |
| 28. | Add expenses unpaid December 31, prior year | 0 | 5,675,213 | 20,151,878 | 0 | 25,827,091 |
| 29. | Amounts receivable relating to uninsured plans, prior year | 8,323,329 | 6,923,989 | 19,704,232 | 0 | 34,951,550 |
| 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) | 105,490,055 | 62,582,796 | 241,287,520 | 1,641,865 | 411,002,236 |
| | **DETAILS OF WRITE-INS** | | | | | |
| 2501. | Other Miscellaneoous Expense | 1,138,354 | 646,616 | 889,885 | 0 | 2,674,855 |
| 2502. | Claims Adjustment Expense Adjustment | 0 | 2,600,692 | 0 | 0 | 2,600,692 |
| 2503. | Charitable Expense | 24,899 | 14,143 | 19,464 | 0 | 58,506 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 | 0 | 0 | 0 |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 1,163,253 | 3,261,451 | 909,349 | 0 | 5,334,053 |

(a) Includes management fees of $ 0 to affiliates and $ 0 to non-affiliates.

# EXHIBIT OF NET INVESTMENT INCOME

| | | 1<br>Collected During Year | 2<br>Earned During Year |
|---|---|---|---|
| 1. | U.S. government bonds | (a) 998,160 | 1,044,780 |
| 1.1 | Bonds exempt from U.S. tax | (a) 0 | 0 |
| 1.2 | Other bonds (unaffiliated) | (a) 12,824,069 | 13,205,543 |
| 1.3 | Bonds of affiliates | (a) 0 | 0 |
| 2.1 | Preferred stocks (unaffiliated) | (b) 606,300 | 603,080 |
| 2.11 | Preferred stocks of affiliates | (b) 0 | 0 |
| 2.2 | Common stocks (unaffiliated) | 2,226,325 | 2,227,231 |
| 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) 63,951 | 109,109 |
| 7 | Derivative instruments | (f) 0 | 0 |
| 8. | Other invested assets | 6,605 | 6,605 |
| 9. | Aggregate write-ins for investment income | 0 | 60,012 |
| 10. | Total gross investment income | 16,725,410 | 17,256,361 |
| 11. | Investment expenses | | (g) 1,641,865 |
| 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) | | 1,641,865 |
| 17. | Net investment income (Line 10 minus Line 16) | | 15,614,496 |
| | **DETAILS OF WRITE-INS** | | |
| 0901. | Miscellaneous investment income | 0 | 60,012 |
| 0902. | | | |
| 0903. | | | |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page | 0 | 0 |
| 0999. | Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above) | 0 | 60,012 |
| 1501. | | | |
| 1502. | | | |
| 1503. | | | |
| 1598. | Summary of remaining write-ins for Line 15 from overflow page | | 0 |
| 1599. | Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above) | | 0 |

(a) Includes $ 734,986 accrual of discount less $ 3,708,778 amortization of premium and less $ 653,713 paid for accrued interest on purchases.

(b) Includes $ 22 accrual of discount less $ 17,001 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 $ 708 accrual of discount less $ 168,652 amortization of premium and less $ 73,962 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<br>Realized Gain (Loss) On Sales or Maturity | 2<br>Other Realized Adjustments | 3<br>Total Realized Capital Gain (Loss) (Columns 1 + 2) | 4<br>Change in Unrealized Capital Gain (Loss) | 5<br>Change in Unrealized Foreign Exchange Capital Gain (Loss) |
|---|---|---|---|---|---|---|
| 1. | U.S. Government bonds | 391,534 | (9,321) | 382,213 | 0 | 0 |
| 1.1 | Bonds exempt from U.S. tax | 0 | 0 | 0 | 0 | 0 |
| 1.2 | Other bonds (unaffiliated) | 5,407,937 | (602,402) | 4,805,535 | (403,520) | 0 |
| 1.3 | Bonds of affiliates | 0 | 0 | 0 | 0 | 0 |
| 2.1 | Preferred stocks (unaffiliated) | 273,055 | (71,026) | 202,028 | (142,421) | 0 |
| 2.11 | Preferred stocks of affiliates | 0 | 0 | 0 | (2,674) | 0 |
| 2.2 | Common stocks (unaffiliated) | (202,345) | (33,753) | (236,097) | 36,929,781 | 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 | (2,042) | 0 | (2,042) | (69) | 0 |
| 7. | Derivative instruments | 0 | 0 | 0 | 0 | 0 |
| 8. | Other invested assets | 60,896 | 0 | 60,896 | 3,435,900 | 0 |
| 9. | Aggregate write-ins for capital gains (losses) | 0 | 0 | 0 | (32,144) | 0 |
| 10. | Total capital gains (losses) | 5,929,036 | (716,503) | 5,212,533 | 39,784,853 | 0 |
| | **DETAILS OF WRITE-INS** | | | | | |
| 0901. | Prior Year Adjustment | 0 | 0 | 0 | (32,144) | 0 |
| 0902. | | | | | | |
| 0903. | | | | | | |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page | 0 | 0 | 0 | 0 | 0 |
| 0999. | Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above) | 0 | 0 | 0 | (32,144) | 0 |

# EXHIBIT OF NON-ADMITTED ASSETS

| | | 1<br>Current Year Total Nonadmitted Assets | 2<br>Prior Year Total Nonadmitted Assets | 3<br>Change in Total Nonadmitted Assets (Col. 2 - Col. 1) |
|---|---|---|---|---|
| 1. | Bonds (Schedule D) | 111,633 | 0 | (111,633) |
| 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) | 111,633 | 0 | (111,633) |
| 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 | 2,423,362 | 1,809,678 | (613,684) |
| 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. | Receivable from parent, subsidiaries and affiliates | 0 | 0 | 0 |
| 24. | Health care and other amounts receivable | 26,324,309 | 14,573,106 | (11,751,203) |
| 25. | Aggregate write-ins for other than invested assets | 3,723,193 | 4,575 | (3,718,618) |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 32,582,497 | 16,387,359 | (16,195,138) |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 |
| 28. | Total (Lines 26 and 27) | 32,582,497 | 16,387,359 | (16,195,138) |
| | **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 thru 1103 plus 1198)(Line 11 above) | 0 | 0 | 0 |
| 2501. | Prepaid and Other Miiscellanous Receivables | 3,723,193 | 4,575 | (3,718,618) |
| 2502. | | | | |
| 2503. | | | | |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 | 0 |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 3,723,193 | 4,575 | (3,718,618) |

# EXHIBIT 1 - ENROLLMENT BY PRODUCT TYPE FOR HEALTH BUSINESS ONLY

| Source of Enrollment | Total Members at End of | | | | | 6 |
|---|---|---|---|---|---|---|
| | 1<br>Prior Year | 2<br>First Quarter | 3<br>Second Quarter | 4<br>Third Quarter | 5<br>Current Year | Current Year<br>Member Months |
| 1. Health Maintenance Organizations | 585,767 | 613,346 | 624,468 | 636,177 | 646,012 | 7,515,061 |
| 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 | 585,767 | 613,346 | 624,468 | 636,177 | 646,012 | 7,515,061 |
| **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 thru 0603 plus 0698) (Line 6 above) | 0 | 0 | 0 | 0 | 0 | 0 |

# EXHIBIT 2 - ACCIDENT AND HEALTH PREMIUMS DUE AND UNPAID

| 1<br>Name of Debtor | 2<br>1 - 30 Days | 3<br>31 - 60 Days | 4<br>61 - 90 Days | 5<br>Over 90 Days | 6<br>Nonadmitted | 7<br>Admitted |
|---|---|---|---|---|---|---|
| 0199999 Total individuals | 0 | 0 | 0 | 0 | 0 | 0 |
| Group Subscribers: | | | | | | |
| 0299998. Premiums due and unpaid not individually listed | 0 | 0 | 0 | 0 | 0 | 0 |
| 0299999. Total group | 0 | 0 | 0 | 0 | 0 | 0 |
| 0399999. Premiums due and unpaid from Medicare entities | 363,500 | 363,500 | 363,500 | 3,303,438 | 0 | 4,393,938 |
| 0499999. Premiums due and unpaid from Medicaid entities | 6,228,458 | 0 | 0 | 0 | 0 | 6,228,458 |
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| 0599999 Accident and health premiums due and unpaid (Page 2, Line 15) | 6,591,958 | 363,500 | 363,500 | 3,303,438 | 0 | 10,622,396 |

# EXHIBIT 3 - HEALTH CARE RECEIVABLES

| 1<br>Name of Debtor | 2<br>1 - 30 Days | 3<br>31 - 60 Days | 4<br>61 - 90 Days | 5<br>Over 90 Days | 6<br>Nonadmitted | 7<br>Admitted |
|---|---|---|---|---|---|---|
| 0199998. Aggregate Pharmaceutical Rebate Receivables Not Individually Listed | 1,611,291 | 1,468,373 | 1,467,640 | 12,538,157 | 12,538,157 | 4,547,304 |
| 0199999. Total Pharmaceutical Rebate Receivables | 1,611,291 | 1,468,373 | 1,467,640 | 12,538,157 | 12,538,157 | 4,547,304 |
| 0299998. Aggregate Claim Overpayment Receivables Not Individually Listed | 0 | 0 | 0 | 13,786,152 | 13,786,152 | 0 |
| 0299999. Total Claim Overpayment Receivables | 0 | 0 | 0 | 13,786,152 | 13,786,152 | 0 |
| 0399998. Aggregate Loans and Advances to Providers Not Individually Listed | 0 | 0 | 0 | 0 | 0 | 0 |
| 0399999. Total Loans and Advances to Providers | 0 | 0 | 0 | 0 | 0 | 0 |
| 0499998. Aggregate Capitation Arrangement Receivables Not Individually Listed | 0 | 0 | 0 | 0 | 0 | 0 |
| 0499999. Total Capitation Arrangement Receivables | 0 | 0 | 0 | 0 | 0 | 0 |
| 0599998. Aggregate Risk Sharing Receivables Not Individually Listed | 0 | 0 | 0 | 0 | 0 | 0 |
| 0599999. Total Risk Sharing Receivables | 0 | 0 | 0 | 0 | 0 | 0 |
| 0699998. Aggregate Other Health Care Receivables Not Individually Listed | 0 | 0 | 0 | 0 | 0 | 0 |
| 0699999. Total Other Health Care Receivables | 0 | 0 | 0 | 0 | 0 | 0 |
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| | | | | | | |
| 0799999 Gross health care receivables | 1,611,291 | 1,468,373 | 1,467,640 | 26,324,309 | 26,324,309 | 4,547,304 |

# 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<br>On Amounts Accrued Prior to January 1 of Current Year | 2<br>On Amounts Accrued During the Year | 3<br>On Amounts Accrued December 31 of Prior Year | 4<br>On Amounts Accrued During the Year | Health Care Receivables from Prior Years (Columns 1 + 3) | Estimated Health Care Receivables Accrued as of December 31 of Prior Year |
| 1. Pharmaceutical rebate receivables | 4,319,236 | 22,979,302 | 7,428,288 | 9,657,173 | 11,747,524 | 10,916,002 |
| 2. Claim overpayment receivables | 7,731,792 | 3,266,868 | 0 | 13,786,152 | 7,731,792 | 7,731,792 |
| 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 | 0 | 0 | 0 |
| 7. Totals (Lines 1 through 6) | 12,051,028 | 26,246,170 | 7,428,288 | 23,443,325 | 19,479,316 | 18,647,794 |

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<br>Account | 2<br>1 - 30 Days | 3<br>31 - 60 Days | 4<br>61 - 90 Days | 5<br>91 - 120 Days | 6<br>Over 120 Days | 7<br>Total |
|---|---|---|---|---|---|---|
| Claims Unpaid (Reported) | | | | | | |
| 0199999. Individually listed claims unpaid | 0 | 0 | 0 | 0 | 0 | 0 |
| 0299999. Aggregate accounts not individually listed- uncovered | 0 | 0 | 0 | 0 | 0 | 0 |
| 0399999. Aggregate accounts not individually listed-covered | 8,039,138 | 10,881,351 | 7,088,090 | 5,667,068 | 4,482,461 | 36,158,108 |
| 0499999. Subtotals | 8,039,138 | 10,881,351 | 7,088,090 | 5,667,068 | 4,482,461 | 36,158,108 |
| 0599999. Unreported claims and other claim reserves | | | | | | 229,910,154 |
| 0699999. Total amounts withheld | | | | | | 0 |
| 0799999. Total claims unpaid | | | | | | 266,068,262 |
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| 0899999 Accrued medical incentive pool and bonus amounts | | | | | | 1,295,876 |

# 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 |
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| 0399999 Total gross amounts receivable | | | | | | | |

NONE

# EXHIBIT 6 - AMOUNTS DUE TO PARENT, SUBSIDIARIES AND AFFILIATES

| 1<br>Affiliate | 2<br>Description | 3<br>Amount | 4<br>Current | 5<br>Non-Current |
|---|---|---|---|---|
| BlueCross BlueShield of Tennessee | Administrative Expense offset and Federal Income Tax Expense | 23,055,554 | 23,055,554 | 0 |
| 0199999. Individually listed payables | | 23,055,554 | 23,055,554 | 0 |
| 0299999. Payables not individually listed | | 0 | 0 | 0 |
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| 0399999 Total gross payables | | 23,055,554 | 23,055,554 | 0 |

# EXHIBIT 7 PART 1- SUMMARY OF TRANSACTIONS WITH PROVIDERS

| Payment Method | 1<br>Direct Medical Expense Payment | 2<br>Column 1 as a % of Total Payments | 3<br>Total Members Covered | 4<br>Column 3 as a % of Total Members | 5<br>Column 1 Expenses Paid to Affiliated Providers | 6<br>Column 1 Expenses Paid to Non-Affiliated Providers |
|---|---|---|---|---|---|---|
| Capitation Payments: | | | | | | |
| 1. Medical groups | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2. Intermediaries | 38,537,789 | 1.6 | 0 | 0.0 | 0 | 38,537,789 |
| 3. All other providers | 9,058,746 | 0.4 | 0 | 0.0 | 0 | 9,058,746 |
| 4. Total capitation payments | 47,596,535 | 2.0 | 0 | 0.0 | 0 | 47,596,535 |
| Other Payments: | | | | | | |
| 5. Fee-for-service | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 6. Contractual fee payments | 2,316,448,950 | 97.9 | XXX | XXX | 0 | 2,316,448,950 |
| 7. Bonus/withhold arrangements - fee-for-service | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 8. Bonus/withhold arrangements - contractual fee payments | 1,233,363 | 0.1 | XXX | XXX | 0 | 1,233,363 |
| 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 | 2,317,682,313 | 98.0 | XXX | XXX | 0 | 2,317,682,313 |
| 13. TOTAL (Line 4 plus Line 12) | 2,365,278,848 | 100% | XXX | XXX | 0 | 2,365,278,848 |



# EXHIBIT 7 - PART 2 - SUMMARY OF TRANSACTIONS WITH INTERMEDIARIES

| 1<br>NAIC Code | 2<br>Name of Intermediary | 3<br>Capitation Paid | 4<br>Average Monthly Capitation | 5<br>Intermediary's Total Adjusted Capital | 6<br>Intermediary's Authorized Control Level RBC |
|---|---|---|---|---|---|
| | SouthEast Transportation | 38,537,789 | 3,211,482 | 0 | 0 |
| | | | | | |
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| 9999999 Totals | | 38,537,789 | XXX | XXX | XXX |

# EXHIBIT 8 - FURNITURE, EQUIPMENT AND SUPPLIES OWNED

NONE

| Description | 1<br>Cost | 2<br>Improvements | 3<br>Accumulated Depreciation | 4<br>Book Value Less Encumbrances | 5<br>Assets Not Admitted | 6<br>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 | | | | | | |

# Notes to Financial Statement

**1. Summary of Significant Accounting Policies and Going Concern**

A. The accompanying financial statements of Volunteer State Health Plan, Inc. (VSHP or the Company), doing business as BlueCare Tennessee, have been prepared in conformity with statutory accounting principles (SAP) prescribed or permitted by the Tennessee Department of Commerce and Insurance (TDCI).

The TDCI recognizes only statutory accounting practices prescribed or permitted by the state of Tennessee (the State) for determining and reporting the financial condition and results of operations of an insurance company. Prescribed accounting practices are those practices which are incorporated directly or by reference to state laws, regulations and general administrative rules applicable to all insurance enterprises domiciled in the State. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* has been adopted as a component of prescribed practices by the TDCI. All accounting practices that are not prescribed are considered to be permitted accounting practices and require approval of the TDCI.

Tennessee Code Annotated (T.C.A.) § 56-3-303, *Authorized Investments*, prescribes limits on the admission of bonds and stocks according to criteria measuring both the concentration and earnings quality of such assets.

T.C.A. § 56-3-303 prescribes that bonds and preferred stocks with an NAIC Securities Valuation Office rating, or designation, of 4, 5 or 6 shall not be reported as admitted assets. At the request of the Company, the TDCI has permitted an exception to this prescribed practice whereby the Company can admit bonds with a designation of 4 to the extent the aggregate par value of those bonds does not exceed 3% of admitted assets.

The Company has accepted the risk for uninsured claims overpayments for which the Company determined the State was not responsible. At the direction of the TDCI, the Company records the uninsured claims overpayments as claims expense rather than reporting the net gain or loss on the general administrative expense line as required by SAP.

At the direction of the TDCI, the Company does not report the receivables and associated payables related to premium taxes for Administrative Services Only (ASO) and Administrative Services Contract (ASC) plans. This treatment has no impact on net income or surplus.

At the direction of the TDCI, the Company discloses gross transactions with the affiliates listed on Schedule Y of the Annual Statement. This treatment has no impact on net income or surplus.

A reconciliation of the Company's net income and surplus between NAIC SAP and practices prescribed and permitted by the State is as follows:

| | SSAP # | F/S Page | F/S Line # | December 31, 2021 | December 31, 2020 |
|---|---|---|---|---|---|
| **NET INCOME** | | | | | |
| (1) VSHP state basis | | | | $ 138,575,975 | $ 179,199 |
| (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) | | | | $ 138,575,975 | $ 179,199 |
| **SURPLUS** | | | | | |
| (5) VSHP state basis | | | | $ 634,634,064 | $ 515,271,610 |
| (6) State prescribed practices that are an increase/(decrease) from NAIC SAP: | | | | | |
| Bonds non-admitted under T.C.A. § 56-3-303 | 26R | 2 | 1 | (111,633) | — |
| (7) State permitted practices that are an increase/(decrease) from NAIC SAP: | | | | — | — |
| (8) NAIC SAP (5-6-7=8) | | | | $ 634,745,697 | $ 515,271,610 |

B. The preparation of the financial statements in conformity with the Annual Statement Instructions and NAIC *Accounting Practices and Procedures Manual* requires management to make estimates and assumptions that affect the reported amounts. Such estimates and assumptions could change in the future as more information becomes known, which could impact amounts reported and disclosed herein.

C. Health premiums are recognized at contractual rates and are earned during the month subscriber coverage is provided. Expenses are charged to operations as incurred.

The Company uses the following accounting policies:

(1) Short-term investments, including investments with remaining maturities of one year or less at the time of acquisition, are reported using the same guidelines as a similar long-term investment.

(2) Bonds not backed by other loans with an NAIC designation of 1 or 2 are stated at amortized cost using the scientific amortization method. Bonds with a designation of 3 or 4 to the extent allowed under the permitted practice are reported at the lower of amortized cost or fair value. Bonds with a designation of 5 or 6 are nonadmitted.

# Notes to Financial Statement

(3) Common stocks are reported at fair value. See Note 20 for a description of the inputs and methods used to determine fair value.

(4) Perpetual preferred stocks with an NAIC designation of 1 or 2 are stated at fair value. Redeemable preferred stocks with an NAIC designation of 1 or 2 are stated at cost or amortized cost. Preferred stocks with a designation of 3 are reported at the lower of cost, amortized cost or fair value. Preferred stocks with a designation of 4, 5 or 6 are nonadmitted. See Note 20 for a description of the inputs and methods used to determine fair value.

(5) The Company had no mortgage loans as of December 31, 2021 or 2020.

(6) Loan-backed securities with an NAIC designation of 1 or 2 are stated at amortized cost, net of principal pay-downs. Loan-backed securities with a designation of 3 or 4 to the extent allowed under the permitted practice are reported at the lower of amortized cost or fair value. Loan-backed securities with a designation of 5 or 6 are nonadmitted. The adjustment methodology for loan-backed securities is retrospective.

(7) The Company had no investments in subsidiaries, controlled or affiliated (SCA) entities as of December 31, 2021 or 2020.

(8) The Company had no investments in joint ventures, partnerships or limited liability companies as of December 31, 2021 or 2020.

(9) The Company had no derivative instruments as of December 31, 2021 or 2020.

(10) The Company includes investment income as a factor when determining whether a premium deficiency reserve is needed in accordance with *Statement of Statutory Accounting Principles* (*SSAP) No. 54R — Individual and Group Accident and Health Contracts.*

(11) Unpaid losses and loss adjustment expenses include amounts determined from estimates, loss reports and past experience for losses incurred but not reported. Such liabilities are based on assumptions and estimates. The methods for making such estimates and for establishing the resulting liability are continually reviewed and adjustments are reflected in the current period. Such estimates and assumptions could change in the future as more information becomes known, which could impact amounts reported and disclosed herein.

(12) The Company does not have a capitalization policy for fixed assets because fixed assets are held by BlueCross BlueShield of Tennessee, Inc. (BCBST or parent).

(13) The Company compared projected and actual pharmaceutical receipts to estimate pharmacy rebate receivables.

D. Management has assessed the Company's ability to continue as a going concern and noted no issues.

**2. Accounting Changes and Corrections of Errors**

The Company had no changes in accounting principles or corrections of errors as of December 31, 2021 or 2020.

**3. Business Combinations and Goodwill**

A. No business combinations accounted for under the statutory purchase method occurred during the periods ended December 31, 2021 and 2020.

B. No business combinations taking the form of a statutory merger occurred during the periods ended December 31, 2021 and 2020.

C. The Company had no goodwill resulting from assumption reinsurance as of December 31, 2021 or 2020.

D. The Company did not record an impairment loss relating to the above transaction types.

E. The Company did not have any admitted goodwill as of December 31, 2021 or 2020.

**4. Discontinued Operations**

A. The Company had no discontinued operations disposed of or classified as held for sale during the periods ended December 31, 2021 and 2020.

B. The Company had no changes in plans to sell a discontinued operation during the periods ended December 31, 2021 and 2020.

C. The Company had no significant continuing involvement with a discontinued operation as of December 31, 2021 or 2020.

D. The Company had no equity interest retained in a discontinued operation as of December 31, 2021 or 2020.

**5. Investments**

A. The Company had no mortgage loans as of December 31, 2021 or 2020.

B. The Company had no debt restructuring as of December 31, 2021 or 2020.

# Notes to Financial Statement

C. The Company had no reverse mortgages as of December 31, 2021 or 2020.

D. The Company had loan-backed securities as of December 31, 2021.

(1) Prepayment assumptions for loan-backed securities are obtained from Clearwater Analytics, bond portfolio managers, pricing services and custodians. The assumptions are consistent with current interest rates and the current economic environment. Fair values are obtained from independent pricing services using actual market quotes, if available, or matrix pricing of securities with similar terms.

(2) For the period ended December 31, 2021, the Company did not have intent to sell any loan-backed securities deemed to be subject to other-than-temporary-impairments (OTTI).

(3) The recognized OTTI on loan-backed securities based solely on the fact that the present value of the expected cash flows was less than the amortized cost basis of the securities during the period ended December 31, 2021 is as follows:

| CUSIP | Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI | Present Value of Projected Cash Flows | Recognized OTTI | Amortized Cost After OTTI | Fair Value at Time of OTTI | Date of Financial Statement Where Reported |
|---|---|---|---|---|---|---|
| 83162CUE1 | $ 177,706 | $ 168,385 | $ 9,321 | $ 168,385 | $ 175,804 | 3/31/2021 |
| Total | | | $ 9,321 | | | |

(4) Aggregate unrealized losses and related fair value of loan-backed securities where fair value was less than amortized cost as of December 31, 2021 and for which OTTI has not been recognized is as follows:

| | | | |
|---|---|---|---|
| a. The aggregate amount of unrealized losses: | 1. Less than 12 months | $ | 1,790,101 |
| | 2. 12 months or longer | $ | 12,795 |
| b. The aggregate related fair value of securities with unrealized losses: | 1. Less than 12 months | $ | 133,786,861 |
| | 2. 12 months or longer | $ | 344,844 |

(5) On a quarterly basis, management uses a variety of methods and procedures, both quantitative and qualitative, to review and analyze the Company's investment portfolio to identify securities that management believes to be other-than-temporarily impaired.

E. The Company had no dollar repurchase agreements or securities lending transactions during the periods ended December 31, 2021 or 2020.

F. The Company had no repurchase agreements transactions accounted for as secured borrowing as of December 31, 2021 or 2020.

G. The Company had no reverse repurchase agreements transactions accounted for as secured borrowing as of December 31, 2021 or 2020.

H. The Company had no repurchase agreements transactions accounted for as a sale during the periods ended December 31, 2021 or 2020.

I. The Company had no reverse repurchase agreements transactions accounted for as a sale during the periods ended December 31, 2021 or 2020.

J. The Company had no investments in real estate as of December 31, 2021 or 2020.

K. The Company had no investments in low-income housing tax credits as of December 31, 2021 or 2020.

# Notes to Financial Statement

L. The Company had the following restricted assets as of December 31, 2021 and 2020:

(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 | $ — | $ — | $ — | $ — | $ — | — % | — % |
| b. Collateral held under security lending agreements | — | — | — | — | — | — % | — % |
| c. Subject to repurchase agreements | — | — | — | — | — | — % | — % |
| d. Subject to reverse repurchase agreements | — | — | — | — | — | — % | — % |
| e. Subject to dollar repurchase agreements | — | — | — | — | — | — % | — % |
| f. Subject to dollar reverse repurchase agreements | — | — | — | — | — | — % | — % |
| g. Placed under option contracts | — | — | — | — | — | — % | — % |
| h. Letter stock or securities restricted as to sale (excluding FHLB capital stock) | — | — | — | — | — | — % | — % |
| i. FHLB capital stock | — | — | — | — | — | — % | — % |
| j. On deposit with states | 18,408,060 | 18,810,879 | (402,819) | — | 18,408,060 | 1.58 % | 1.62 % |
| k. On deposit with other regulatory bodies | — | — | — | — | — | — % | — % |
| l. Pledged collateral to FHLB (including assets backing funding agreements) | — | — | — | — | — | — % | — % |
| m. Pledged as collateral not captured in other categories | — | — | — | — | — | — % | — % |
| n. Other restricted assets | — | — | — | — | — | — % | — % |
| o. Total Restricted Assets | $ 18,408,060 | $ 18,810,879 | $ (402,819) | $ — | $ 18,408,060 | 1.58 % | 1.62 % |

(a) Column 1 divided by Asset Page, Column 1, Line 28 (b) Column 5 divided by Asset Page, Column 3, Line 28

(2) The Company had no assets pledged as collateral not captured in other categories in the table above as of December 31, 2021 or 2020.

(3) The Company had no other restricted assets reported in aggregate in the table above as of December 31, 2021 or 2020.

(4) The Company had no collateral received during the periods ended December 31, 2021 or 2020.

M. The Company had no working capital finance investments as of December 31, 2021 or 2020.

N. The Company did not offset any derivative, repurchase, reverse repurchase, securities borrowing or securities lending assets and liabilities as of December 31, 2021 or 2020.

O. The Company had no 5GI securities as of December 31, 2021 or 2020.

P. The Company had no short sales during the periods ended December 31, 2021 or 2020.

Q. The following table summarizes the number of CUSIPs sold, disposed or otherwise redeemed during the period ended December 31, 2021 as a result of a callable feature and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee:

| | General Account |
|---|---|
| (1) Number of CUSIPs | 5 |
| (2) Aggregate amount of investment income | $ 63,740 |

R. The Company had no investments in a commingled cash pool as of December 31, 2021 or 2020.

## 6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company had no investments in joint ventures, partnerships or limited liability companies as of December 31, 2021 or 2020.

B. The Company recognized no impairments related to joint ventures, partnerships or limited liability companies during the periods ended December 31, 2021 or 2020.

## 7. Investment Income

A. No investment income due and accrued was excluded from surplus as of December 31, 2021 or 2020.

B. There were no amounts excluded as of December 31, 2021 or 2020.

# Notes to Financial Statement

**8. Derivative Instruments**

A. (1)-(3) The Company had no derivative instruments as of December 31, 2021 or 2020.

(4) The Company had no derivative contracts with financing premiums as of December 31, 2021 or 2020.

(5) The Company did not recognize a gain or loss on derivative instruments during the periods ended December 31, 2021 or 2020.

(6) The Company did not recognize a gain or loss resulting from derivatives that no longer qualify for hedge accounting during the periods ended December 31, 2021 or 2020.

(7) The Company had no derivative instruments accounted for as a cash flow hedge of a forecasted transaction as of December 31, 2021 or 2020.

(8) The Company had no premium costs associated with derivative contracts during the periods ended December 31, 2021 or 2020.

B. Not applicable to health entities.

**9. Income Taxes**

The application of *SSAP No. 101 — Income Taxes* requires a company to evaluate the recoverability of its deferred tax asset (DTA) and to establish a valuation allowance, if necessary, to reduce the DTA to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance, the Company considers many factors, including: (1) the nature of DTAs and deferred tax liabilities (DTLs); (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing temporary differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the DTAs; and (7) tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused. Management believes it is more likely than not that the DTA will be realized. Accordingly, the Company has not recorded a valuation allowance as of December 31, 2021 or 2020.

# Notes to Financial Statement

A. The components of the net DTA recognized in the Company's balance sheet are as follows:

1.

| | December 31, 2021 | | | December 31, 2020 | | | Change | | |
|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 (Col 1 + 2) | 4 | 5 | 6 (Col 4 + 5) | 7 (Col 1 - 4) | 8 (Col 2 - 5) | 9 (Col 7 + 8) |
| | Ordinary | Capital | Total | Ordinary | Capital | Total | Ordinary | Capital | Total |
| (a) Gross DTA | $ 13,103,641 | $ 1,604,672 | $ 14,708,313 | $ 18,351,009 | $ 856,967 | $ 19,207,976 | $ (5,247,368) | $ 747,705 | $ (4,499,663) |
| (b) Statutory valuation allowance adjustments | — | — | — | — | — | — | — | — | — |
| (c) Adjusted gross DTA (1a - 1b) | 13,103,641 | 1,604,672 | 14,708,313 | 18,351,009 | 856,967 | 19,207,976 | (5,247,368) | 747,705 | (4,499,663) |
| (d) DTA nonadmitted | — | — | — | — | — | — | — | — | — |
| (e) Subtotal net admitted DTA (1c -1d) | 13,103,641 | 1,604,672 | 14,708,313 | 18,351,009 | 856,967 | 19,207,976 | (5,247,368) | 747,705 | (4,499,663) |
| (f) DTL | 272,843 | 22,429,882 | 22,702,725 | 306,834 | 14,092,318 | 14,399,152 | (33,991) | 8,337,564 | 8,303,573 |
| (g) Net admitted DTA/(Net DTL) (1e - 1f) | $ 12,830,798 | $(20,825,210) | $ (7,994,412) | $ 18,044,175 | $(13,235,351) | $ 4,808,824 | $ (5,213,377) | $ (7,589,859) | $(12,803,236) |

2.

| | December 31, 2021 | | | December 31, 2020 | | | Change | | |
|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 (Col 1 + 2) | 4 | 5 | 6 (Col 4 + 5) | 7 (Col 1 - 4) | 8 (Col 2 - 5) | 9 (Col 7 + 8) |
| | Ordinary | Capital | Total | Ordinary | Capital | Total | Ordinary | Capital | Total |
| Admission calculation components (SSAP No. 101) | | | | | | | | | |
| (a) Federal income taxes paid in prior years recoverable through loss carrybacks | $ 11,667,903 | $ 308,072 | $ 11,975,975 | $ 17,576,223 | $ 202,345 | $ 17,778,568 | $ (5,908,320) | $ 105,727 | $ (5,802,593) |
| (b) Adjusted gross DTA expected to be realized (excluding the amount of DTA from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below) | 741,475 | — | 741,475 | 640,345 | — | 640,345 | 101,130 | — | 101,130 |
| 1. Adjusted gross DTA expected to be realized following the balance sheet date | 741,475 | — | 741,475 | 640,345 | — | 640,345 | 101,130 | — | 101,130 |
| 2. Adjusted gross DTA allowed per limitation threshold | xxx | xxx | 95,195,110 | xxx | xxx | 76,569,418 | xxx | xxx | 18,625,692 |
| (c) Adjusted gross DTA (excluding the amount of DTA from 2(a) and 2(b) above) offset by gross DTL | 694,263 | 1,296,600 | 1,990,863 | 134,441 | 654,622 | 789,063 | 559,822 | 641,978 | 1,201,800 |
| (d) DTA admitted as the result of application of SSAP No. 101 (Total (2(a) + 2(b) + 2(c)) | $ 13,103,641 | $ 1,604,672 | $ 14,708,313 | $ 18,351,009 | $ 856,967 | $ 19,207,976 | $ (5,247,368) | $ 747,705 | $ (4,499,663) |

3.

| | | 2021 | 2020 |
|---|---|---|---|
| (a) | Ratio percentage used to determine recovery period and threshold limitation amount | 651 % | 558 % |
| (b) | Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above | $ 634,634,064 | $ 510,462,786 |

# Notes to Financial Statement

4.

| | December 31, 2021 | | December 31, 2020 | | Change | |
|---|---|---|---|---|---|---|
| | 1<br>Ordinary | 2<br>Capital | 3<br>Ordinary | 4<br>Capital | 5<br>(Col 1 - 3)<br>Ordinary | 6<br>(Col 2 - 4)<br>Capital |
| Impact of Tax-Planning Strategies | | | | | | |
| (a) Determination of adjusted gross DTA and net admitted DTA, by tax character, as a percentage | | | | | | |
| 1. Adjusted gross DTAs amount from Note 9A1(c) | $13,103,641 | $1,604,672 | $18,351,009 | $856,967 | $(5,247,368) | $747,705 |
| 2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies | —% | —% | —% | —% | —% | —% |
| 3. Net admitted adjusted gross DTAs amount from Note 9A1(e) | $13,103,641 | $1,604,672 | $18,351,009 | $856,967 | $(5,247,368) | $747,705 |
| 4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies | —% | —% | —% | —% | —% | —% |
| (b) Does the Company's tax-planning strategies include the use of reinsurance? | | | Yes | | No | X |

B. The Company had no unrecognized DTLs during the periods ended December 31, 2021 or 2020.

# Notes to Financial Statement

C. The provisions for incurred income taxes for the periods ended are as follows:

| | 1<br>December 31, 2021 | 2<br>December 31, 2020 | 3<br>Change |
|---|---|---|---|
| 1. Current income tax: | | | |
| (a) Federal | $ 25,588,989 | $ 23,477,501 | $ 2,111,488 |
| (b) Foreign | — | — | — |
| (c) Subtotal | 25,588,989 | 23,477,501 | 2,111,488 |
| (d) Federal income tax on net capital gains | — | — | — |
| (e) Utilization of capital loss carryforwards | — | — | — |
| (f) Other | — | — | — |
| (g) Federal and foreign income taxes incurred | $ 25,588,989 | $ 23,477,501 | $ 2,111,488 |
| 2. DTA: | | | |
| (a) Ordinary | | | |
| (1) Discounting of unpaid losses | $ 2,059,776 | $ 2,000,307 | $ 59,469 |
| (2) Unearned premium reserve | 1,207,063 | 9,836,838 | (8,629,775) |
| (3) Policyholder reserves | — | — | — |
| (4) Investments | — | — | — |
| (5) Deferred acquisition costs | — | — | — |
| (6) Policyholder dividends accrual | — | — | — |
| (7) Fixed assets | — | — | — |
| (8) Compensation and benefits accrual | 997,699 | 1,120,768 | (123,069) |
| (9) Pension accrual | — | — | — |
| (10) Receivables - nonadmitted | 6,997,474 | 4,337,497 | 2,659,977 |
| (11) Net operating loss carryforward | — | — | — |
| (12) Tax credit carryforward | — | — | — |
| (13) Other (including items <5% of total ordinary tax assets) | 1,841,629 | 1,055,599 | 786,030 |
| (99) Subtotal | 13,103,641 | 18,351,009 | (5,247,368) |
| (b) Statutory valuation allowance adjustment | — | — | — |
| (c) Nonadmitted | — | — | — |
| (d) Admitted ordinary DTA (2a99 – 2b – 2c) | 13,103,641 | 18,351,009 | (5,247,368) |
| (e) Capital | | | |
| (1) Investments | 1,604,672 | 856,967 | 747,705 |
| (2) Net capital loss carryforward | — | — | — |
| (3) Real estate | — | — | — |
| (4) Other (including items <5% of total capital tax assets) | — | — | — |
| (99) Subtotal | 1,604,672 | 856,967 | 747,705 |
| (f) Statutory valuation allowance adjustment | — | — | — |
| (g) Nonadmitted | — | — | — |
| (h) Admitted capital DTA (2e99 – 2f – 2g) | 1,604,672 | 856,967 | 747,705 |
| (i) Admitted DTA (2d + 2h) | $ 14,708,313 | $ 19,207,976 | $ (4,499,663) |
| 3. DTL: | | | |
| (a) Ordinary | | | |
| (1) Investments | $ — | $ — | $ — |
| (2) Fixed assets | — | — | — |
| (3) Deferred and uncollected premiums | — | — | — |
| (4) Policyholder reserves | — | — | — |
| (5) Other (including items <5% of total ordinary tax liabilities) | 272,843 | 306,834 | (33,991) |
| (99) Subtotal | 272,843 | 306,834 | (33,991) |
| (b) Capital | | | |
| (1) Investments | 22,429,882 | 14,092,318 | 8,337,564 |
| (2) Real estate | — | — | — |
| (3) Other (including items <5% of total capital tax liabilities) | — | — | — |
| (99) Subtotal | 22,429,882 | 14,092,318 | 8,337,564 |
| (c) DTL (3a99 + 3b99) | $ 22,702,725 | $ 14,399,152 | $ 8,303,573 |
| 4. Net DTA/(DTL) (2i - 3c) | $ (7,994,412) | $ 4,808,824 | $ (12,803,236) |

# Notes to Financial Statement

D. 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. The significant items causing this difference are as follows:

| | December 31, 2021 | Effective Tax Rate |
|---|---|---|
| Provision computed at statutory rate | $ 34,474,642 | 21.0 % |
| Other permanent differences | 778,934 | 0.5 % |
| Tax credits | (141,818) | (0.1)% |
| Tax-exempt bond interest | (598,180) | (0.4)% |
| True-up of prior year tax return | (904,597) | (0.6)% |
| Change in net deferred income taxes | (8,019,992) | (4.9)% |
| Federal income taxes incurred | $ 25,588,989 | 15.5 % |

E. (1) The Company had no net operating loss or tax credit carryforwards as of December 31, 2021 or 2020.

(2) The Company incurred $25,531,365 and $23,962,668 during the periods ended December 31, 2021 and 2020, respectively, in federal income taxes that are available for recoupment in the event of future net losses.

(3) The Company had no deposits admitted under Section 6603 of the Internal Revenue Code (IRC).

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

(1) BeneVive, Inc.

BlueCross BlueShield of Tennessee, Inc.

Golden Security Insurance Company

Group Insurance Services, Inc.

Riverbend Government Benefits Administrator, Inc.

Riverbend Risk Solutions, Inc.

RiverTrust Solutions, Inc.

SecurityCare of Tennessee, Inc.

Shared Health, Inc.

Shared Health Mississippi, Inc.

Southern Diversified Business Services, Inc.

(2) The method of tax allocation between the members of the affiliated group is subject to a written tax allocation agreement. Allocation is based on a percentage calculation. Intercompany tax balances are settled monthly based on the availability of funds.

G. The Company had no income tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within 12 months of the reporting date during the periods ended in December 31, 2021 or 2020.

H. The Company had no Repatriation Transition Tax during the periods ended in December 31, 2021 or 2020.

I. The Company had no Alternative Minimum Tax during the periods ended in December 31, 2021 or 2020.

**10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**

A. The Company is a wholly owned subsidiary of Southern Diversified Business Services, Inc. (SDBS), which is a wholly owned subsidiary of BCBST. BCBST participates in TennCare, the State's Medicaid program, through the Company, which is contracted by the State to provide services for TennCare members.

B. During the period ended December 31, 2021, the Company paid an ordinary dividend of $30,000,000 to SDBS, which was passed through to BCBST. There were no dividends paid during the period ended December 31, 2020.

C. The Company had no transactions with related parties that are not reported on Schedule Y.

D. At December 31, 2021 and 2020, the Company reported $23,055,554 and $29,095,197, respectively, due to affiliates. Amounts due to or from affiliates are settled monthly as funds are available.

E. The Company has an administrative services agreement under which BCBST provides certain administrative services to the Company and the Company provides certain services to BCBST. The Company reimburses BCBST for both direct and allocated expenses incurred by BCBST on behalf of the Company, and BCBST reimburses the Company for both direct and allocated expenses incurred by the Company on behalf of BCBST.

The Company acted as a subcontractor for CoverKids, the State's program to assist children and pregnant mothers. BCBST assigned to the Company all rights, liabilities, responsibilities and obligations arising from CoverKids. The Company received administrative fees for medical management, outreach and education, and

# Notes to Financial Statement

other administrative services for CoverKids through December 31, 2020. Beginning January 1, 2021, premium rates for CoverKids are included in the State's capitated premium payments to the Company. As part of the move to incorporate CoverKids into the insured program, the State redistributed the CoverKids membership across the three participating managed care organizations resulting in a reduction in the Company's overall CoverKids membership.

The Company provides certain services for BCBST's Medicare Advantage (MA) and other operations, including but not limited to medical director review of appeals and denials. The cost of services performed by the Company is fully reimbursed by BCBST.

Shared Health, Inc. (Shared Health) has an administrative services agreement with BCBST and the Company whereby BCBST provides certain administrative functions and the Company provides expertise with managed care operations to Shared Health.

The Company has a tax sharing agreement with BCBST. See Note 9 for additional information on the tax sharing agreement.

F. As of December 31, 2021, the Company had no guarantees or undertakings, written or otherwise, for the benefit of an affiliate or related party that resulted in a material contingent exposure of the Company's or any related party's assets or liabilities.

G. All outstanding shares of the Company are owned by SDBS, a noninsurance holding company 100% owned by BCBST.

H. The Company deducted no amounts from the value of an upstream intermediate entity or parent-owned entity, either directly or indirectly, via a downstream SCA entity during the periods ended December 31, 2021 or 2020.

I. The Company had no investments in an SCA entity that exceeded 10% of admitted assets as of December 31, 2021 or 2020.

J. The Company had no investments in impaired SCA entities as of December 31, 2021 or 2020.

K. The Company had no investments in foreign insurance subsidiaries as of December 31, 2021 or 2020.

L. The Company did not use the look-through approach to admit any investment in an SCA entity, joint venture, partnership or limited liability company as of December 31, 2021 or 2020.

M. The Company had no investments in SCA entities as of December 31, 2021 or 2020.

N. The Company had no investments in insurance SCA entities as of December 31, 2021 or 2020.

O. The Company had no investments in SCA entities as of December 31, 2021 or 2020.

**11. Debt**

A. The Company had no debt as of December 31, 2021 or 2020.

B. The Company had no Federal Home Loan Bank agreements during the periods ended December 31, 2021 or 2020.

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

A-D. The Company participates in defined benefit plans sponsored by BCBST. The financial balances related to the defined benefit plans are recorded on the financial statements of BCBST and all disclosures related to defined benefit plans are included in the annual statement of BCBST.

E. BCBST administers a defined contribution employee retirement savings program (Program) pursuant to IRC § 401(k). The Program includes a contributory provision and a non-contributory provision, and covers substantially all of the employees of BCBST and its wholly-owned subsidiaries. BCBST also administers a Restoration Supplemental Executive Retirement Plan. This plan covers certain employees who participate in the BCBST Program.

For all defined contribution plans, the Company made total contributions of $7,469,603 and $7,754,905 during the periods ended December 31, 2021 and 2020, respectively.

F. BCBST and the Company did not contribute to multiemployer plans.

G. The Company participates in defined benefit plans sponsored by BCBST and has no legal obligation for benefits under the plans.

H. All disclosures related to postemployment benefits and compensated absences are included in the annual statement of BCBST.

I. All disclosures related to the impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) are included in the annual statement of BCBST.

# Notes to Financial Statement

**13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations**

A. The Company had 1,000 shares of common stock authorized, issued and outstanding as of December 31, 2021. Par value is $0.01 per share. SDBS holds all outstanding shares.

B. The Company had no preferred stock outstanding as of December 31, 2021.

C. In accordance with T.C.A. § 56-11-106(b), the maximum amount of dividends which can be paid by insurance companies regulated by the State to shareholders without prior approval of the Insurance Commissioner is subject to restrictions relating to the greater of 10% of net worth of the preceding December 31 or the net gain from operations for the preceding year. The Company may only pay dividends from excess Unassigned funds (surplus) without prior approval of the Insurance Commissioner.

D. See Note 10 for information regarding dividends paid during the periods presented.

E. Within the limitations T.C.A. § 56-11-106(b), there are no other restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

F. There were no restrictions placed on the Unassigned funds (surplus) of the Company as of December 31, 2021.

G. The Company had no advances to surplus during the period ended December 31, 2021.

H. The Company had no stock, including stock of affiliated companies, held for special purposes as of December 31, 2021.

I. The Company had no special surplus funds as of December 31, 2021.

J. The portion of Unassigned funds (surplus) represented by unrealized capital gains was $106,808,960 as of December 31, 2021.

K. The Company had no surplus debentures or similar obligations as of December 31, 2021.

L. No quasi-reorganizations occurred during the period ended December 31, 2021.

M. No quasi-reorganizations occurred in the past ten years.

**14. Liabilities, Contingencies and Assessments**

A. The Company had no contingent commitments to SCA entities, joint ventures, partnerships or limited liability companies as of December 31,2021 or 2020.

B. The Company had no known assessments which would have had a material financial effect as of December 31, 2021 or 2020.

C. The Company had no gain contingencies as of December 31, 2021 or 2020.

D. The Company had no claims related to extra contractual obligation losses or bad faith losses stemming from lawsuits which would have had a material financial effect during the periods ended December 31, 2021 or 2020.

E. The Company had no joint and several liability arrangements as of December 31, 2021 or 2020.

F. Lawsuits and claims occur in the normal course of business and are pending against the Company. After consultation with legal counsel, management is of the opinion that the lawsuits and claims will not have a material effect on the accompanying financial statements. The Company has no other contingencies to be reported as required by *SSAP No. 5R — Liabilities, Contingencies and Impairments of Assets* as of December 31, 2021 or 2020.

**15. Leases**

A. The Company had no lessee leasing arrangements during the periods ended December 31, 2021 or 2020.

B. Leasing is not a part of the Company's business activities.

**16. Information About Financial Instruments with Off-Balance-Sheet Risk and Financial Instruments with Concentrations of Credit Risk**

The Company had no financial instruments with off-balance-sheet risk as of December 31, 2021 or 2020.

**17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**

A. The Company had no transfers of receivables reported as sales during the periods ended December 31, 2021 or 2020.

B. The Company had no transfers, servicing or extinguishments of financial assets or liabilities during the periods ended December 31, 2021 or 2020.

C. The Company had no wash sales involving transactions for securities with an unrated NAIC designation or an NAIC designation of 3, 4, 5 or 6 for the period ended December 31, 2021.

# Notes to Financial Statement

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

The Company is a contractor for TennCare Select, an ASO arrangement, and a subcontractor for CoverKids, an ASC arrangement, both with the State. The Company is a contractor for the Dual Special Needs Program (DSNP) MA product, an insured arrangement with a partially uninsured reimbursement, contracted with the Centers for Medicare and Medicaid Services (CMS). Cash and invested assets related to TennCare Select, CoverKids and DSNP are reported in the appropriate categories on the Assets page. At the request of the TDCI, premium tax receivable from the State is netted against premium tax payable to the State for premium taxes related to TennCare Select and CoverKids. MA products are federally exempted from premium tax. Other assets and liabilities related to TennCare Select, CoverKids and DSNP are netted and reported either on page 2, line 17, Amounts receivable relating to uninsured plans, or on page 3, line 22, Liability for amounts held under uninsured plans.

Amounts receivable from ASO and ASC plans at December 31, 2021 as reflected on page 2, line 17, are as follows:

| | |
|---|---|
| COVID-19 claims reimbursement | $ 28,948,387 |
| Pharmacy benefit manager | 15,633,646 |
| Patient Centered Medical Home receivable | 12,775,075 |
| CMS low income subsidy and reinsurance | 11,670,206 |
| Employment and Community First Choices | 7,494,522 |
| Directed payments | (7,403,784) |
| Other | 8,927,084 |
| Total amounts receivable relating to ASO and ASC plans | $ 78,045,136 |

A. The net gain from operations from ASO uninsured plans and the uninsured portion of partially insured plans was as follows during the period ended December 31, 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 | $ 1,532,218 | $ — | $ 1,532,218 |
| b. | Total net other income or expenses (including interest paid to or received from plans) | — | — | — |
| c. | Net gain from operations | $ 1,532,218 | $ — | $ 1,532,218 |
| d. | Total claim payment volume | $ 300,526,743 | $ — | $ 300,526,743 |

B. The net gain from operations from ASC uninsured plans and the uninsured portion of partially insured plans was as follows during the period ended December 31, 2021:

| | | ASC Uninsured Plans | Uninsured Portion of Partially Insured Plans | Total ASC |
|---|---|---|---|---|
| a. | Gross reimbursement for medical cost incurred | $ (1,329,144) | $ 304,525,306 | $ 303,196,162 |
| b. | Gross administrative fees accrued | 558,827 | 46,505,599 | 47,064,426 |
| c. | Other income or expenses (including interest paid to or received from plans) | — | — | — |
| d. | Gross expenses incurred (claims and administrative) | 428,446 | 335,648,099 | 336,076,545 |
| e. | Total net gain from operations | $ (1,198,763) | $ 15,382,806 | $ 14,184,043 |

C. Medicare or Other Similarly Structured Cost Based Reimbursement Contracts:

(1) The Company began participating in the DSNP product effective January 1, 2014. Under this program, premiums for Medicare and Medicaid dual eligible members are received from CMS and the Division of TennCare. Revenue from DSNP consisted of $383,825,892 for insured medical, pharmacy and hospital related services during the period ended December 31, 2021.

(2) The Company had receivables related to its DSNP contract with CMS for $25,406,653 as of December 31, 2021.

(3) The Company had no recorded allowances or reserves for the adjustment of recorded revenues in connection with the DSNP contract as of December 31, 2021.

(4) The Company made no adjustments to revenue resulting from the audit of receivables related to revenues recorded in the prior period during the period ended December 31, 2021.

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

The Company had no direct premiums written or produced by managing general agents or third party administrators during the periods ended December 31, 2021 or 2020.

# Notes to Financial Statement

## 20. Fair Value Measurements

A&B.(1) The Company's financial assets and liabilities measured and reported at fair value using the hierarchy defined by *SSAP No. 100R — Fair Value* as of December 31, 2021 and 2020 are as follows:

| Description for each class of asset or liability | December 31, 2021 Level 1 | Level 2 | Level 3 | NAV | Total |
|---|---|---|---|---|---|
| a. Assets at fair value | | | | | |
| Bonds below investment grade: | | | | | |
| Foreign governments, including Canada | $ — | $ 830,862 | $ — | $ — | $ 830,862 |
| Commercial and residential mortgage-backed securities | — | 1,031,468 | — | — | 1,031,468 |
| Corporate debt securities | — | 9,113,191 | — | — | 9,113,191 |
| Asset-backed securities | — | 2,512,422 | — | — | 2,512,422 |
| Convertible bonds | 1,703,668 | 5,293,619 | — | — | 6,997,287 |
| Total bonds below investment grade | 1,703,668 | 18,781,562 | — | — | 20,485,230 |
| Stocks: | | | | | |
| Preferred stocks | 6,796,398 | 7,731,523 | — | — | 14,527,921 |
| Common stocks | 174,281,940 | 56,845 | — | — | 174,338,785 |
| Total stocks | 181,078,338 | 7,788,368 | — | — | 188,866,706 |
| Commingled investments | — | — | — | 31,622,976 | 31,622,976 |
| Total assets at fair value | $ 182,782,006 | $ 26,569,930 | $ — | $ 31,622,976 | $ 240,974,912 |
| b. Liabilities at fair value | $ — | $ — | $ — | $ — | $ — |
| Total liabilities at fair value | $ — | $ — | $ — | $ — | $ — |

| Description for each class of asset or liability | December 31, 2020 Level 1 | Level 2 | Level 3 | NAV | Total |
|---|---|---|---|---|---|
| a. Assets at fair value | | | | | |
| Bonds below investment grade: | | | | | |
| Corporate debt securities | $ — | $ 7,812,933 | $ — | $ — | $ 7,812,933 |
| Asset-backed securities | — | 337,292 | — | — | 337,292 |
| Convertible bonds | 253,617 | 765,243 | — | — | 1,018,860 |
| Total bonds below investment grade | 253,617 | 8,915,468 | — | — | 9,169,085 |
| Stocks: | | | | | |
| Preferred stocks | 5,321,794 | 3,384,832 | — | — | 8,706,626 |
| Common stocks | 129,442,114 | 1,136,696 | — | — | 130,578,810 |
| Total stocks | 134,763,908 | 4,521,528 | — | — | 139,285,436 |
| Commingled investments | — | — | — | 28,416,775 | 28,416,775 |
| Total assets at fair value | $ 135,017,525 | $ 13,436,996 | $ — | $ 28,416,775 | $ 176,871,296 |
| b. Liabilities at fair value | $ — | $ — | $ — | $ — | $ — |
| Total liabilities at fair value | $ — | $ — | $ — | $ — | $ — |

(2) The Company did not hold any investments classified as Level 3.

(3) Transfers between levels are reported as of the beginning of the reporting period of the transfer.

(4) Valuation techniques for estimating fair value are generally categorized into three types. The market approach uses prices and other relevant information from market transactions involving identical or comparable assets. The income approach uses future amounts, such as cash flows or earnings, in a discounted cash flow analysis. The cost approach is based on the amount that would be required to replace the asset or the service capacity of the asset. The Company uses valuation techniques that are appropriate in the circumstances and for which sufficient data is reasonably available.

Fair values are based on quoted market prices when available. In instances where there is little or no market activity for the same or similar instruments, management estimates fair value using methods, models and assumptions a hypothetical market participant would use to determine a current transaction price. These valuation techniques involve estimation and judgment which could become significant with increasingly complex instruments or pricing models. The degree of judgment utilized in measuring fair value correlates to the level of pricing observability. Pricing observability is impacted by a number of factors including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction and overall market conditions. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology, model or input used.

A description of the inputs and methods used to determine fair value for financial assets is as follows:

**Level 1 assets –** Fair values are determined using unadjusted quoted prices in active markets provided by independent pricing services.

# Notes to Financial Statement

**Level 2 assets –** Fair values are determined using prices provided by independent pricing services, which may use quoted market prices of similar securities or models that incorporate inputs that are currently observable in the markets for similar or identical securities. Inputs that are often used in the valuation methodologies include broker quotes, benchmark yields, credit spreads, default rates and prepayment speeds.

When determining fair value, the Company obtains an understanding of the methods, models and inputs used by independent pricing services and has controls in place to validate that amounts provided represent current exit prices. In addition, management periodically reviews securities in the portfolio with the Company's investment managers. If unusual fluctuations or significant variances in the pricing provided from different sources are noted, management may obtain additional information from other pricing services, or request an investigation into the valuation of the security by the pricing service to validate the quoted price.

For commingled investments that qualify for the practical expedient to estimate fair value at net asset value (NAV) per share, the Company valued these investments at their unadjusted proportional share of the investment.

Quantitative information regarding commercial and residential mortgage-backed securities that are measured and reported at fair value at December 31, 2021 is as follows:

- The average credit rating was A.
- The weighted average duration of the securities was approximately 4.3 years.
- No underlying assets were guaranteed or had other credit enhancements.

Quantitative information regarding asset-backed securities that are measured and reported at fair value at December 31, 2021 is as follows:

- The average credit rating was BB-.
- The weighted average duration of the securities was approximately 8.2 years.
- No underlying assets were guaranteed or had other credit enhancements.

(5) The Company had no derivative assets or liabilities as of December 31, 2021 or 2020.

C. The fair value of the Company's financial assets as of December 31, 2021 and 2020 is as follows:

| | December 31, 2021 | | | | | | |
|---|---|---|---|---|---|---|---|
| **Type of Financial Instrument** | **Aggregate Fair Value** | **Admitted Assets** | **Level 1** | **Level 2** | **Level 3** | **NAV** | **Not Practicable (Carrying Value)** |
| Bonds: | | | | | | | |
| U.S. Treasuries | $ 73,394,495 | $ 71,966,283 | $ 73,394,495 | $ — | $ — | $ — | $ — |
| Government agencies | 1,297,080 | 1,286,650 | — | 1,297,080 | — | — | — |
| States and municipalities | 177,266,195 | 168,251,845 | — | 177,266,195 | — | — | — |
| Foreign governments, including Canada | 18,604,853 | 17,997,514 | 1,947,434 | 16,657,419 | — | — | — |
| Agency mortgage-backed securities | 59,180,091 | 58,523,938 | — | 59,180,091 | — | — | — |
| Commercial and residential mortgage-backed securities | 64,700,795 | 64,705,385 | — | 64,700,795 | — | — | — |
| Corporate debt securities | 176,689,709 | 172,197,830 | 25,245,647 | 151,444,062 | — | — | — |
| Asset-backed securities | 78,404,394 | 78,979,960 | — | 78,404,394 | — | — | — |
| Convertible bonds | 26,310,430 | 25,274,656 | 5,128,609 | 21,181,821 | — | — | — |
| Total bonds | 675,848,042 | 659,184,061 | 105,716,185 | 570,131,857 | — | — | — |
| Stocks: | | | | | | | |
| Preferred stocks | 14,527,921 | 14,527,921 | 6,796,398 | 7,731,523 | — | — | — |
| Common stocks | 174,338,785 | 174,338,785 | 174,281,940 | 56,845 | — | — | — |
| Total stocks | 188,866,706 | 188,866,706 | 181,078,338 | 7,788,368 | — | — | — |
| Short-term investments | 2,678,684 | 2,682,644 | — | 2,678,684 | — | — | — |
| Commingled investments | 31,622,976 | 31,622,976 | — | — | — | 31,622,976 | — |
| Total investments | $ 899,016,408 | $ 882,356,387 | $ 286,794,523 | $ 580,598,909 | $ — | $ 31,622,976 | $ — |

# Notes to Financial Statement

| Type of Financial Instrument | December 31, 2020 Aggregate Fair Value | Admitted Assets | Level 1 | Level 2 | Level 3 | NAV | Not Practicable (Carrying Value) |
|---|---|---|---|---|---|---|---|
| Bonds: | | | | | | | |
| U.S. Treasuries | $ 48,534,629 | $ 44,928,567 | $ 48,534,629 | $ — | $ — | $ — | $ — |
| Government agencies | 2,308,657 | 2,272,304 | — | 2,308,657 | — | — | — |
| States and municipalities | 148,211,044 | 138,517,687 | — | 148,211,044 | — | — | — |
| Foreign governments, including Canada | 14,384,270 | 13,259,856 | 1,827,583 | 12,556,687 | — | — | — |
| Agency mortgage-backed securities | 73,479,108 | 70,671,936 | — | 73,479,108 | — | — | — |
| Commercial and residential mortgage-backed securities | 37,215,540 | 35,844,102 | — | 37,215,540 | — | — | — |
| Corporate debt securities | 178,148,404 | 166,666,488 | 45,512,854 | 132,635,550 | — | — | — |
| Asset-backed securities | 33,449,633 | 33,104,393 | — | 33,449,633 | — | — | — |
| Convertible bonds | 24,677,109 | 22,374,481 | 4,817,799 | 19,859,310 | — | — | — |
| Total bonds | 560,408,394 | 527,639,814 | 100,692,865 | 459,715,529 | — | — | — |
| Stocks: | | | | | | | |
| Preferred stocks | 11,091,893 | 10,911,496 | 6,344,340 | 4,747,553 | — | — | — |
| Common stocks | 130,578,810 | 130,578,810 | 129,442,114 | 1,136,696 | — | — | — |
| Total stocks | 141,670,703 | 141,490,306 | 135,786,454 | 5,884,249 | — | — | — |
| Short-term investments | 107,340 | 102,833 | — | 107,340 | — | — | — |
| Commingled investments | 28,416,775 | 28,416,775 | — | — | — | 28,416,775 | — |
| Total investments | $ 730,603,212 | $ 697,649,728 | $ 236,479,319 | $ 465,707,118 | $ — | $ 28,416,775 | $ — |

D. The Company held no financial assets for which it was not practicable to estimate the fair value as of December 31, 2021 or 2020.

E. The Company did not have any investments measured using the NAV practical expedient as of December 31, 2021 or 2020, with significant redemption restrictions or probability of being sold below the investment's NAV.

## 21. Other Items

A. The Company had no unusual or infrequent events or transactions during the periods ended December 31, 2021 or 2020.

B. The Company had no troubled debt restructuring during the periods ended December 31, 2021 or 2020.

C. *Administrative Expense Analysis*

Expenses are shown on the Statement of Revenue and Expenses net of administrative fees from ASO and ASC contracts. The following provides a comparison of expenses adjusted for ASO and ASC administrative fees, the Affordable Care Act (ACA) annual fee assessment and premium tax for the periods ended December 31, 2021 and 2020:

| Line # | Administrative Expenses | December 31, 2021 | December 31, 2020 | % Change |
|---|---|---|---|---|
| 20 | Claims adjustment expense | $ 185,769,255 | $ 191,298,124 | |
| 21 | General administrative expense | 260,102,269 | 265,615,405 | |
| | Total expense | 445,871,524 | 456,913,529 | |
| | ASO administrative fees | 53,462,804 | 58,333,271 | |
| | ASC administrative fees | 47,064,426 | 61,869,233 | |
| | ACA annual fee assessment | — | (40,512,996) | |
| | Premium tax and other regulatory fees | (208,897,384) | (201,903,421) | |
| | Expenses, net of adjustment | $ 337,501,370 | $ 334,699,616 | 0.8% |

D. The Company had no business interruption insurance recoveries during the periods ended December 31, 2021 or 2020.

E. The Company had no state transferable or non-transferable tax credits as of December 31, 2021 or 2020.

F. The Company had no subprime-mortgage-related risk exposure as of December 31, 2021 or 2020.

G. The Company had no retained asset accounts for beneficiaries as of December 31, 2021 or 2020.

H. The Company had no insurance-linked securities as of December 31, 2021 or 2020.

I. The Company had no life insurance policies as of December 31, 2021 or 2020.

# Notes to Financial Statement

**22. Events Subsequent**

Subsequent events have been considered through February 21, 2022 for the statutory statement issued on March 1, 2022.

Type I – Recognized Subsequent Events:

The Company had no required disclosures of Type I events.

Type II – Non-recognized Subsequent Events:

The Company had no required disclosures of Type II events.

**23. Reinsurance**

A. The Company had no ceded reinsurance during the periods ended December 31, 2021 or 2020.

B. The Company had no write-offs of uncollectible reinsurance during the periods ended December 31,2021 or 2020.

C. The Company had no commutation of ceded reinsurance during the periods ended December 31, 2021 or 2020.

D. The Company had no reinsurers with rating downgrades or with status subject to revocation during the periods ended December 31, 2021 or 2020.

E. The Company had no reinsurance credits during the periods ended December 31, 2021 or 2020.

**24. Retrospectively Rated Contracts and Contracts Subject to Redetermination**

A. The Company estimates accrued retrospective premium adjustments as actual premiums less estimated incurred claims and contractual expenses.

B. The Company records accrued retrospective premium as an adjustment to earned premium.

C. The Company wrote $24,197,249 in premiums subject to retrospective rating features during the period ended December 31, 2021, which represents 0.8% of total net premiums written. The Company wrote $29,537,677 in premiums subject to retrospective rating features during the period ended December 31, 2020, which represents 1.1% of total net premiums written.

D. The Company had no medical loss ratio rebates required pursuant to the Public Health Service Act during the periods ended December 31, 2021 or 2020.

E. The services offered by the Company are not subject to the risk-sharing provisions of the ACA.

**25. Change in Incurred Claims and Claim Adjustment Expenses**

As of December 31, 2020, the reserve for unpaid insured claims, accrued medical incentive pool and unpaid claim adjustment expenses, net of healthcare receivables, was $216,911,885. Through December 31, 2021, $172,600,509 was paid for expenses attributable to insured events of prior years. The re-estimation of reserves for unpaid insured claims, accrued medical incentive pool and unpaid claim adjustment expenses, net of gross healthcare receivables, for 2020 and prior based on the latest information known regarding individual claims, as well as the ongoing analysis of recent loss development trends, resulted in a favorable prior-year development of $54,081,107. The reserve remaining for prior years is $(9,769,731) as of December 31, 2021 due to the estimation that recoveries will exceed payouts.

**26. Intercompany Pooling Arrangements**

A. The Company had no intercompany pooling agreements as of December 31, 2021 or 2020.

B. The Company had no lines of business subject to intercompany pooling agreements as of December 31, 2021 or 2020.

C. The Company had no cessions to non-affiliated reinsurers of business subject to intercompany pooling agreements during the periods ended December 31, 2021 or 2020.

D. The Company had no reinsurance agreements with non-affiliated reinsurers covering business subject to intercompany pooling agreements as of December 31, 2021 or 2020.

E. The Company had no assumed or ceded reinsurance on pooled business during the periods ended December 31, 2021 or 2020.

F. The Company had no intercompany sharing or write-offs of uncollectible reinsurance during the periods ended December 31,2021 or 2020.

G. The Company had no amounts due to/from participants in intercompany pooling agreements as of December 31, 2021 or 2020.

**27. Structured Settlements**

Not applicable to health entities.

# Notes to Financial Statement

**28. Health Care Receivables**

A. Pharmacy rebate receivables are based on pharmacy utilization during the quarter as well as past experience of rebates received. Confirmations are received on a three to six month lag. The table below is prepared on an incurred basis and represents receivables for both insured and uninsured plans:

| Quarter | 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 | $ 4,547,304 | $ — | | | |
| 9/30/2021 | $ 7,589,740 | $ 10,643,966 | $ 10,535,236 | $ — | $ — |
| 6/30/2021 | $ 9,709,404 | $ 10,567,606 | $ 9,382,860 | $ 948,078 | $ (82,983) |
| 3/31/2021 | $ 11,193,375 | $ 9,746,377 | $ 8,613,473 | $ 246,215 | $ 939,482 |
| | | | | | |
| 12/31/2020 | $ 5,330,333 | $ 9,393,022 | $ 9,119,996 | $ 70,867 | $ (53,273) |
| 9/30/2020 | $ 7,659,882 | $ 9,146,299 | $ 8,220,046 | $ 771,455 | $ 2,664,321 |
| 6/30/2020 | $ 9,120,248 | $ 8,803,200 | $ 7,987,554 | $ 1,303,470 | $ — |
| 3/31/2020 | $ 10,325,333 | $ 7,952,251 | $ 6,928,842 | $ 497,089 | $ (44,131) |
| | | | | | |
| 12/31/2019 | $ 4,245,873 | $ 7,375,830 | $ 7,001,761 | $ 517,514 | $ (506,511) |
| 9/30/2019 | $ 6,731,219 | $ 7,535,344 | $ 7,007,379 | $ 336,752 | $ 80,326 |
| 6/30/2019 | $ 8,790,151 | $ 7,068,729 | $ 6,650,812 | $ 629,650 | $ 549,773 |
| 3/31/2019 | $ 8,429,728 | $ 6,725,561 | $ 5,880,384 | $ — | $ — |

B. The Company had no risk sharing receivables as of December 31, 2021, 2020 or 2019.

**29. Participating Policies**

The Company had no participating contracts where the Company pays policyholder dividends as of December 31, 2021 or 2020.

**30. Premium Deficiency Reserves**

| | | |
|---|---|---|
| 1. | Liability carried for premium deficiency reserves | $ — |
| 2. | Date of the most recent evaluation of this liability | 12/31/2021 |
| 3. | Was anticipated investment income utilized in the calculation? | Yes |

**31. Anticipated Salvage and Subrogation**

The Company did not take estimated anticipated salvage and subrogation into account in its determination of the liability for unpaid claims or losses during the period ended December 31, 2021 or 2020.

# 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? ..... Tennessee

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. ..... 12/31/2019

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. ..... 12/31/2019

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). ..... 12/21/2020

3.4 By what department or departments?
Tennessee Department of Commerce 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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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 or government, manager or attorney in fact).

| 1<br>Nationality | 2<br>Type of Entity |
|---|---|
| ..... | ..... |

# GENERAL INTERROGATORIES

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

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

.....

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

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

| 1<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|---|---|---|---|---|
| ..... | ..... | ..... | ..... | ..... | ..... |

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

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

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

Ernst & Young, 1110 Market Street, Suite 216, Chattanooga, TN 37402 .....

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 [ ] N/A [ X ]

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

The VSHP bylaws state, "As part of the BCBST Enterprise, the BCBST Board and its standing Committees [including the Enterprise Audit Committee] shall have oversight of all wholly owned subsidiaries and affiliates, including the Corporation." This meets the legal requirement that permits an affiliated entity to not establish its own audit committee. .....

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?

Jeffrey Aaron Hocking, ASA, MAAA / 1 Cameron Hill Circle, Chattanooga, TN 37402 / Employed as Senior Vice President and Chief Actuary.

.....

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 ..... $ ..... 0

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 [ ]

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 [ 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 [ X ] No [ ]

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

The annual review of the Code of Conduct resulted only in non-substantive changes to the CEO's introductory letter and references to 2021. The revised Code was effective January 2021. .....

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

## BOARD OF DIRECTORS

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

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

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

## FINANCIAL

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

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

20.11 To directors or other officers ..... $ 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 [ ] No [ X ]

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.

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

## INVESTMENT

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

# GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto
Assets pledged to the State of Tennessee

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 [ ] N/A [ X ]

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

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

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

| | | |
|---|---|---|
| 25.091 | Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. | $ 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 21.1 and 25.03). Yes [ X ] No [ ]

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

| | | |
|---|---|---|
| 26.21 | Subject to repurchase agreements | $ 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 | $ 18,408,060 |
| 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<br>Nature of Restriction | 2<br>Description | 3<br>Amount |
|---|---|---|
| | | 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. $ 0

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<br>Name of Custodian(s) | 2<br>Custodian's Address |
|---|---|
| Bank of New York Mellon | One Mellon Center, Pittsburgh, PA 15258 |
| | |

# 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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| Camden Asset Management, L.P. | U |
| Cohen & Steers, Inc. | U |
| Income Research + Management | U |
| Loomis, Sayles & Company, L.P. | U |
| MacKay Shields, LLC | U |
| Northern Trust Asset Management | U |
| Northern Trust Guaranteed Advisors | U |
| Pacific Investment Management Company | U |
| Raymond James | U |
| Silchester International Investors | U |
| Wellington Management Company, LLP | U |
| | |

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

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] 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<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>Investment Management Agreement (IMA) Filed |
|---|---|---|---|---|
| 106772 | Camden Asset Management, LP | IUJOPS7WMOVTYSB3XY51 | SEC | NO |
| 106266 | Cohen & Steers, Inc. | FW2FPJ6GDBIAYMEK6K90 | SEC | NO |
| 104863 | Income Research + Management | 254900RO33N8JBVSKJ39 | SEC | NO |
| 105377 | Loomis, Sayles & Company, L.P. | JIZPN2RX3UMNOYIDI313 | SEC | NO |
| 107717 | MacKay Shields, LLC | 549300Y7LLCOFU7R8H16 | SEC | NO |
| 105780 | Northern Trust Asset Management | BEL4B8X7EHJU845Y2N39 | SEC | NO |
| 007927 | Northern Trust Guaranteed Advisors | 3CHSO99JSPHD9HGNYJ46 | SEC | NO |
| 104559 | Pacific Investment Management Company | 549300KGPYQZXGMYYN38 | SEC | NO |
| 000705 | Raymond James | U40NQX15J3R08XCKE979 | SEC | NO |
| 110987 | Silchester International Investors | 549300BQGNEU0B8MTL83 | SEC | NO |
| 106595 | Wellington Management Company, LLP | 549300YHP12TEZNLCX41 | 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<br>CUSIP # | 2<br>Name of Mutual Fund | 3<br>Book/Adjusted Carrying Value |
|---|---|---|
| 30.2999 - Total | | 0 |

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

| 1<br>Name of Mutual Fund (from above table) | 2<br>Name of Significant Holding of the Mutual Fund | 3<br>Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding | 4<br>Date of Valuation |
|---|---|---|---|
| | | 0 | |
| | | | |

# 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<br>Statement (Admitted) Value | 2<br>Fair Value | 3<br>Excess of Statement over Fair Value (-), or Fair Value over Statement (+) |
|---|---|---|---|
| 31.1 Bonds | 659,184,061 | 675,848,042 | 16,663,981 |
| 31.2 Preferred stocks | 14,527,921 | 14,527,921 | 0 |
| 31.3 Totals | 673,711,982 | 690,375,963 | 16,663,981 |

31.4 Describe the sources or methods utilized in determining the fair values:
Fair values were obtained from third party pricing service, custodian or the SVO.

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

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ X ] 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:

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

33.2 If no, list exceptions:

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

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

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

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

# GENERAL INTERROGATORIES

## OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ ..... 0

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<br>Name | 2<br>Amount Paid |
|---|---|
| NONE | 0 |

39.1 Amount of payments for legal expenses, if any? ..... $ ..... 705,526

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<br>Name | 2<br>Amount Paid |
|---|---|
| NONE | 0 |

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<br>Name | 2<br>Amount Paid |
|---|---|
| NONE | 0 |

# 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<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 2.1 | Premium Numerator | 2,985,824,951 | 2,723,134,026 |
| 2.2 | Premium Denominator | 2,985,824,951 | 2,723,134,026 |
| 2.3 | Premium Ratio (2.1/2.2) | 100.000 | 100.000 |
| 2.4 | Reserve Numerator | 272,568,641 | 230,241,541 |
| 2.5 | Reserve Denominator | 272,568,641 | 230,241,541 |
| 2.6 | Reserve Ratio (2.4/2.5) | 100.000 | 100.000 |

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 [ ]

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

5.2 If no, explain:

The Company, with guarantee from Parent to maintain 300% RBC level, is sufficient size to cover full-risk.

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 & 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:

If insolvency occurs, Parent satisfies claims for the covered period. BCBST provider contracts all contain a hold harmless provision. These provisions have some variations depending on the type of provider; however, all require the provider to hold the member harmless from the provider seeking payment from the member for Covered Services. Covered Services are defined as services provided to a BCBST member for which benefits are available under the member's plan, therefore, if a service is a Covered Service the provider cannot bill the member for those services, except for co-payments and deductibles, regardless of BCBST's payment or solvency. BCBST provider agreements also vary in the actual language governing the continuation of care in the event a provider agreement terminates. All provider agreements require the provider to provide Covered Services to BCBST's members in the event the agreement terminates for any reason until the member can be properly and safely transferred to another BCBST participating provider, or can be safely discharged from the provider's care. In the event the provider agreement terminates and there are no other participating providers, the provider could not terminate until the member could be discharged from the provider's care or for a period of 120 days, whichever occurs first. Both of these provisions will survive termination of the provider agreement.

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

7.2 If no, give details

defined as services provided to a BCBST member for which benefits are available under the member's plan, therefore, if a service is a Covered Service the provider cannot bill the member

8. Provide the following information regarding participating providers:

| | |
|---|---|
| 8.1 Number of providers at start of reporting year | 31,890 |
| 8.2 Number of providers at end of reporting year | 34,786 |

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

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

10.2 If yes:

10.21 Maximum amount payable bonuses ..... $ 1,295,876
10.22 Amount actually paid for year bonuses ..... $ 1,233,363
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. ..... Tennessee
11.4 If yes, show the amount required. ..... $ 59,296,939
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

TCA 56-32-112 states a HMO must maintain a minimum net worth equal to the greater of $1,500,000 or the amount totaling 4% times the first $150,000,000 of annual premium revenue of the most recent annual statement filed plus 1.5% in excess of the first $150,000,000. .....

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

| 1<br>Name of Service Area |
|---|
| STATE OF TENNESSEE - Contracted with TennCare in the following Community Service Areas (CSA): |
| First Tennessee CSA, TN |
| East Tennessee CSA, TN |
| Southeast CSA, TN |
| Upper Cumberland CSA, TN |
| Mid-Cumberland CSA, TN |
| Northwest CSA, TN |
| South Central CSA, TN |
| Southwest CSA, TN |
| Shelby County CSA, TN |
| Davidson County CSA, TN |
| Knox County CSA, TN |
| Hamilton County CSA, TN |
| |

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. ..... $ 0

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

13.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $ 0

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

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

| 1<br>Company Name | 2<br>NAIC Company Code | 3<br>Domiciliary Jurisdiction | 4<br>Reserve Credit | Assets Supporting Reserve Credit | | |
|---|---|---|---|---|---|---|
| | | | | 5<br>Letters of Credit | 6<br>Trust Agreements | 7<br>Other |
| | | | 0 | 0 | 0 | 0 |
| | | | | | | |

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 gurarantee) |
| Universal Life (with or without secondary gurarantee) |
| Variable Universal Life (with or without secondary gurarantee) |

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<br>2021 | 2<br>2020 | 3<br>2019 | 4<br>2018 | 5<br>2017 |
|---|---|---|---|---|---|---|
| | **Balance Sheet** (Pages 2 and 3) | | | | | |
| 1. | Total admitted assets (Page 2, Line 28) | 1,133,941,583 | 1,154,234,824 | 903,631,423 | 859,979,207 | 803,514,285 |
| 2. | Total liabilities (Page 3, Line 24) | 499,307,519 | 638,963,214 | 413,871,725 | 449,060,767 | 323,665,025 |
| 3. | Statutory minimum capital and surplus requirement | 59,296,939 | 57,742,084 | 53,841,080 | 47,731,483 | 48,977,745 |
| 4. | Total capital and surplus (Page 3, Line 33) | 634,634,064 | 515,271,610 | 489,759,698 | 410,918,440 | 479,849,260 |
| | **Income Statement** (Page 4) | | | | | |
| 5. | Total revenues (Line 8) | 2,980,977,523 | 2,725,776,951 | 2,690,256,248 | 2,575,962,067 | 2,484,101,308 |
| 6. | Total medical and hospital expenses (Line 18) | 2,391,768,064 | 2,261,134,466 | 2,274,660,878 | 2,177,402,413 | 2,083,947,551 |
| 7. | Claims adjustment expenses (Line 20) | 185,769,255 | 191,298,124 | 167,278,656 | 154,332,047 | 147,683,898 |
| 8. | Total administrative expenses (Line 21) | 260,102,269 | 265,615,405 | 220,463,221 | 249,465,641 | 190,853,071 |
| 9. | Net underwriting gain (loss) (Line 24) | 143,337,935 | 7,728,956 | 44,153,493 | (21,538,034) | 61,616,788 |
| 10. | Net investment gain (loss) (Line 27) | 20,827,029 | 15,927,744 | 26,137,693 | 18,680,199 | 11,996,518 |
| 11. | Total other income (Lines 28 plus 29) | 0 | 0 | 0 | 0 | 0 |
| 12. | Net income or (loss) (Line 32) | 138,575,975 | 179,199 | 58,476,341 | (12,205,181) | 48,298,903 |
| | **Cash Flow** (Page 6) | | | | | |
| 13. | Net cash from operations (Line 11) | (37,883,708) | 366,554,472 | 19,978,499 | 48,674,811 | 42,206,527 |
| | **Risk-Based Capital Analysis** | | | | | |
| 14. | Total adjusted capital | 634,634,064 | 515,271,610 | 489,759,698 | 410,918,440 | 479,849,260 |
| 15. | Authorized control level risk-based capital | 97,495,148 | 91,445,798 | 91,886,490 | 79,132,017 | 80,170,451 |
| | **Enrollment** (Exhibit 1) | | | | | |
| 16. | Total members at end of period (Column 5, Line 7) | 646,012 | 585,767 | 535,335 | 520,290 | 544,103 |
| 17. | Total members months (Column 6, Line 7) | 7,515,061 | 6,684,111 | 6,392,997 | 6,286,832 | 6,390,941 |
| | **Operating Percentage** (Page 4)<br>(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) | 80.2 | 83.0 | 84.6 | 84.5 | 83.9 |
| 20. | Cost containment expenses | 3.8 | 4.2 | 3.9 | 3.8 | 3.2 |
| 21. | Other claims adjustment expenses | 2.4 | 2.8 | 2.3 | 2.2 | 2.7 |
| 22. | Total underwriting deductions (Line 23) | 95.2 | 99.7 | 98.4 | 100.8 | 97.5 |
| 23. | Total underwriting gain (loss) (Line 24) | 4.8 | 0.3 | 1.6 | (0.8) | 2.5 |
| | **Unpaid Claims Analysis**<br>(U&I Exhibit, Part 2B) | | | | | |
| 24. | Total claims incurred for prior years (Line 13, Col. 5) | 158,570,700 | 216,202,377 | 196,203,285 | 207,279,065 | 187,314,681 |
| 25. | Estimated liability of unpaid claims-[prior year (Line 13, Col. 6)] | 211,236,672 | 207,792,649 | 210,631,744 | 212,766,555 | 187,698,600 |
| | **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 Schedule 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 Volunteer State Health Plan, Inc. 2. Chattanooga, TN (LOCATION)

NAIC Group Code 3498 BUSINESS IN THE STATE OF Tennessee DURING THE YEAR 2021 NAIC Company Code 14046

| | 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 | 585,767 | 0 | 0 | 0 | 0 | 0 | 0 | 21,004 | 564,763 | 0 |
| 2. First Quarter | 613,346 | 16,016 | 0 | 0 | 0 | 0 | 0 | 21,578 | 575,752 | 0 |
| 3. Second Quarter | 624,468 | 15,452 | 0 | 0 | 0 | 0 | 0 | 21,712 | 587,304 | 0 |
| 4. Third Quarter | 636,177 | 16,240 | 0 | 0 | 0 | 0 | 0 | 21,843 | 598,094 | 0 |
| 5. Current Year | 646,012 | 16,839 | 0 | 0 | 0 | 0 | 0 | 21,673 | 607,500 | 0 |
| 6. Current Year Member Months | 7,515,061 | 191,420 | 0 | 0 | 0 | 0 | 0 | 260,066 | 7,063,575 | 0 |
| **Total Member Ambulatory Encounters for Year:** | | | | | | | | | | |
| 7 Physician | 4,126,433 | 82,504 | 0 | 0 | 0 | 0 | 0 | 436,472 | 3,607,457 | 0 |
| 8. Non-Physician | 369,774 | 2,699 | 0 | 0 | 0 | 0 | 0 | 51,123 | 315,952 | 0 |
| 9. Total | 4,496,207 | 85,203 | 0 | 0 | 0 | 0 | 0 | 487,595 | 3,923,409 | 0 |
| 10. Hospital Patient Days Incurred | 268,965 | 4,827 | 0 | 0 | 0 | 0 | 0 | 43,546 | 220,592 | 0 |
| 11. Number of Inpatient Admissions | 32,558 | 1,567 | 0 | 0 | 0 | 0 | 0 | 3,569 | 27,422 | 0 |
| 12. Health Premiums Written (b) | 2,985,824,951 | 39,529,322 | 0 | 0 | 0 | 0 | 0 | 383,972,608 | 2,562,323,021 | 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 | 2,980,977,523 | 39,529,322 | 0 | 0 | 0 | 0 | 0 | 383,825,892 | 2,557,622,309 | 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 | 2,365,278,848 | 28,719,747 | 0 | 0 | 0 | 0 | 0 | 305,774,461 | 2,030,784,640 | 0 |
| 18 Amount Incurred for Provision of Health Care Services | 2,391,768,064 | 32,416,242 | 0 | 0 | 0 | 0 | 0 | 299,980,174 | 2,059,371,648 | 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 $ 383,972,608

# EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION Volunteer State Health Plan, Inc. 2. Chattanooga, TN (LOCATION)

NAIC Group Code 3498 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2021 NAIC Company Code 14046

| | 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 | 585,767 | 0 | 0 | 0 | 0 | 0 | 0 | 21,004 | 564,763 | 0 |
| 2. First Quarter | 613,346 | 16,016 | 0 | 0 | 0 | 0 | 0 | 21,578 | 575,752 | 0 |
| 3. Second Quarter | 624,468 | 15,452 | 0 | 0 | 0 | 0 | 0 | 21,712 | 587,304 | 0 |
| 4. Third Quarter | 636,177 | 16,240 | 0 | 0 | 0 | 0 | 0 | 21,843 | 598,094 | 0 |
| 5. Current Year | 646,012 | 16,839 | 0 | 0 | 0 | 0 | 0 | 21,673 | 607,500 | 0 |
| 6. Current Year Member Months | 7,515,061 | 191,420 | 0 | 0 | 0 | 0 | 0 | 260,066 | 7,063,575 | 0 |
| **Total Member Ambulatory Encounters for Year:** | | | | | | | | | | |
| 7 Physician | 4,126,433 | 82,504 | 0 | 0 | 0 | 0 | 0 | 436,472 | 3,607,457 | 0 |
| 8. Non-Physician | 369,774 | 2,699 | 0 | 0 | 0 | 0 | 0 | 51,123 | 315,952 | 0 |
| 9. Total | 4,496,207 | 85,203 | 0 | 0 | 0 | 0 | 0 | 487,595 | 3,923,409 | 0 |
| 10. Hospital Patient Days Incurred | 268,965 | 4,827 | 0 | 0 | 0 | 0 | 0 | 43,546 | 220,592 | 0 |
| 11. Number of Inpatient Admissions | 32,558 | 1,567 | 0 | 0 | 0 | 0 | 0 | 3,569 | 27,422 | 0 |
| 12. Health Premiums Written (b) | 2,985,824,951 | 39,529,322 | 0 | 0 | 0 | 0 | 0 | 383,972,608 | 2,562,323,021 | 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 | 2,980,977,523 | 39,529,322 | 0 | 0 | 0 | 0 | 0 | 383,825,892 | 2,557,622,309 | 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 | 2,365,278,848 | 28,719,747 | 0 | 0 | 0 | 0 | 0 | 305,774,461 | 2,030,784,640 | 0 |
| 18 Amount Incurred for Provision of Health Care Services | 2,391,768,064 | 32,416,242 | 0 | 0 | 0 | 0 | 0 | 299,980,174 | 2,059,371,648 | 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 $ 383,972,608

Schedule S - Part 1 - Section 2

**N O N E**

Schedule S - Part 2

**N O N E**

Schedule S - Part 3 - Section 2

**N O N E**

Schedule S - Part 4

**N O N E**

Schedule S - Part 4 - Bank Footnote

**N O N E**

Schedule S - Part 5

**N O N E**

Schedule S - Part 5 - Bank Footnote

**N O N E**

Schedule S - Part 6

**N O N E**

# SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance

| | | 1<br>As Reported<br>(net of ceded) | 2<br>Restatement<br>Adjustments | 3<br>Restated<br>(gross of ceded) |
|---|---|---|---|---|
| | **ASSETS (Page 2, Col. 3)** | | | |
| 1. | Cash and invested assets (Line 12) | 1,027,261,990 | 0 | 1,027,261,990 |
| 2. | Accident and health premiums due and unpaid (Line 15) | 19,964,905 | 0 | 19,964,905 |
| 3. | Amounts recoverable from reinsurers (Line 16.1) | 0 | 0 | 0 |
| 4. | Net credit for ceded reinsurance | XXX | 0 | 0 |
| 5. | All other admitted assets (Balance) | 86,714,688 | 0 | 86,714,688 |
| 6. | Total assets (Line 28) | 1,133,941,583 | 0 | 1,133,941,583 |
| | **LIABILITIES, CAPITAL AND SURPLUS (Page 3)** | | | |
| 7. | Claims unpaid (Line 1) | 266,068,262 | 0 | 266,068,262 |
| 8. | Accrued medical incentive pool and bonus payments (Line 2) | 1,295,876 | 0 | 1,295,876 |
| 9. | Premiums received in advance (Line 8) | 28,739,589 | 0 | 28,739,589 |
| 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) | 203,203,792 | 0 | 203,203,792 |
| 15. | Total liabilities (Line 24) | 499,307,519 | 0 | 499,307,519 |
| 16. | Total capital and surplus (Line 33) | 634,634,064 | XXX | 634,634,064 |
| 17. | Total liabilities, capital and surplus (Line 34) | 1,133,941,583 | 0 | 1,133,941,583 |
| | **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**

| States, etc. | 1 Active Status (a) | Direct Business Only 2 Accident and Health Premiums | 3 Medicare Title XVIII | 4 Medicaid Title XIX | 5 CHIP Title XXI | 6 Federal Employees Health Benefits Program Premiums | 7 Life and Annuity Premiums & Other Considerations | 8 Property/ Casualty Premiums | 9 Total Columns 2 Through 8 | 10 Deposit-Type Contracts |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Alabama AL | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. Alaska AK | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. Arizona AZ | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. Arkansas AR | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. California CA | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. Colorado CO | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. Connecticut CT | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. Delaware DE | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. District of Columbia DC | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. Florida FL | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. Georgia GA | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. Hawaii HI | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13. Idaho ID | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. Illinois IL | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15. Indiana IN | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 16. Iowa IA | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 17. Kansas KS | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 18. Kentucky KY | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 19. Louisiana LA | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 20. Maine ME | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 21. Maryland MD | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22. Massachusetts MA | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 23. Michigan MI | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 24. Minnesota MN | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 25. Mississippi MS | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 26. Missouri MO | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 27. Montana MT | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 28. Nebraska NE | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 29. Nevada NV | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 30. New Hampshire NH | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 31. New Jersey NJ | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 32. New Mexico NM | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 33. New York NY | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 34. North Carolina NC | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 35. North Dakota ND | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 36. Ohio OH | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 37. Oklahoma OK | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 38. Oregon OR | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 39. Pennsylvania PA | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 40. Rhode Island RI | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 41. South Carolina SC | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 42. South Dakota SD | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 43. Tennessee TN | L | 0 | 383,972,608 | 2,562,323,021 | 39,529,322 | 0 | 0 | 0 | 2,985,824,951 | 0 |
| 44. Texas TX | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 45. Utah UT | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 46. Vermont VT | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 47. Virginia VA | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 48. Washington WA | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 49. West Virginia WV | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 50. Wisconsin WI | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 51. Wyoming WY | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 52. American Samoa AS | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. Guam GU | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 54. Puerto Rico PR | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 55. U.S. Virgin Islands VI | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 56. Northern Mariana Islands MP | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 57. Canada CAN | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58. Aggregate Other Aliens OT | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 59. Subtotal | XXX | 0 | 383,972,608 | 2,562,323,021 | 39,529,322 | 0 | 0 | 0 | 2,985,824,951 | 0 |
| 60. Reporting Entity Contributions for Employee Benefit Plans | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 61. Totals (Direct Business) | XXX | 0 | 383,972,608 | 2,562,323,021 | 39,529,322 | 0 | 0 | 0 | 2,985,824,951 | 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 56

(b) Explanation of basis of allocation by states, premiums by state, etc.
The company only has business in State of Tennessee.

# SCHEDULE T - PART 2

## INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

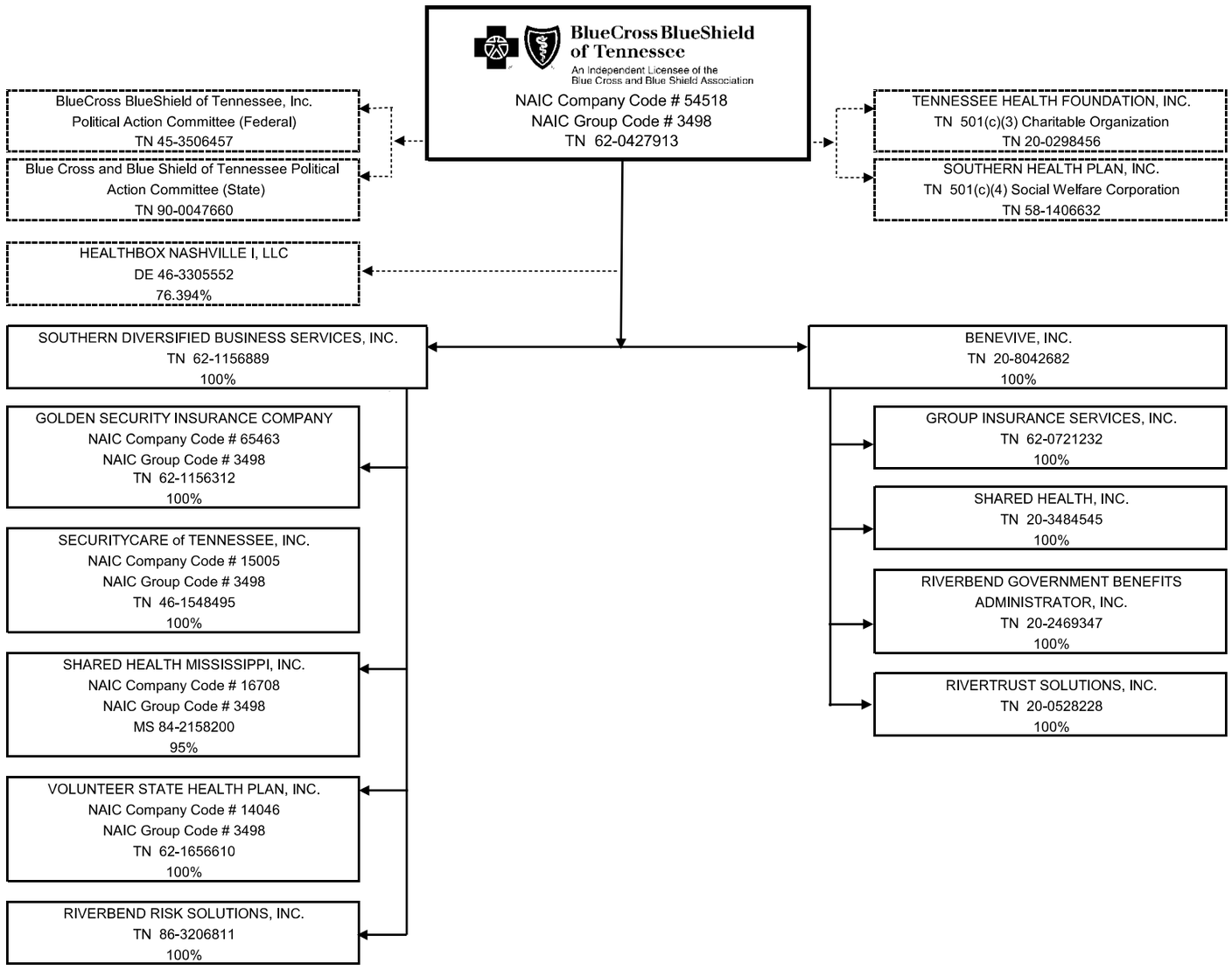
| States, Etc. | | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|
| | | 1<br>Life (Group and Individual) | 2<br>Annuities (Group and Individual) | 3<br>Disability Income (Group and Individual) | 4<br>Long-Term Care (Group and Individual) | 5<br>Deposit-Type Contracts | 6<br>Totals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

NONE

# SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

## MEMBERS OF A HOLDING COMPANY GROUP

## PART 1 - ORGANIZATIONAL CHART



# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 3498 | BlueCross BlueShield of Tennessee | 54518 | 62-0427913 | | | | BlueCross BlueShield of Tennessee, Inc. | TN | UIP | | | 0.000 | | NO | |
| 0000 | | 00000 | 46-3305552 | | | | Healthbox Nashville I, Inc. | DE | NIA | BlueCross BlueShield of Tennessee, Inc. | Ownership, Influence | 76.400 | BlueCross BlueShield of Tennessee, Inc. | NO | |
| 0000 | | 00000 | 62-1156889 | | | | Southern Diversified Business Services, Inc. | TN | UDP | BlueCross BlueShield of Tennessee, Inc. | Ownership | 100.000 | BlueCross BlueShield of Tennessee, Inc. | YES | |
| 3498 | BlueCross BlueShield of Tennessee | 14046 | 62-1656610 | | | | Volunteer State Health Plan, Inc. | TN | RE | Southern Diversified Business Services, Inc. | Ownership | 100.000 | BlueCross BlueShield of Tennessee, Inc. | YES | |
| 3498 | BlueCross BlueShield of Tennessee | 65463 | 62-1156312 | | | | Golden Security Insurance Company | TN | IA | Southern Diversified Business Services, Inc. | Ownership | 100.000 | BlueCross BlueShield of Tennessee, Inc. | YES | |
| 3498 | BlueCross BlueShield of Tennessee | 15005 | 46-1548495 | | | | SecurityCare of Tennessee, Inc. | TN | IA | Southern Diversified Business Services, Inc. | Ownership | 100.000 | BlueCross BlueShield of Tennessee, Inc. | YES | |
| 3498 | BlueCross BlueShield of Tennessee | 16708 | 84-2158200 | | | | Shared Health Mississippi, Inc. | MS | IA | Southern Diversified Business Services, Inc. | Ownership | 95.000 | BlueCross BlueShield of Tennessee, Inc. | YES | |
| 0000 | | 00000 | 86-3206811 | | | | Riverbend Risk Solutions, Inc. | TN | IA | Southern Diversified Business Services, Inc. | Ownership | 100.000 | BlueCross BlueShield of Tennessee, Inc. | YES | |
| 0000 | | 00000 | 20-8042682 | | | | BeneVive, Inc. | TN | NIA | BlueCross BlueShield of Tennessee, Inc. | Ownership | 100.000 | BlueCross BlueShield of Tennessee, Inc. | NO | |
| 0000 | | 00000 | 62-0721232 | | | | Group Insurance Services, Inc. | TN | NIA | BeneVive, Inc. | Ownership | 100.000 | BlueCross BlueShield of Tennessee, Inc. | NO | |
| 0000 | | 00000 | 20-2469347 | | | | Riverbend Government Benefits Administrator, Inc. | TN | NIA | BeneVive, Inc. | Ownership | 100.000 | BlueCross BlueShield of Tennessee, Inc. | NO | |
| 0000 | | 00000 | 20-0528228 | | | | RiverTrust Solutions, Inc. | TN | NIA | BeneVive, Inc. | Ownership | 100.000 | BlueCross BlueShield of Tennessee, Inc. | NO | |
| 0000 | | 00000 | 20-3484545 | | | | Shared Health, Inc. | TN | NIA | BeneVive, Inc. | Ownership | 100.000 | BlueCross BlueShield of Tennessee, Inc. | NO | |
| 0000 | | 00000 | 20-0298456 | | | | Tennessee Health Foundation, Inc. | TN | OTH | BlueCross BlueShield of Tennessee, Inc. | Board of Directors | 0.000 | BlueCross BlueShield of Tennessee, Inc. | NO | 1 |
| 0000 | | 00000 | 58-1406632 | | | | Southern Health Plan, Inc. | TN | OTH | BlueCross BlueShield of Tennessee, Inc. | Board of Directors | 0.000 | BlueCross BlueShield of Tennessee, Inc. | NO | 2 |
| 0000 | | 00000 | 45-3506457 | | | | BlueCross BlueShield of Tennessee, Inc. Political Action Committee (Federal) | TN | OTH | BlueCross BlueShield of Tennessee, Inc. | Management | 0.000 | BlueCross BlueShield of Tennessee, Inc. | NO | 3 |
| 0000 | | 00000 | 90-0047660 | | | | Blue Cross and Blue Shield of Tennessee Political Action Committee (State) | TN | OTH | BlueCross BlueShield of Tennessee, Inc. | Management | 0.000 | BlueCross BlueShield of Tennessee, Inc. | NO | 4 |

| Asterisk | Explanation |
|---|---|
| 0000001 | BlueCross BlueShield of Tennnessee, Inc. and Tennessee Health Foundation, Inc. share the same Board. |
| 0000002 | BlueCross BlueShield of Tennessee, Inc. appoints the Board of Southern Health Plan, Inc. doing business as BlueCross Blue Shield of Tennessee Community Trust. |
| 0000003 | BlueCross BlueShield of Tennessee, Inc. appoints the Federal PAC Director. |
| 0000004 | BlueCross BlueShield of Tennessee, Inc. appoints the State PAC Director. |

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Names of Insurers and Parent, Subsidiaries or Affiliates | 4<br>Shareholder Dividends | 5<br>Capital Contributions | 6<br>Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments | 7<br>Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s) | 8<br>Management Agreements and Service Contracts | 9<br>Income/ (Disbursements) Incurred Under Reinsurance Agreements | 10<br>* | 11<br>Any Other Material Activity Not in the Ordinary Course of the Insurer's Business | 12<br>Totals | 13<br>Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 14046 | 62-1656610 | VOLUNTEER STATE HLTH PLAN INC | (30,000,000) | 0 | 0 | 0 | (252,087,443) | 0 | | 0 | (282,087,443) | 0 |
| 54518 | 62-0427913 | BCBS OF TN INC | 30,000,000 | 0 | 0 | 0 | 252,073,338 | 0 | | 0 | 282,073,338 | 0 |
| 00000 | 20-3484545 | SHARED HEALTH INC | 0 | 0 | 0 | 0 | 14,105 | 0 | | 0 | 14,105 | 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<br>Insurers in Holding Company | 2<br>Owners with Greater Than 10% Ownership | 3<br>Ownership Percentage Column 2 of Column 1 | 4<br>Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No) | 5<br>Ultimate Controlling Party | 6<br>U.S. Insurance Groups or Entities Controlled by Column 5 | 7<br>Ownership Percentage (Column 5 of Column 6) | 8<br>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 Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1? | YES |

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

| | | |
|---|---|---|
| | **MARCH FILING** | |
| 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? | YES |
| 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 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 Expense 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 |

Explanations:

10.
11.
13.
14.
15.
16.
17.
18.
19.
20.

Bar Codes:

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




11. Life Supplement [Document Identifier 205]




13. Participating Opinion for Exhibit 5 [Document Identifier 371]




14. Non-Guaranteed Opinion for Exhibit 5 [Document Identifier 370]




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




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




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




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




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




20. Life Supplement [Document Identifier 211]



# OVERFLOW PAGE FOR WRITE-INS

# SUMMARY INVESTMENT SCHEDULE

| | Investment Categories | Gross Investment Holdings | | Admitted Assets as Reported in the Annual Statement | | | |
|---|---|---|---|---|---|---|---|
| | | 1<br>Amount | 2<br>Percentage of Column 1 Line 13 | 3<br>Amount | 4<br>Securities Lending Reinvested Collateral Amount | 5<br>Total (Col. 3 + 4) Amount | 6<br>Percentage of Column 5 Line 13 |
| 1. | Long-Term Bonds (Schedule D, Part 1): | | | | | | |
| | 1.01 U.S. governments | 75,225,958 | 7.322 | 75,225,958 | 0 | 75,225,958 | 7.323 |
| | 1.02 All other governments | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 1.03 U.S. states, territories and possessions, etc. guaranteed | 8,769,697 | 0.854 | 8,769,697 | 0 | 8,769,697 | 0.854 |
| | 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed | 25,276,449 | 2.460 | 25,276,449 | 0 | 25,276,449 | 2.461 |
| | 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed | 189,958,738 | 18.490 | 189,958,738 | 0 | 189,958,738 | 18.492 |
| | 1.06 Industrial and miscellaneous | 329,812,262 | 32.102 | 329,700,629 | 0 | 329,700,629 | 32.095 |
| | 1.07 Hybrid securities | 8,457,617 | 0.823 | 8,457,617 | 0 | 8,457,617 | 0.823 |
| | 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 | 21,794,974 | 2.121 | 21,794,973 | 0 | 21,794,973 | 2.122 |
| | 1.11 Total long-term bonds | 659,295,694 | 64.173 | 659,184,061 | 0 | 659,184,061 | 64.169 |
| 2. | Preferred stocks (Schedule D, Part 2, Section 1): | | | | | | |
| | 2.01 Industrial and miscellaneous (Unaffiliated) | 14,527,921 | 1.414 | 14,527,921 | 0 | 14,527,921 | 1.414 |
| | 2.02 Parent, subsidiaries and affiliates | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| | 2.03 Total preferred stocks | 14,527,921 | 1.414 | 14,527,921 | 0 | 14,527,921 | 1.414 |
| 3. | Common stocks (Schedule D, Part 2, Section 2): | | | | | | |
| | 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) | 174,338,785 | 16.969 | 174,338,785 | 0 | 174,338,785 | 16.971 |
| | 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 | 174,338,785 | 16.969 | 174,338,785 | 0 | 174,338,785 | 16.971 |
| 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) | 18,587,309 | 1.809 | 18,587,309 | 0 | 18,587,309 | 1.809 |
| | 6.02 Cash equivalents (Schedule E, Part 2) | 124,545,813 | 12.123 | 124,545,813 | 0 | 124,545,813 | 12.124 |
| | 6.03 Short-term investments (Schedule DA) | 2,682,644 | 0.261 | 2,682,644 | 0 | 2,682,644 | 0.261 |
| | 6.04 Total cash, cash equivalents and short-term investments | 145,815,766 | 14.193 | 145,815,766 | 0 | 145,815,766 | 14.195 |
| 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) | 31,822,720 | 3.097 | 31,822,720 | 0 | 31,822,720 | 3.098 |
| 10. | Receivables for securities | 1,572,737 | 0.153 | 1,572,737 | 0 | 1,572,737 | 0.153 |
| 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 | 1,027,373,623 | 100.000 | 1,027,261,990 | 0 | 1,027,261,990 | 100.000 |

Schedule A - Verification - Real Estate

**N O N E**

Schedule B - Verification - Mortgage Loans

**N O N E**

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 28,616,513 |
| 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 |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 13 | 3,469,462 | |
| | 5.2 Totals, Part 3, Column 9 | (33,562) | 3,435,900 |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | 60,896 |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 290,594 |
| 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) | | 31,822,720 |
| 12. | Deduct total nonadmitted amounts | | 0 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 31,822,720 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 669,130,120 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 433,225,889 |
| 3. | Accrual of discount | | 735,008 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1. Part 1, Column 12 | (466,549) | |
| | 4.2. Part 2, Section 1, Column 15 | 88,340 | |
| | 4.3. Part 2, Section 2, Column 13 | 37,783,892 | |
| | 4.4. Part 4, Column 11 | (1,024,517) | 36,381,166 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 5,870,181 |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 292,801,424 |
| 7. | Deduct amortization of premium | | 3,725,778 |
| 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 | 553,310 | |
| | 9.2. Part 2, Section 1, Column 17 | 52,772 | |
| | 9.3. Part 2, Section 2, Column 14 | 5,353 | |
| | 9.4. Part 4, Column 13 | 105,067 | 716,503 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 | | 63,740 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | | 848,162,399 |
| 12. | Deduct total nonadmitted amounts | | 111,633 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 848,050,766 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | | 1<br>Book/Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|---|---|
| BONDS | 1. | United States | 75,225,958 | 76,786,404 | 75,276,324 | 74,822,023 |
| Governments | 2. | Canada | 0 | 0 | 0 | 0 |
| (Including all obligations guaranteed by governments) | 3. | Other Countries | 0 | 0 | 0 | 0 |
| | 4. | Totals | 75,225,958 | 76,786,404 | 75,276,324 | 74,822,023 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. | Totals | 8,769,697 | 9,311,057 | 9,060,784 | 7,820,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. | Totals | 25,276,449 | 26,645,559 | 25,871,579 | 22,875,000 |
| 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 | 189,958,738 | 197,548,313 | 192,434,561 | 177,590,725 |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated) | 8. | United States | 324,571,613 | 329,622,124 | 326,940,874 | 319,916,062 |
| | 9. | Canada | 8,589,500 | 8,803,647 | 8,608,026 | 8,424,375 |
| | 10. | Other Countries | 26,903,738 | 27,248,229 | 27,069,806 | 26,382,758 |
| | 11. | Totals | 360,064,851 | 365,674,000 | 362,618,706 | 354,723,195 |
| Parent, Subsidiaries and Affiliates | 12. | Totals | 0 | 0 | 0 | 0 |
| | 13. | Total Bonds | 659,295,693 | 675,965,333 | 665,261,954 | 637,830,942 |
| PREFERRED STOCKS | 14. | United States | 14,247,170 | 14,247,170 | 13,886,691 | |
| Industrial and Miscellaneous (unaffiliated) | 15. | Canada | 0 | 0 | 0 | |
| | 16. | Other Countries | 280,751 | 280,751 | 271,362 | |
| | 17. | Totals | 14,527,921 | 14,527,921 | 14,158,053 | |
| Parent, Subsidiaries and Affiliates | 18. | Totals | 0 | 0 | 0 | |
| | 19. | Total Preferred Stocks | 14,527,921 | 14,527,921 | 14,158,053 | |
| COMMON STOCKS | 20. | United States | 168,230,548 | 168,230,548 | 71,668,978 | |
| Industrial and Miscellaneous (unaffiliated) | 21. | Canada | 34,531 | 34,531 | 48,120 | |
| | 22. | Other Countries | 6,073,706 | 6,073,706 | 2,748,813 | |
| | 23. | Totals | 174,338,785 | 174,338,785 | 74,465,911 | |
| Parent, Subsidiaries and Affiliates | 24. | Totals | 0 | 0 | 0 | |
| | 25. | Total Common Stocks | 174,338,785 | 174,338,785 | 74,465,911 | |
| | 26. | Total Stocks | 188,866,706 | 188,866,706 | 88,623,964 | |
| | 27. | Total Bonds and Stocks | 848,162,399 | 864,832,039 | 753,885,918 | |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 NAIC 1 | 666,166 | 23,319,403 | 24,867,162 | 3,733,992 | 22,639,234 | XXX | 75,225,958 | 11.4 | 55,299,590 | 10.3 | 75,225,958 | 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 | 666,166 | 23,319,403 | 24,867,162 | 3,733,992 | 22,639,234 | XXX | 75,225,958 | 11.4 | 55,299,590 | 10.3 | 75,225,958 | 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 | 462,286 | 3,017,229 | 4,310,516 | 0 | 0 | XXX | 7,790,031 | 1.2 | 6,945,905 | 1.3 | 7,790,031 | 0 |
| 3.2 NAIC 2 | 59,515 | 678,829 | 297,573 | 84,312 | 0 | XXX | 1,120,230 | 0.2 | 0 | 0.0 | 1,120,230 | 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 | 521,801 | 3,696,059 | 4,608,089 | 84,312 | 0 | XXX | 8,910,261 | 1.3 | 6,945,905 | 1.3 | 8,910,261 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed | | | | | | | | | | | | |
| 4.1 NAIC 1 | 2,128,775 | 4,832,351 | 16,095,425 | 1,531,816 | 0 | XXX | 24,588,366 | 3.7 | 19,792,383 | 3.7 | 24,588,366 | 0 |
| 4.2 NAIC 2 | 0 | 0 | 817,849 | 471,113 | 0 | XXX | 1,288,962 | 0.2 | 327,524 | 0.1 | 1,288,962 | 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 | 2,128,775 | 4,832,351 | 16,913,275 | 2,002,928 | 0 | XXX | 25,877,328 | 3.9 | 20,119,907 | 3.8 | 25,877,328 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 NAIC 1 | 17,751,820 | 46,069,586 | 95,816,226 | 10,652,654 | 1,082,628 | XXX | 171,372,913 | 25.9 | 164,263,351 | 30.7 | 169,913,515 | 1,459,398 |
| 5.2 NAIC 2 | 1,126,835 | 5,407,992 | 13,201,206 | 450,000 | 504,778 | XXX | 20,690,811 | 3.1 | 16,393,323 | 3.1 | 20,690,811 | 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 | 18,878,654 | 51,477,577 | 109,017,432 | 11,102,654 | 1,587,406 | XXX | 192,063,723 | 29.0 | 180,656,674 | 33.8 | 190,604,326 | 1,459,398 |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. Industrial & Miscellaneous (Unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1 | 32,270,706 | 108,334,908 | 39,605,655 | 8,127,954 | 5,738,041 | XXX | 194,077,264 | 29.3 | 137,763,360 | 25.8 | 118,299,057 | 75,778,207 |
| 6.2 NAIC 2 | 4,975,000 | 55,494,174 | 31,592,391 | 12,231,494 | 7,249,970 | XXX | 111,543,029 | 16.8 | 90,407,520 | 16.9 | 83,077,140 | 28,465,889 |
| 6.3 NAIC 3 | 1,871,548 | 12,896,165 | 2,378,349 | 1,086,816 | 0 | XXX | 18,232,879 | 2.8 | 13,146,154 | 2.5 | 8,917,927 | 9,314,952 |
| 6.4 NAIC 4 | 812,996 | 4,195,973 | 917,228 | 0 | 257,462 | XXX | 6,183,658 | 0.9 | 4,693,542 | 0.9 | 3,045,468 | 3,138,191 |
| 6.5 NAIC 5 | 111,633 | 0 | 0 | 0 | 0 | XXX | 111,633 | 0.0 | 0 | 0.0 | 0 | 111,633 |
| 6.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 6.7 Totals | 40,041,882 | 180,921,220 | 74,493,623 | 21,446,265 | 13,245,473 | XXX | 330,148,463 | 49.8 | 246,010,576 | 46.0 | 213,339,591 | 116,808,872 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 NAIC 1 | 0 | 125,000 | 0 | 0 | 0 | XXX | 125,000 | 0.0 | 125,000 | 0.0 | 0 | 125,000 |
| 7.2 NAIC 2 | 200,227 | 5,629,946 | 1,031,773 | 607,826 | 471,790 | XXX | 7,941,563 | 1.2 | 8,580,483 | 1.6 | 7,089,978 | 851,585 |
| 7.3 NAIC 3 | 0 | 301,054 | 90,000 | 0 | 0 | XXX | 391,054 | 0.1 | 481,040 | 0.1 | 314,978 | 76,076 |
| 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 | 200,227 | 6,056,000 | 1,121,773 | 607,826 | 471,790 | XXX | 8,457,617 | 1.3 | 9,186,523 | 1.7 | 7,404,955 | 1,052,661 |
| 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 | 212,868 | 1,029,852 | 0 | 0 | XXX | 1,242,720 | 0.2 | 0 | 0.0 | 1,242,720 | 0 |
| 10.2 NAIC 2 | 0 | 2,357,012 | 673,102 | 0 | 0 | XXX | 3,030,114 | 0.5 | 1,102,633 | 0.2 | 3,030,114 | 0 |
| 10.3 NAIC 3 | 0 | 9,710,639 | 7,409,101 | 0 | 0 | XXX | 17,119,740 | 2.6 | 15,052,421 | 2.8 | 17,119,740 | 0 |
| 10.4 NAIC 4 | 0 | 0 | 402,398 | 0 | 0 | XXX | 402,398 | 0.1 | 0 | 0.0 | 402,398 | 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 | 12,280,519 | 9,514,454 | 0 | 0 | XXX | 21,794,973 | 3.3 | 16,155,054 | 3.0 | 21,794,973 | 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.1 NAIC 1 | (d) 53,279,752 | 185,911,345 | 181,724,837 | 24,046,416 | 29,459,903 | 0 | 474,422,252 | 71.6 | XXX | XXX | 397,059,647 | 77,362,604 |
| 11.2 NAIC 2 | (d) 6,361,576 | 69,567,953 | 47,613,895 | 13,844,746 | 8,226,539 | 0 | 145,614,708 | 22.0 | XXX | XXX | 116,297,234 | 29,317,474 |
| 11.3 NAIC 3 | (d) 1,871,548 | 22,907,858 | 9,877,450 | 1,086,816 | 0 | 0 | 35,743,673 | 5.4 | XXX | XXX | 26,352,644 | 9,391,029 |
| 11.4 NAIC 4 | (d) 812,996 | 4,195,973 | 1,319,626 | 0 | 257,462 | 0 | 6,586,057 | 1.0 | XXX | XXX | 3,447,866 | 3,138,191 |
| 11.5 NAIC 5 | (d) 111,633 | 0 | 0 | 0 | 0 | 0 | (c) 111,633 | 0.0 | XXX | XXX | 0 | 111,633 |
| 11.6 NAIC 6 | (d) 0 | 0 | 0 | 0 | 0 | 0 | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.7 Totals | 62,437,504 | 282,583,129 | 240,535,808 | 38,977,978 | 37,943,904 | 0 | (b) 662,478,323 | 100.0 | XXX | XXX | 543,157,392 | 119,320,930 |
| 11.8 Line 11.7 as a % of Col. 7 | 9.4 | 42.7 | 36.3 | 5.9 | 5.7 | 0.0 | 100.0 | XXX | XXX | XXX | 82.0 | 18.0 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.1 NAIC 1 | 46,774,414 | 165,226,404 | 131,697,154 | 15,460,953 | 25,030,664 | 0 | XXX | XXX | 384,189,589 | 71.9 | 343,010,101 | 41,179,487 |
| 12.2 NAIC 2 | 10,107,987 | 51,173,368 | 39,782,406 | 9,662,817 | 6,084,904 | 0 | XXX | XXX | 116,811,483 | 21.9 | 101,069,503 | 15,741,980 |
| 12.3 NAIC 3 | 1,261,199 | 20,328,108 | 7,090,309 | 0 | 0 | 0 | XXX | XXX | 28,679,615 | 5.4 | 26,805,667 | 1,873,949 |
| 12.4 NAIC 4 | 0 | 3,352,738 | 1,087,187 | 0 | 253,617 | 0 | XXX | XXX | 4,693,542 | 0.9 | 3,602,228 | 1,091,313 |
| 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 | 58,143,600 | 240,080,619 | 179,657,056 | 25,123,770 | 31,369,184 | 0 | XXX | XXX | (b) 534,374,229 | 100.0 | 474,487,499 | 59,886,730 |
| 12.8 Line 12.7 as a % of Col. 9 | 10.9 | 44.9 | 33.6 | 4.7 | 5.9 | 0.0 | XXX | XXX | 100.0 | XXX | 88.8 | 11.2 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.1 NAIC 1 | 37,252,218 | 143,988,191 | 168,369,792 | 20,277,795 | 27,171,651 | 0 | 397,059,647 | 59.9 | 343,010,101 | 64.2 | 397,059,647 | XXX |
| 13.2 NAIC 2 | 5,049,391 | 55,542,509 | 40,375,293 | 8,581,669 | 6,748,373 | 0 | 116,297,234 | 17.6 | 101,069,503 | 18.9 | 116,297,234 | XXX |
| 13.3 NAIC 3 | 719,645 | 17,473,219 | 8,159,781 | 0 | 0 | 0 | 26,352,644 | 4.0 | 26,805,667 | 5.0 | 26,352,644 | XXX |
| 13.4 NAIC 4 | 486,670 | 1,916,920 | 786,814 | 0 | 257,462 | 0 | 3,447,866 | 0.5 | 3,602,228 | 0.7 | 3,447,866 | 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 | 43,507,923 | 218,920,839 | 217,691,681 | 28,859,463 | 34,177,486 | 0 | 543,157,392 | 82.0 | 474,487,499 | 88.8 | 543,157,392 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 8.0 | 40.3 | 40.1 | 5.3 | 6.3 | 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 | 6.6 | 33.0 | 32.9 | 4.4 | 5.2 | 0.0 | 82.0 | XXX | XXX | XXX | 82.0 | XXX |
| 14. Total Privately Placed Bonds | | | | | | | | | | | | |
| 14.1 NAIC 1 | 16,027,533 | 41,923,153 | 13,355,045 | 3,768,621 | 2,288,252 | 0 | 77,362,604 | 11.7 | 41,179,487 | 7.7 | XXX | 77,362,604 |
| 14.2 NAIC 2 | 1,312,185 | 14,025,444 | 7,238,602 | 5,263,077 | 1,478,166 | 0 | 29,317,474 | 4.4 | 15,741,980 | 2.9 | XXX | 29,317,474 |
| 14.3 NAIC 3 | 1,151,903 | 5,434,640 | 1,717,669 | 1,086,816 | 0 | 0 | 9,391,029 | 1.4 | 1,873,949 | 0.4 | XXX | 9,391,029 |
| 14.4 NAIC 4 | 326,326 | 2,279,053 | 532,812 | 0 | 0 | 0 | 3,138,191 | 0.5 | 1,091,313 | 0.2 | XXX | 3,138,191 |
| 14.5 NAIC 5 | 111,633 | 0 | 0 | 0 | 0 | 0 | 111,633 | 0.0 | 0 | 0.0 | XXX | 111,633 |
| 14.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.7 Totals | 18,929,581 | 63,662,290 | 22,844,127 | 10,118,514 | 3,766,418 | 0 | 119,320,930 | 18.0 | 59,886,730 | 11.2 | XXX | 119,320,930 |
| 14.8 Line 14.7 as a % of Col. 7 | 15.9 | 53.4 | 19.1 | 8.5 | 3.2 | 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 | 2.9 | 9.6 | 3.4 | 1.5 | 0.6 | 0.0 | 18.0 | XXX | XXX | XXX | XXX | 18.0 |

(a) Includes $ 119,320,930 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 4,257,379 current year of bonds with Z designations and $ 2,582,661 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 $ 2,846,428 ; NAIC 2 $ 336,201 ; 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.08 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.01 Issuer Obligations | 0 | 21,601,090 | 24,301,318 | 3,500,648 | 22,563,227 | XXX | 71,966,283 | 10.9 | 51,560,148 | 9.6 | 71,966,283 | 0 |
| 1.02 Residential Mortgage-Backed Securities | 359,789 | 1,091,929 | 278,168 | 167,131 | 76,007 | XXX | 1,973,024 | 0.3 | 1,964,865 | 0.4 | 1,973,024 | 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 | 306,377 | 626,384 | 287,676 | 66,213 | 0 | XXX | 1,286,650 | 0.2 | 1,774,577 | 0.3 | 1,286,650 | 0 |
| 1.05 Totals | 666,166 | 23,319,403 | 24,867,162 | 3,733,992 | 22,639,234 | XXX | 75,225,958 | 11.4 | 55,299,590 | 10.3 | 75,225,958 | 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 | 521,801 | 3,696,059 | 4,608,089 | 84,312 | 0 | XXX | 8,910,261 | 1.3 | 6,945,905 | 1.3 | 8,910,261 | 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 | 521,801 | 3,696,059 | 4,608,089 | 84,312 | 0 | XXX | 8,910,261 | 1.3 | 6,945,905 | 1.3 | 8,910,261 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.01 Issuer Obligations | 2,128,775 | 4,832,351 | 16,913,275 | 2,002,928 | 0 | XXX | 25,877,328 | 3.9 | 20,119,907 | 3.8 | 25,877,328 | 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 | 2,128,775 | 4,832,351 | 16,913,275 | 2,002,928 | 0 | XXX | 25,877,328 | 3.9 | 20,119,907 | 3.8 | 25,877,328 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.01 Issuer Obligations | 10,865,469 | 29,709,344 | 94,881,763 | 2,952,659 | 771,012 | XXX | 139,180,247 | 21.0 | 111,949,603 | 20.9 | 137,720,849 | 1,459,398 |
| 5.02 Residential Mortgage-Backed Securities | 7,873,926 | 21,111,123 | 11,172,434 | 5,343,004 | 816,394 | XXX | 46,316,881 | 7.0 | 64,245,544 | 12.0 | 46,316,881 | 0 |
| 5.03 Commercial Mortgage-Backed Securities | 139,260 | 657,110 | 2,963,235 | 2,806,991 | 0 | XXX | 6,566,595 | 1.0 | 4,461,528 | 0.8 | 6,566,595 | 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 | 18,878,654 | 51,477,577 | 109,017,432 | 11,102,654 | 1,587,406 | XXX | 192,063,723 | 29.0 | 180,656,674 | 33.8 | 190,604,326 | 1,459,398 |
| 6. Industrial and Miscellaneous | | | | | | | | | | | | |
| 6.01 Issuer Obligations | 14,057,525 | 108,292,351 | 42,349,985 | 11,088,787 | 9,464,963 | XXX | 185,253,611 | 28.0 | 177,062,080 | 33.1 | 156,635,029 | 28,618,582 |
| 6.02 Residential Mortgage-Backed Securities | 2,641,558 | 4,767,112 | 1,405,787 | 1,078,178 | 1,991,805 | XXX | 11,884,440 | 1.8 | 9,680,677 | 1.8 | 4,272,479 | 7,611,962 |
| 6.03 Commercial Mortgage-Backed Securities | 12,332,303 | 27,955,473 | 13,155,191 | 795,470 | 0 | XXX | 54,238,438 | 8.2 | 26,163,425 | 4.9 | 34,005,701 | 20,232,737 |
| 6.04 Other Loan-Backed and Structured Securities | 11,010,496 | 39,906,284 | 17,582,659 | 8,483,830 | 1,788,705 | XXX | 78,771,974 | 11.9 | 33,104,393 | 6.2 | 18,426,383 | 60,345,591 |
| 6.05 Totals | 40,041,882 | 180,921,220 | 74,493,623 | 21,446,265 | 13,245,473 | XXX | 330,148,463 | 49.8 | 246,010,576 | 46.0 | 213,339,591 | 116,808,872 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.01 Issuer Obligations | 200,227 | 6,056,000 | 1,121,773 | 607,826 | 471,790 | XXX | 8,457,617 | 1.3 | 9,186,523 | 1.7 | 7,404,955 | 1,052,661 |
| 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 | 200,227 | 6,056,000 | 1,121,773 | 607,826 | 471,790 | XXX | 8,457,617 | 1.3 | 9,186,523 | 1.7 | 7,404,955 | 1,052,661 |
| 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.08 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.01 Exchange Traded Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. Unaffiliated Bank Loans | | | | | | | | | | | | |
| 10.01 Unaffiliated Bank Loans - Issued | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.02 Unaffiliated Bank Loans - Acquired | 0 | 12,280,519 | 9,514,454 | 0 | 0 | XXX | 21,794,973 | 3.3 | 16,155,054 | 3.0 | 21,794,973 | 0 |
| 10.03 Totals | 0 | 12,280,519 | 9,514,454 | 0 | 0 | XXX | 21,794,973 | 3.3 | 16,155,054 | 3.0 | 21,794,973 | 0 |
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.01 Issuer Obligations | 27,773,795 | 174,187,195 | 184,176,204 | 20,237,161 | 33,270,992 | XXX | 439,645,347 | 66.4 | XXX | XXX | 408,514,706 | 31,130,641 |
| 11.02 Residential Mortgage-Backed Securities | 10,875,273 | 26,970,164 | 12,856,389 | 6,588,313 | 2,884,206 | XXX | 60,174,345 | 9.1 | XXX | XXX | 52,562,383 | 7,611,962 |
| 11.03 Commercial Mortgage-Backed Securities | 12,471,563 | 28,612,583 | 16,118,426 | 3,602,461 | 0 | XXX | 60,805,033 | 9.2 | XXX | XXX | 40,572,297 | 20,232,737 |
| 11.04 Other Loan-Backed and Structured Securities | 11,316,873 | 40,532,667 | 17,870,335 | 8,550,044 | 1,788,705 | XXX | 80,058,624 | 12.1 | XXX | XXX | 19,713,034 | 60,345,591 |
| 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 | 12,280,519 | 9,514,454 | 0 | 0 | XXX | 21,794,973 | 3.3 | XXX | XXX | 21,794,973 | 0 |
| 11.08 Totals | 62,437,504 | 282,583,129 | 240,535,808 | 38,977,978 | 37,943,904 | 0 | 662,478,323 | 100.0 | XXX | XXX | 543,157,392 | 119,320,930 |
| 11.09 Line 11.08 as a % of Col. 7 | 9.4 | 42.7 | 36.3 | 5.9 | 5.7 | 0.0 | 100.0 | XXX | XXX | XXX | 82.0 | 18.0 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.01 Issuer Obligations | 26,678,856 | 152,516,325 | 151,272,445 | 17,088,145 | 29,268,395 | XXX | XXX | XXX | 376,824,166 | 70.5 | 347,016,366 | 29,807,800 |
| 12.02 Residential Mortgage-Backed Securities | 16,336,579 | 38,450,078 | 13,648,843 | 5,354,796 | 2,100,789 | XXX | XXX | XXX | 75,891,085 | 14.2 | 66,528,232 | 9,362,853 |
| 12.03 Commercial Mortgage-Backed Securities | 4,046,275 | 16,467,222 | 7,601,147 | 2,510,309 | 0 | XXX | XXX | XXX | 30,624,953 | 5.7 | 25,018,474 | 5,606,479 |
| 12.04 Other Loan-Backed and Structured Securities | 11,081,890 | 22,517,719 | 1,108,841 | 170,520 | 0 | XXX | XXX | XXX | 34,878,970 | 6.5 | 19,769,373 | 15,109,597 |
| 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 | 10,129,274 | 6,025,780 | 0 | 0 | XXX | XXX | XXX | 16,155,054 | 3.0 | 16,155,054 | 0 |
| 12.08 Totals | 58,143,600 | 240,080,619 | 179,657,056 | 25,123,770 | 31,369,184 | 0 | XXX | XXX | 534,374,229 | 100.0 | 474,487,499 | 59,886,730 |
| 12.09 Line 12.08 as a % of Col. 9 | 10.9 | 44.9 | 33.6 | 4.7 | 5.9 | 0.0 | XXX | XXX | 100.0 | XXX | 88.8 | 11.2 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.01 Issuer Obligations | 25,921,730 | 152,002,253 | 178,590,341 | 19,552,911 | 32,447,470 | XXX | 408,514,706 | 61.7 | 347,016,366 | 64.9 | 408,514,706 | XXX |
| 13.02 Residential Mortgage-Backed Securities | 9,215,293 | 24,468,682 | 12,043,416 | 5,600,779 | 1,234,213 | XXX | 52,562,383 | 7.9 | 66,528,232 | 12.4 | 52,562,383 | XXX |
| 13.03 Commercial Mortgage-Backed Securities | 4,541,698 | 17,950,054 | 14,735,464 | 3,345,081 | 0 | XXX | 40,572,297 | 6.1 | 25,018,474 | 4.7 | 40,572,297 | XXX |
| 13.04 Other Loan-Backed and Structured Securities | 3,829,202 | 12,219,331 | 2,808,006 | 360,692 | 495,803 | XXX | 19,713,034 | 3.0 | 19,769,373 | 3.7 | 19,713,034 | 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 | 12,280,519 | 9,514,454 | 0 | 0 | XXX | 21,794,973 | 3.3 | 16,155,054 | 3.0 | 21,794,973 | XXX |
| 13.08 Totals | 43,507,923 | 218,920,839 | 217,691,681 | 28,859,463 | 34,177,486 | 0 | 543,157,392 | 82.0 | 474,487,499 | 88.8 | 543,157,392 | XXX |
| 13.09 Line 13.08 as a % of Col. 7 | 8.0 | 40.3 | 40.1 | 5.3 | 6.3 | 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 | 6.6 | 33.0 | 32.9 | 4.4 | 5.2 | 0.0 | 82.0 | XXX | XXX | XXX | 82.0 | XXX |
| 14. Total Privately Placed Bonds | | | | | | | | | | | | |
| 14.01 Issuer Obligations | 1,852,065 | 22,184,942 | 5,585,862 | 684,250 | 823,522 | XXX | 31,130,641 | 4.7 | 29,807,800 | 5.6 | XXX | 31,130,641 |
| 14.02 Residential Mortgage-Backed Securities | 1,659,979 | 2,501,482 | 812,973 | 987,533 | 1,649,994 | XXX | 7,611,962 | 1.1 | 9,362,853 | 1.8 | XXX | 7,611,962 |
| 14.03 Commercial Mortgage-Backed Securities | 7,929,865 | 10,662,530 | 1,382,963 | 257,380 | 0 | XXX | 20,232,737 | 3.1 | 5,606,479 | 1.0 | XXX | 20,232,737 |
| 14.04 Other Loan-Backed and Structured Securities | 7,487,671 | 28,313,336 | 15,062,329 | 8,189,351 | 1,292,902 | XXX | 60,345,591 | 9.1 | 15,109,597 | 2.8 | XXX | 60,345,591 |
| 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 | 18,929,581 | 63,662,290 | 22,844,127 | 10,118,514 | 3,766,418 | 0 | 119,320,930 | 18.0 | 59,886,730 | 11.2 | XXX | 119,320,930 |
| 14.09 Line 14.08 as a % of Col. 7 | 15.9 | 53.4 | 19.1 | 8.5 | 3.2 | 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 | 2.9 | 9.6 | 3.4 | 1.5 | 0.6 | 0.0 | 18.0 | XXX | XXX | XXX | XXX | 18.0 |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 102,833 | 102,833 | 0 | 0 | 0 |
| 2. Cost of short-term investments acquired | 9,814,886 | 9,814,886 | 0 | 0 | 0 |
| 3. Accrual of discount | 332 | 332 | 0 | 0 | 0 |
| 4. Unrealized valuation increase (decrease) | 0 | 0 | 0 | 0 | 0 |
| 5. Total gain (loss) on disposals | 10,071 | 10,071 | 0 | 0 | 0 |
| 6. Deduct consideration received on disposals | 7,076,826 | 7,076,826 | 0 | 0 | 0 |
| 7. Deduct amortization of premium | 168,652 | 168,652 | 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) | 2,682,644 | 2,682,644 | 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) | 2,682,644 | 2,682,644 | 0 | 0 | 0 |

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

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

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

# SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

| | 1<br>Total | 2<br>Bonds | 3<br>Money Market Mutual funds | 4<br>Other (a) |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 335,340,543 | 6,631,582 | 328,708,961 | 0 |
| 2. Cost of cash equivalents acquired | 3,140,284,126 | 45,399,446 | 3,094,884,680 | 0 |
| 3. Accrual of discount | 376 | 376 | 0 | 0 |
| 4. Unrealized valuation increase (decrease) | (69) | 0 | (69) | 0 |
| 5. Total gain (loss) on disposals | (12,112) | 249 | (12,361) | 0 |
| 6. Deduct consideration received on disposals | 3,351,067,051 | 51,531,668 | 3,299,535,383 | 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) | 124,545,813 | 499,985 | 124,045,828 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | 0 | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 124,545,813 | 499,985 | 124,045,828 | 0 |

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

Schedule A - Part 1 - Real Estate Owned

**N O N E**

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

Schedule B - Part 1 - Mortgage Loans Owned

**N O N E**

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

**N O N E**

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

**N O N E**

# SCHEDULE BA - PART 1

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 | | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 999E96-13-4 | SILCHESTERS INTERNATIONAL | | | US | SILCHESTERS INTERNATIONAL | | 03/01/2020 | | 24,564,333 | 31,622,976 | 31,622,976 | 3,469,462 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | | 24,564,333 | 31,622,976 | 31,622,976 | 3,469,462 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 878091-BG-1 | TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER | | | NY | TEACHERS INSURANCE AND ANNUITY ASSOCIATI | 1.D FE | 05/04/2020 | | 199,734 | 209,882 | 199,744 | 0 | 5 | 0 | 0 | 0 | 6,600 | 0 | 0.000 |
| 2799999. Surplus Debentures, etc - Unaffiliated | | | | | | | | | 199,734 | 209,882 | 199,744 | 0 | 5 | 0 | 0 | 0 | 6,600 | 0 | XXX |
| 4899999. Total - Unaffiliated | | | | | | | | | 24,764,067 | 31,832,858 | 31,822,720 | 3,469,462 | 5 | 0 | 0 | 0 | 6,600 | 0 | XXX |
| 4999999. Total - Affiliated | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
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| | | | | | | | | | | | | | | | | | | | |
| 5099999 - Totals | | | | | | | | | 24,764,067 | 31,832,858 | 31,822,720 | 3,469,462 | 5 | 0 | 0 | 0 | 6,600 | 0 | XXX |

1.

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

1A 1A ...$ 0 1B ...$ 0 1C ...$ 0 1D ...$ 199,744 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 |
| | | | | | | | | | | |
| 5099999 - Totals | | | | | | | | | | XXX |

NONE

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 999E96-13-4 | SILCHESTERS INTERNATIONAL | | US | SILCHESTERS INTERNATIONAL | 03/01/2020 | 12/31/2021 | 263,260 | (33,562) | 0 | 0 | 0 | (33,562) | 0 | 229,698 | 290,594 | 0 | 60,896 | 60,896 | 0 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 263,260 | (33,562) | 0 | 0 | 0 | (33,562) | 0 | 229,698 | 290,594 | 0 | 60,896 | 60,896 | 0 |
| 4899999. Total - Unaffiliated | | | | | | | 263,260 | (33,562) | 0 | 0 | 0 | (33,562) | 0 | 229,698 | 290,594 | 0 | 60,896 | 60,896 | 0 |
| 4999999. Total - Affiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | | | | |
| 5099999 - Totals | | | | | | | 263,260 | (33,562) | 0 | 0 | 0 | (33,562) | 0 | 229,698 | 290,594 | 0 | 60,896 | 60,896 | 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 912810-RC-4 | UNITED STATES TREASURY | | | | 1.A | 1,188,883 | 130.1719 | 1,399,348 | 1,075,000 | 1,177,605 | 0 | (3,322) | 0 | 0 | 3.625 | 3.021 | FA | 14,719 | 38,969 | 06/20/2018 | 08/15/2043 |
| 912810-RD-2 | UNITED STATES TREASURY | | | | 1.A | 2,672,299 | 132.7031 | 3,118,523 | 2,350,000 | 2,639,200 | 0 | (9,267) | 0 | 0 | 3.750 | 2.980 | MN | 11,442 | 88,125 | 04/11/2018 | 11/15/2043 |
| 912810-RK-6 | UNITED STATES TREASURY | | | | 1.A | 3,694,435 | 110.4375 | 3,865,313 | 3,500,000 | 3,680,488 | 0 | (5,922) | 0 | 0 | 2.500 | 2.214 | FA | 33,050 | 87,500 | 08/09/2019 | 02/15/2045 |
| 912810-RM-2 | UNITED STATES TREASURY | | | | 1.A | 783,355 | 120.0938 | 930,727 | 775,000 | 782,124 | 0 | (211) | 0 | 0 | 3.000 | 2.945 | MN | 3,019 | 23,250 | 08/06/2015 | 05/15/2045 |
| 912810-RN-0 | UNITED STATES TREASURY | | | | 1.A | 1,093,705 | 117.8594 | 1,296,453 | 1,100,000 | 1,094,622 | 0 | 156 | 0 | 0 | 2.875 | 2.904 | FA | 11,945 | 31,625 | 10/30/2015 | 08/15/2045 |
| 912810-RY-6 | UNITED STATES TREASURY | | | | 1.A | 1,152,785 | 116.8125 | 1,343,344 | 1,150,000 | 1,152,527 | 0 | (67) | 0 | 0 | 2.750 | 2.738 | FA | 11,945 | 31,625 | 08/31/2017 | 08/15/2047 |
| 912810-SF-6 | UNITED STATES TREASURY | | | | 1.A | 2,972,417 | 123.4375 | 3,610,547 | 2,925,000 | 2,969,637 | 0 | (1,068) | 0 | 0 | 3.000 | 2.918 | FA | 33,145 | 87,750 | 04/11/2019 | 02/15/2049 |
| 912810-SL-3 | UNITED STATES TREASURY | | | | 1.A | 2,908,246 | 102.0313 | 2,754,844 | 2,700,000 | 2,898,292 | 0 | (5,491) | 0 | 0 | 2.000 | 1.671 | FA | 20,397 | 54,000 | 03/13/2020 | 02/15/2050 |
| 912810-SP-4 | UNITED STATES TREASURY | | | | 1.A | 2,757,097 | 88.0156 | 2,583,259 | 2,935,000 | 2,762,042 | 0 | 4,478 | 0 | 0 | 1.375 | 1.632 | FA | 15,243 | 40,356 | 01/29/2021 | 08/15/2050 |
| 912810-SU-3 | UNITED STATES TREASURY | | | | 1.A | 1,203,768 | 99.3906 | 1,341,773 | 1,350,000 | 1,206,305 | 0 | 2,538 | 0 | 0 | 1.875 | 2.384 | FA | 9,561 | 12,656 | 03/31/2021 | 02/15/2051 |
| 912810-SX-7 | UNITED STATES TREASURY | | | | 1.A | 1,381,500 | 110.9688 | 1,387,109 | 1,250,000 | 1,380,321 | 0 | (1,179) | 0 | 0 | 2.375 | 1.910 | MN | 3,854 | 14,844 | 08/31/2021 | 05/15/2051 |
| 912810-SY-5 | UNITED STATES TREASURY | | | | 1.A | 2,484,094 | 105.3438 | 2,528,250 | 2,400,000 | 2,482,326 | 0 | (1,768) | 0 | 0 | 2.250 | 2.035 | MN | 7,011 | 27,000 | 06/24/2021 | 05/15/2041 |
| 912810-SZ-2 | UNITED STATES TREASURY | | | | 1.A | 343,725 | 102.4219 | 358,477 | 350,000 | 343,765 | 0 | 40 | 0 | 0 | 2.000 | 2.081 | FA | 2,644 | 0 | 09/30/2021 | 08/15/2051 |
| 912810-TB-4 | UNITED STATES TREASURY | | | | 1.A | 476,299 | 99.6875 | 473,516 | 475,000 | 476,299 | 0 | 0 | 0 | 0 | 1.875 | 1.863 | MN | 1,156 | 0 | 12/28/2021 | 11/15/2051 |
| 912810-TC-2 | UNITED STATES TREASURY | | | | 1.A | 1,018,353 | 101.4375 | 1,014,375 | 1,000,000 | 1,018,322 | 0 | (31) | 0 | 0 | 2.000 | 1.889 | MN | 2,597 | 0 | 12/16/2021 | 11/15/2041 |
| 91282B-ZG-6 | UNITED STATES TREASURY | | | | 1.A | 395,406 | 93.6094 | 374,438 | 400,000 | 396,105 | 0 | 449 | 0 | 0 | 0.625 | 0.745 | MN | 325 | 2,500 | 06/10/2020 | 05/15/2030 |
| 91282B-ZT-0 | UNITED STATES TREASURY | | | | 1.A | 4,281,355 | 97.2969 | 4,183,766 | 4,300,000 | 4,287,166 | 0 | 3,733 | 0 | 0 | 0.250 | 0.338 | MN | 945 | 10,750 | 06/10/2020 | 05/31/2025 |
| 91282C-AE-1 | UNITED STATES TREASURY | | | | 1.A | 880,839 | 93.3750 | 840,375 | 900,000 | 883,035 | 0 | 1,889 | 0 | 0 | 0.625 | 0.852 | FA | 2,125 | 5,625 | 10/30/2020 | 08/15/2030 |
| 91282C-BB-6 | UNITED STATES TREASURY | | | | 1.A | 2,986,867 | 95.7500 | 2,872,500 | 3,000,000 | 2,988,678 | 0 | 1,811 | 0 | 0 | 0.625 | 0.689 | JD | 52 | 18,750 | 01/06/2021 | 12/31/2027 |
| 91282C-BH-3 | UNITED STATES TREASURY | | | | 1.A | 1,680,130 | 96.8125 | 1,665,175 | 1,720,000 | 1,686,119 | 0 | 5,988 | 0 | 0 | 0.375 | 0.867 | JJ | 2,699 | 3,225 | 04/29/2021 | 01/31/2026 |
| 91282C-BL-4 | UNITED STATES TREASURY | | | | 1.A | 2,630,632 | 97.1875 | 2,672,656 | 2,750,000 | 2,638,449 | 0 | 7,817 | 0 | 0 | 1.125 | 1.605 | FA | 11,686 | 15,469 | 04/30/2021 | 02/15/2031 |
| 91282C-BS-9 | UNITED STATES TREASURY | | | | 1.A | 4,703,391 | 99.1875 | 4,711,406 | 4,750,000 | 4,708,157 | 0 | 4,766 | 0 | 0 | 1.250 | 1.398 | MS | 15,170 | 29,688 | 03/31/2021 | 03/31/2028 |
| 91282C-BW-0 | UNITED STATES TREASURY | | | | 1.A | 3,709,511 | 98.0625 | 3,649,886 | 3,722,000 | 3,710,908 | 0 | 1,397 | 0 | 0 | 0.750 | 0.820 | AO | 4,781 | 13,958 | 07/29/2021 | 04/30/2026 |
| 91282C-BX-8 | UNITED STATES TREASURY | | | | 1.A | 3,200,732 | 99.4531 | 3,190,456 | 3,208,000 | 3,202,794 | 0 | 2,062 | 0 | 0 | 0.125 | 0.247 | AO | 687 | 2,005 | 06/21/2021 | 04/30/2023 |
| 91282C-BZ-3 | UNITED STATES TREASURY | | | | 1.A | 899,438 | 99.1563 | 892,406 | 900,000 | 899,486 | 0 | 49 | 0 | 0 | 1.250 | 1.259 | AO | 1,927 | 5,625 | 05/24/2021 | 04/30/2028 |
| 91282C-CB-5 | UNITED STATES TREASURY | | | | 1.A | 801,906 | 101.4063 | 811,250 | 800,000 | 801,801 | 0 | (105) | 0 | 0 | 1.625 | 1.599 | MN | 1,688 | 6,500 | 05/24/2021 | 05/15/2031 |
| 91282C-CE-9 | UNITED STATES TREASURY | | | | 1.A | 5,802,832 | 99.0781 | 5,746,531 | 5,800,000 | 5,802,622 | 0 | (210) | 0 | 0 | 1.250 | 1.243 | MN | 6,374 | 36,250 | 06/24/2021 | 05/31/2028 |
| 91282C-CJ-8 | UNITED STATES TREASURY | | | | 1.A | 3,593,250 | 98.4688 | 3,544,875 | 3,600,000 | 3,593,915 | 0 | 665 | 0 | 0 | 0.875 | 0.913 | JD | 87 | 15,750 | 06/24/2021 | 06/30/2026 |
| 91282C-CN-9 | UNITED STATES TREASURY | | | | 1.A | 48,900 | 99.2031 | 48,610 | 49,000 | 48,915 | 0 | 14 | 0 | 0 | 0.125 | 0.236 | JJ | 26 | 0 | 09/23/2021 | 07/31/2023 |
| 91282C-CP-4 | UNITED STATES TREASURY | | | | 1.A | 5,068,973 | 97.2969 | 5,022,465 | 5,162,000 | 5,071,274 | 0 | 2,301 | 0 | 0 | 0.625 | 1.018 | JJ | 13,535 | 0 | 12/30/2021 | 07/31/2026 |
| 91282C-CV-1 | UNITED STATES TREASURY | | | | 1.A | 300,790 | 98.1563 | 294,469 | 300,000 | 300,753 | 0 | (37) | 0 | 0 | 1.125 | 1.086 | FA | 1,147 | 0 | 08/31/2021 | 08/31/2028 |
| 91282C-CY-5 | UNITED STATES TREASURY | | | | 1.A | 298,688 | 98.9063 | 296,719 | 300,000 | 298,733 | 0 | 45 | 0 | 0 | 1.250 | 1.316 | MS | 958 | 0 | 09/30/2021 | 09/30/2028 |
| 91282C-DF-5 | UNITED STATES TREASURY | | | | 1.A | 1,493,496 | 99.6563 | 1,494,844 | 1,500,000 | 1,493,646 | 0 | 149 | 0 | 0 | 1.375 | 1.440 | AO | 3,532 | 0 | 10/29/2021 | 10/31/2028 |
| 91282C-DJ-7 | UNITED STATES TREASURY | | | | 1.A | 868,062 | 98.8750 | 865,156 | 875,000 | 868,065 | 0 | 4 | 0 | 0 | 1.375 | 1.461 | MN | 1,562 | 0 | 12/28/2021 | 11/15/2031 |
| 91282C-DL-2 | UNITED STATES TREASURY | | | | 1.A | 2,221,932 | 100.4844 | 2,210,656 | 2,200,000 | 2,221,788 | 0 | (144) | 0 | 0 | 1.500 | 1.349 | MN | 2,901 | 0 | 12/16/2021 | 11/30/2028 |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 71,998,089 | XXX | 73,394,495 | 71,571,000 | 71,966,283 | 0 | 11,531 | 0 | 0 | XXX | XXX | XXX | 253,934 | 703,794 | XXX | XXX |
| 38381R-CG-0 | GNR 2019-020 LA - CMO/RMBS | | | 4 | 1.A | 1,959,688 | 104.7414 | 2,094,829 | 2,000,000 | 1,973,024 | 0 | 8,159 | 0 | 0 | 3.000 | 3.332 | MON | 5,000 | 60,000 | 05/24/2019 | 02/20/2049 |
| 0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | 1,959,688 | XXX | 2,094,829 | 2,000,000 | 1,973,024 | 0 | 8,159 | 0 | 0 | XXX | XXX | XXX | 5,000 | 60,000 | XXX | XXX |
| 83162C-PP-2 | SBAP 2005-20 F A - ABS | | | 4 | 1.A | 267,189 | 103.5400 | 248,254 | 239,766 | 250,277 | 0 | (3,349) | 0 | 0 | 4.570 | 1.190 | JD | 913 | 13,378 | 09/06/2012 | 06/01/2025 |
| 83162C-QH-9 | SBAP 2006-20 F A - ABS | | | 4 | 1.A | 50,408 | 105.7490 | 47,889 | 45,285 | 47,735 | 0 | (763) | 0 | 0 | 5.820 | 1.424 | JD | 220 | 3,304 | 02/17/2015 | 06/01/2026 |
| 83162C-QX-4 | SBAP 2007-20 C A - ABS | | | 4 | 1.A | 203,099 | 106.6820 | 194,759 | 182,561 | 196,056 | 0 | (2,326) | 0 | 0 | 5.230 | 1.568 | MS | 3,183 | 9,548 | 10/08/2014 | 03/01/2027 |
| 83162C-RA-3 | SBAP 2007-20 E A - ABS | | | 4 | 1.A | 55,406 | 105.9630 | 60,291 | 56,898 | 60,524 | 0 | (1,337) | 0 | 0 | 5.310 | 1.036 | MN | 504 | 3,695 | 10/22/2012 | 05/01/2027 |
| 83162C-UE-1 | SBAP 2011-20H A - ABS | | | 4 | 1.A | 149,785 | 104.5110 | 153,428 | 146,806 | 149,824 | 0 | 39 | 8,292 | 0 | 3.290 | 2.763 | FA | 2,012 | 4,903 | 11/19/2020 | 08/01/2031 |
| 83162C-VA-8 | SBAP 2012-20I A - ABS | | | 4 | 1.A | 167,005 | 101.9840 | 162,740 | 159,574 | 166,944 | 0 | 35 | 0 | 0 | 2.200 | 1.191 | MS | 1,170 | 3,596 | 09/18/2020 | 09/01/2032 |
| 83162C-VK-6 | SBAP 2013-20C A - ABS | | | 4 | 1.A | 282,659 | 101.5860 | 295,132 | 290,524 | 282,164 | 0 | (554) | 0 | 0 | 2.220 | 2.863 | MS | 2,150 | 6,830 | 04/01/2019 | 03/01/2033 |
| 83162C-XB-4 | SBAP 2015-20F A - ABS | | | 4 | 1.A | 132,995 | 103.8410 | 134,587 | 129,608 | 133,127 | 0 | 78 | 0 | 0 | 2.980 | 2.475 | JD | 322 | 4,451 | 07/02/2019 | 06/01/2035 |
| 0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities | | | | | | 1,318,547 | XXX | 1,297,080 | 1,251,023 | 1,286,650 | 0 | (8,178) | 8,292 | 0 | XXX | XXX | XXX | 10,473 | 49,704 | XXX | XXX |
| 0599999. Total - U.S. Government Bonds | | | | | | 75,276,324 | XXX | 76,786,404 | 74,822,023 | 75,225,958 | 0 | 11,512 | 8,292 | 0 | XXX | XXX | XXX | 269,407 | 813,498 | XXX | XXX |
| 1099999. Total - All Other Government Bonds | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 13063D-F0-6 | CALIFORNIA ST | | | 2 | 1.C FE | 433,163 | 118.2760 | 443,535 | 375,000 | 407,414 | 0 | (8,097) | 0 | 0 | 5.250 | 3.064 | AO | 4,922 | 27,563 | 03/07/2018 | 10/01/2039 |
| 20772J-F4-9 | CONNECTICUT ST | | | 2 | 1.D FE | 879,733 | 114.6530 | 882,828 | 770,000 | 811,738 | 0 | (11,226) | 0 | 0 | 5.000 | 3.325 | JD | 1,711 | 38,500 | 05/13/2015 | 06/15/2030 |
| 20772K-FY-0 | CONNECTICUT ST | | | 2 | 1.D FE | 1,071,410 | 127.2190 | 1,272,190 | 1,000,000 | 1,059,411 | 0 | (6,884) | 0 | 0 | 5.000 | 4.050 | AO | 10,556 | 50,000 | 03/20/2020 | 04/15/2030 |
| 419792-CX-0 | HAWAII ST | | | | 1.C FE | 159,840 | 103.6210 | 155,432 | 150,000 | 155,372 | 0 | (4,468) | 0 | 0 | 5.000 | 0.201 | AO | 1,875 | 3,750 | 05/14/2021 | 10/01/2022 |
| 452151-LF-8 | ILLINOIS ST | | | | 2.B FE | 683,129 | 115.5880 | 681,969 | 590,000 | 679,459 | 0 | (3,671) | 0 | 0 | 5.100 | 3.479 | JD | 2,508 | 24,990 | 06/10/2021 | 06/01/2033 |
| 452152-P8-8 | ILLINOIS ST | | | | 2.B FE | 451,656 | 112.0960 | 448,384 | 400,000 | 440,771 | 0 | (10,885) | 0 | 0 | 5.000 | 1.320 | MN | 3,333 | 20,000 | 03/19/2021 | 11/01/2024 |
| 57582R-H9-0 | MASSACHUSETTS (COMMONWEALTH OF) | | | | 1.B FE | 171,171 | 103.9890 | 166,382 | 160,000 | 166,349 | 0 | (4,822) | 0 | 0 | 5.000 | 0.220 | MN | 1,333 | 4,000 | 05/12/2021 | 11/01/2022 |
| 57582R-WH-2 | MASSACHUSETTS (COMMONWEALTH OF) | | | 2 | 1.B FE | 1,037,216 | 125.7670 | 1,006,136 | 800,000 | 992,436 | 0 | (24,632) | 0 | 0 | 5.000 | 1.520 | MN | 6,667 | 40,000 | 02/28/2020 | 05/01/2044 |
| 646039-XR-3 | NEW JERSEY ST | | | 2 | 1.G FE | 510,367 | 120.7930 | 519,410 | 430,000 | 493,235 | 0 | (9,863) | 0 | 0 | 5.000 | 2.324 | JD | 1,792 | 21,500 | 01/07/2020 | 06/01/2042 |
| 646039-YN-1 | NEW JERSEY ST | | | | 1.G FE | 410,074 | 126.9900 | 406,368 | 320,000 | 402,401 | 0 | (7,672) | 0 | 0 | 5.000 | 1.340 | JD | 1,333 | 16,311 | 04/07/2021 | 06/01/2029 |
| 646039-YQ-4 | NEW JERSEY ST | | | | 1.G FE | 299,958 | 123.0630 | 307,658 | 250,000 | 296,247 | 0 | (3,711) | 0 | 0 | 4.000 | 1.850 | JD | 833 | 10,194 | 02/26/2021 | 06/01/2031 |
| 70914P-XE-7 | PENNSYLVANIA (COMMONWEALTH OF) | | | 2 | 1.D FE | 1,493,786 | 113.7720 | 1,592,808 | 1,400,000 | 1,462,197 | 0 | (18,051) | 0 | 0 | 5.000 | 3.520 | MS | 20,611 | 70,000 | 03/20/2020 | 03/15/2031 |
| 882724-QZ-3 | TEXAS ST | | | | 1.A FE | 351,184 | 110.7610 | 343,359 | 310,000 | 335,880 | 0 | (9,099) | 0 | 0 | 5.000 | 1.868 | AO | 3,875 | 15,500 | 04/08/2020 | 10/01/2024 |
| 93876Y-BJ-7 | WASHINGTON D C MET AREA TRAN AUTH DEDICA | | | 2 | 1.A | 201,458 | 123.0330 | 203,004 | 165,000 | 200,597 | 0 | (2,007) | 1,976 | 0 | 4.000 | 1.557 | JJ | 3,722 | 0 | 05/26/2021 | 07/15/2035 |
| 93974D-6T-0 | WASHINGTON ST | | | 2 | 1.B FE | 906,640 | 125.9420 | 881,594 | 700,000 | 866,190 | 0 | (22,111) | 0 | 0 | 5.000 | 1.460 | FA | 14,583 | 35,000 | 02/26/2020 | 02/01/2038 |
| 1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations | | | | | | 9,060,784 | XXX | 9,311,057 | 7,820,000 | 8,769,697 | 0 | (147,199) | 1,976 | 0 | XXX | XXX | XXX | 79,654 | 377,308 | XXX | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 9,060,784 | XXX | 9,311,057 | 7,820,000 | 8,769,697 | 0 | (147,199) | 1,976 | 0 | XXX | XXX | XXX | 79,654 | 377,308 | XXX | XXX |
| 097552-TK-9 | BOLINGBROOK ILL | | | 2 | 1.F FE | 830,624 | 122.4910 | 900,309 | 735,000 | 797,278 | 0 | (9,201) | 0 | 0 | 5.000 | 3.426 | JJ | 18,375 | 36,750 | 03/14/2018 | 01/01/2031 |
| 108152-AR-0 | BRIDGEPORT | | | 2 | 1.F FE | 393,996 | 120.1070 | 438,391 | 365,000 | 384,789 | 0 | (2,964) | 0 | 0 | 5.000 | 3.950 | MN | 3,042 | 18,250 | 11/15/2017 | 11/01/2035 |
| 108152-JS-9 | BRIDGEPORT | | | 2 | 1.F FE | 400,218 | 130.2920 | 390,876 | 300,000 | 396,517 | 0 | (3,701) | 0 | 0 | 5.000 | 1.399 | FA | 5,875 | 0 | 07/21/2021 | 08/01/2032 |
| 167615-Y2-3 | CHICAGO ILL PK DIST | | | 2 | 1.D FE | 873,719 | 116.7010 | 886,928 | 760,000 | 871,213 | 0 | (2,506) | 0 | 0 | 4.000 | 2.011 | JJ | 5,911 | 0 | 10/06/2021 | 01/01/2034 |
| 187090-4L-6 | CLIFTON N J | | | | 1.C FE | 776,018 | 102.6560 | 769,920 | 750,000 | 771,188 | 0 | (4,830) | 0 | 0 | 2.000 | 0.250 | FA | 5,500 | 0 | 07/29/2021 | 08/15/2023 |
| 216048-GQ-5 | COOK CNTY ILL CMNTY UNIT SCH DIST NO 401 | | | 2 | 1.D FE | 1,114,247 | 116.5770 | 1,124,968 | 965,000 | 1,110,002 | 0 | (7,681) | 21,702 | 0 | 4.000 | 1.943 | JD | 3,217 | 19,300 | 07/26/2021 | 12/01/2041 |
| 235219-PQ-9 | DALLAS TEX | | | 2 | 1.D FE | 782,754 | 126.4080 | 758,448 | 600,000 | 747,309 | 0 | (19,561) | 0 | 0 | 5.000 | 1.370 | FA | 11,333 | 30,000 | 03/03/2020 | 02/15/2032 |
| 243127-WZ-6 | DECATUR ILL | | | 2 | 1.F FE | 1,927,816 | 116.1000 | 2,043,360 | 1,760,000 | 1,856,720 | 0 | (21,194) | 0 | 0 | 5.000 | 3.567 | MS | 29,333 | 88,000 | 06/29/2018 | 03/01/2036 |
| 243127-XA-0 | DECATUR ILL | | | 2 | 1.F FE | 371,943 | 115.9220 | 394,135 | 340,000 | 358,416 | 0 | (4,033) | 0 | 0 | 5.000 | 3.587 | MS | 5,667 | 17,000 | 06/29/2018 | 03/01/2037 |
| 270427-PY-7 | EAST ALLEGHENY PA SCH DIST | | | 2 | 1.E FE | 900,333 | 101.3030 | 926,922 | 915,000 | 903,730 | 0 | 927 | 0 | 0 | 3.875 | 4.029 | AO | 8,864 | 36,461 | 03/08/2018 | 10/01/2031 |
| 349460-6V-2 | FORT WORTH TEX INDPT SCH DIST | | | 2 | 1.A FE | 1,153,420 | 120.0640 | 1,200,640 | 1,000,000 | 1,093,839 | 0 | (16,706) | 0 | 0 | 5.000 | 3.009 | FA | 18,889 | 50,000 | 04/12/2018 | 02/15/2038 |
| 349460-6W-0 | FORT WORTH TEX INDPT SCH DIST | | | 2 | 1.A FE | 270,466 | 119.9750 | 281,941 | 235,000 | 256,704 | 0 | (3,860) | 0 | 0 | 5.000 | 3.039 | FA | 4,439 | 11,750 | 04/12/2018 | 02/15/2039 |
| 416415-GZ-4 | HARTFORD CONN | | | 2 | 1.D FE | 595,681 | 114.1860 | 628,023 | 550,000 | 572,475 | 0 | (5,914) | 0 | 0 | 5.000 | 3.743 | JJ | 13,750 | 27,500 | 02/16/2018 | 07/01/2032 |
| 438687-PB-5 | HONOLULU HAWAII CITY & CNTY | | | | 1.B FE | 210,834 | 102.3910 | 204,782 | 200,000 | 204,795 | 0 | (6,039) | 0 | 0 | 5.000 | 0.200 | JJ | 5,000 | 9,056 | 05/12/2021 | 07/01/2022 |
| 442349-FU-5 | HOUSTON TEX ARPT SYS REV | | | | 1.E FE | 1,170,830 | 118.2090 | 1,182,090 | 1,000,000 | 1,168,961 | 0 | (3,105) | 33,374 | 0 | 4.000 | 2.775 | N/A | 24,333 | 0 | 08/10/2021 | 07/01/2039 |
| 445656-EY-3 | HUNT TEX MEM HOSP DIST | | | 2 | 2.A FE | 327,801 | 110.9610 | 332,883 | 300,000 | 324,836 | 0 | (2,688) | 0 | 0 | 4.000 | 2.851 | FA | 4,533 | 8,700 | 10/21/2020 | 02/15/2038 |
| 486063-ZM-5 | KATY TEX INDPT SCH DIST | | | 2 | 1.A FE | 721,290 | 118.4460 | 710,676 | 600,000 | 697,880 | 0 | (12,891) | 0 | 0 | 4.000 | 1.570 | FA | 9,067 | 24,000 | 02/28/2020 | 02/15/2038 |
| 517138-XX-6 | LARIMER CNTY COLO SCH DIST NO R 1 POUDRE | | | 2 | 1.B FE | 355,824 | 118.6060 | 397,330 | 335,000 | 349,868 | 0 | (1,875) | 0 | 0 | 4.000 | 3.281 | JD | 596 | 13,400 | 09/13/2018 | 12/15/2033 |
| 537096-4X-4 | LITTLE ELM TEX INDPT SCH DIST | | | 2 | 1.A FE | 146,467 | 122.3010 | 146,761 | 120,000 | 145,768 | 0 | (1,713) | 1,161 | 0 | 4.000 | 1.353 | FA | 2,853 | 0 | 05/06/2021 | 08/15/2032 |
| 537096-4Y-2 | LITTLE ELM TEX INDPT SCH DIST | | | 2 | 1.A FE | 152,278 | 122.2690 | 152,836 | 125,000 | 151,558 | 0 | (1,761) | 1,149 | 0 | 4.000 | 1.378 | FA | 2,972 | 0 | 05/06/2021 | 08/15/2033 |
| 537096-4Z-9 | LITTLE ELM TEX INDPT SCH DIST | | | 2 | 1.A FE | 158,184 | 122.3060 | 158,998 | 130,000 | 157,441 | 0 | (1,826) | 1,379 | 0 | 4.000 | 1.393 | FA | 3,091 | 0 | 05/06/2021 | 08/15/2034 |
| 537096-5A-3 | LITTLE ELM TEX INDPT SCH DIST | | | 2 | 1.A FE | 85,007 | 122.1140 | 85,480 | 70,000 | 84,611 | 0 | (970) | 715 | 0 | 4.000 | 1.419 | FA | 1,664 | 0 | 05/06/2021 | 08/15/2035 |
| 57325V-AM-1 | MARTIN CNTY TEX HOSP DIST | | | | 2.A FE | 131,551 | 114.0690 | 131,179 | 115,000 | 130,939 | 0 | (1,443) | 810 | 0 | 4.000 | 1.655 | AO | 1,150 | 1,521 | 05/07/2021 | 04/01/2028 |
| 57325V-AR-0 | MARTIN CNTY TEX HOSP DIST | | | 2 | 2.A FE | 114,079 | 114.3910 | 114,391 | 100,000 | 113,696 | 0 | (916) | 888 | 0 | 4.000 | 2.177 | AO | 1,000 | 1,322 | 05/07/2021 | 04/01/2032 |
| 57325V-AS-8 | MARTIN CNTY TEX HOSP DIST | | | 2 | 2.A FE | 113,796 | 114.2650 | 114,265 | 100,000 | 113,421 | 0 | (899) | 920 | 0 | 4.000 | 2.211 | AO | 1,000 | 1,322 | 05/07/2021 | 04/01/2033 |
| 57325V-AV-1 | MARTIN CNTY TEX HOSP DIST | | | 2 | 2.A FE | 135,374 | 113.6930 | 136,432 | 120,000 | 134,958 | 0 | (1,006) | 1,282 | 0 | 4.000 | 2.330 | AO | 1,200 | 1,587 | 05/07/2021 | 04/01/2036 |
| 64966M-WL-9 | NEW YORK N Y | | | 1 | 1.C FE | 570,000 | 106.4560 | 606,799 | 570,000 | 570,000 | 0 | 0 | 0 | 0 | 3.375 | 3.375 | MS | 6,413 | 19,238 | 02/23/2018 | 03/01/2025 |
| 650370-DT-3 | NEWARK N J BRD ED | | | 2 | 1.C FE | 749,581 | 108.0170 | 756,119 | 700,000 | 748,446 | 0 | (2,221) | 17,569 | 0 | 3.000 | 2.192 | JJ | 8,867 | 0 | 07/16/2021 | 07/15/2038 |
| 66702R-TW-2 | NORTHSIDE TEX INDPT SCH DIST | | | 2 | 1.A FE | 1,385,532 | 121.0240 | 1,452,288 | 1,200,000 | 1,318,761 | 0 | (19,076) | 0 | 0 | 5.000 | 3.070 | FA | 22,667 | 60,000 | 05/09/2018 | 08/15/2039 |
| 677789-DV-8 | OIL CITY PA | | | | 1.F FE | 103,078 | 102.4150 | 102,415 | 100,000 | 102,414 | 0 | (983) | 109 | 0 | 3.000 | 0.354 | JD | 250 | 850 | 07/21/2021 | 12/01/2022 |
| 677789-DW-6 | OIL CITY PA | | | | 1.F FE | 150,732 | 106.6510 | 149,311 | 140,000 | 149,490 | 0 | (1,837) | 284 | 0 | 4.000 | 0.441 | JD | 467 | 1,587 | 07/21/2021 | 12/01/2023 |
| 677789-DY-2 | OIL CITY PA | | | | 1.F FE | 209,213 | 112.2600 | 207,681 | 185,000 | 207,771 | 0 | (2,148) | 1,216 | 0 | 4.000 | 0.800 | JD | 617 | 2,097 | 07/21/2021 | 12/01/2025 |
| 702282-QN-7 | PASADENA CALIF UNI SCH DIST | | | | 1.D FE | 361,631 | 105.4960 | 395,610 | 375,000 | 362,855 | 0 | 608 | 0 | 0 | 2.881 | 3.149 | MN | 1,801 | 10,804 | 08/29/2019 | 05/01/2037 |
| 717883-UZ-3 | PHILADELPHIA PA SCH DIST | | | 2 | 1.E FE | 156,831 | 124.2390 | 173,935 | 140,000 | 151,458 | 0 | (1,496) | 0 | 0 | 5.000 | 3.607 | MS | 2,333 | 7,000 | 03/23/2018 | 09/01/2032 |

# 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 Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 717883-VA-7 | PHILADELPHIA PA SCH DIST | | | 2 | 1.E FE | 111,838 | 123.9990 | 123,999 | 100,000 | 108,062 | 0 | (1,052) | 0 | 0 | 5.000 | 3.627 | MS | 1,667 | 5,000 | 03/23/2018 | 09/01/2033 |
| 717883-VB-5 | PHILADELPHIA PA SCH DIST | | | 2 | 1.E FE | 167,208 | 123.6660 | 185,499 | 150,000 | 161,727 | 0 | (1,528) | 0 | 0 | 5.000 | 3.667 | MS | 2,500 | 7,500 | 03/23/2018 | 09/01/2034 |
| 724581-VU-4 | PITTSBURG CALIF UNI SCH DIST | | | 2 | 1.C FE | 467,748 | 117.7080 | 470,832 | 400,000 | 465,728 | 0 | (3,273) | 5,895 | 0 | 4.000 | 1.683 | FA | 6,267 | 0 | 07/22/2021 | 08/01/2041 |
| 725208-7X-4 | PITTSBURGH PA | | | | 1.D FE | 369,221 | 100.9600 | 318,024 | 315,000 | 316,955 | 0 | (11,864) | 0 | 0 | 6.600 | 2.739 | MS | 6,930 | 20,790 | 05/16/2017 | 03/01/2022 |
| 734260-5P-3 | PORT HOUSTON AUTH TEX HARRIS CNTY | | | 2 | 1.B FE | 126,700 | 124.5670 | 137,024 | 110,000 | 121,576 | 0 | (1,512) | 0 | 0 | 5.000 | 3.250 | AO | 1,375 | 5,500 | 06/20/2018 | 10/01/2036 |
| 734260-5Q-1 | PORT HOUSTON AUTH TEX HARRIS CNTY | | | 2 | 1.B FE | 1,190,188 | 124.3510 | 1,287,033 | 1,035,000 | 1,142,605 | 0 | (14,040) | 0 | 0 | 5.000 | 3.270 | AO | 12,938 | 51,750 | 06/20/2018 | 10/01/2037 |
| 769250-KL-4 | RIVERSIDE PA SCH DIST | | | | 1.F FE | 247,065 | 104.3920 | 245,321 | 235,000 | 245,572 | 0 | (2,640) | 124 | 0 | 3.000 | 0.467 | AO | 1,488 | 1,625 | 06/17/2021 | 10/15/2023 |
| 800783-FU-1 | SANGAMON LOGAN & MENARD CNTYS ILL CMNTY | | | 2 | 1.E FE | 456,006 | 114.7150 | 476,067 | 415,000 | 450,414 | 0 | (3,947) | 0 | 0 | 4.000 | 2.791 | JD | 1,383 | 16,600 | 07/09/2020 | 12/01/2044 |
| 90634P-QF-9 | UNION CNTY N J | | | | 1.A FE | 100,875 | 100.9230 | 100,923 | 100,000 | 100,719 | 0 | (349) | 140 | 0 | 1.000 | 0.380 | MS | 544 | 0 | 06/03/2021 | 03/01/2023 |
| 915633-MG-1 | UPPER DARBY PA SCH DIST | | | 2 | 1.E FE | 1,161,230 | 117.2530 | 1,172,530 | 1,000,000 | 1,156,476 | 0 | (7,940) | 7,644 | 0 | 4.000 | 1.825 | AO | 10,000 | 6,444 | 07/09/2021 | 04/01/2051 |
| 915899-RG-5 | UPPER MERION PA AREA SCH DIST | | | 2 | 1.B FE | 264,488 | 108.3950 | 270,988 | 250,000 | 263,131 | 0 | (1,357) | 0 | 0 | 3.000 | 2.191 | JJ | 3,458 | 2,458 | 02/24/2021 | 01/15/2040 |
| 916856-HL-4 | UPTOWN DEV AUTH TEX TAX INCREMENT CONTRA | | | | 2.B FE | 472,436 | 118.8930 | 475,572 | 400,000 | 471,113 | 0 | (2,049) | 9,343 | 0 | 4.000 | 2.258 | N/A | 5,911 | 0 | 07/21/2021 | 09/01/2033 |
| 920729-JP-6 | VAN BUREN MICH PUB SCHS | | | 2 | 1.C FE | 570,612 | 118.1640 | 573,095 | 485,000 | 567,925 | 0 | (5,319) | 11,375 | 0 | 4.000 | 1.526 | MN | 3,233 | 9,700 | 07/09/2021 | 11/01/2035 |
| 920729-JR-2 | VAN BUREN MICH PUB SCHS | | | 2 | 1.C FE | 569,293 | 117.9950 | 572,276 | 485,000 | 566,651 | 0 | (5,239) | 11,531 | 0 | 4.000 | 1.561 | MN | 3,233 | 9,700 | 07/09/2021 | 11/01/2036 |
| 935341-MG-8 | WARREN MICH CONS SCH DIST | | | 2 | 1.C FE | 1,195,780 | 127.5590 | 1,275,590 | 1,000,000 | 1,148,672 | 0 | (18,072) | 0 | 0 | 5.000 | 2.747 | MN | 8,333 | 50,000 | 05/01/2019 | 05/01/2033 |
| 986082-D3-6 | YONKERS N Y | | | 2 | 1.E FE | 499,746 | 127.5100 | 503,665 | 395,000 | 479,017 | 0 | (9,796) | 0 | 0 | 5.000 | 2.047 | MN | 3,292 | 19,750 | 11/07/2019 | 05/01/2032 |
| 1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations | | | | | | 25,871,579 | XXX | 26,645,559 | 22,875,000 | 25,276,449 | 0 | (255,484) | 128,611 | 0 | XXX | XXX | XXX | 308,621 | 704,311 | XXX | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | 25,871,579 | XXX | 26,645,559 | 22,875,000 | 25,276,449 | 0 | (255,484) | 128,611 | 0 | XXX | XXX | XXX | 308,621 | 704,311 | XXX | XXX |
| 01025P-DZ-3 | ALABAMA CMNTY COLLEGE SYS BRD TRUSTEES R | | | 2 | 1.E FE | 391,834 | 113.7550 | 420,894 | 370,000 | 386,475 | 0 | (2,064) | 0 | 0 | 4.000 | 3.283 | JJ | 7,400 | 14,800 | 05/01/2019 | 01/01/2044 |
| 011842-US-8 | ALASKA ST INTL ARPTS REVS | | | | 1.E FE | 325,783 | 127.0730 | 317,683 | 250,000 | 322,636 | 0 | (3,146) | 0 | 0 | 5.000 | 1.080 | AO | 3,125 | 1,215 | 08/13/2021 | 10/01/2029 |
| 01728L-FH-0 | ALLEGHENY CNTY PA ARPT AUTH ARPT REV | | | 2 | 1.F FE | 1,105,034 | 115.5040 | 1,120,389 | 970,000 | 1,101,744 | 0 | (4,810) | 22,671 | 0 | 4.000 | 2.319 | JJ | 13,472 | 0 | 08/12/2021 | 01/01/2046 |
| 01757L-GV-2 | ALLEN CNTY OHIO HOSP FACS REV | | | 2 | 1.E FE | 147,415 | 129.1590 | 154,991 | 120,000 | 143,242 | 0 | (2,460) | 0 | 0 | 5.000 | 2.440 | JD | 500 | 6,000 | 04/09/2020 | 12/01/2030 |
| 04048P-JZ-4 | ARIZONA BRD REGENTS CTFS PARTN | | | | 1.E FE | 105,056 | 101.9490 | 101,949 | 100,000 | 101,993 | 0 | (3,063) | 0 | 0 | 5.000 | 0.190 | JD | 417 | 5,000 | 05/10/2021 | 06/01/2022 |
| 04052F-AW-5 | ARIZONA INDL DEV AUTH NATL CHARTER SCH R | | | 2 | 1.F FE | 476,406 | 120.1040 | 486,421 | 405,000 | 464,664 | 0 | (7,875) | 0 | 0 | 5.000 | 2.630 | MN | 3,375 | 20,250 | 08/09/2019 | 11/01/2044 |
| 040663-6T-8 | ARIZONA ST UNIV REVS | | | | 1.C FE | 179,255 | 102.4010 | 174,082 | 170,000 | 174,076 | 0 | (5,179) | 0 | 0 | 5.000 | 0.200 | JJ | 4,250 | 4,250 | 05/10/2021 | 07/01/2022 |
| 041438-GS-5 | ARLINGTON CNTY VA INDL DEV AUTH HOSP FAC | | | | 1.E FE | 176,635 | 130.4590 | 189,166 | 145,000 | 172,117 | 0 | (2,825) | 0 | 0 | 5.000 | 2.540 | JJ | 3,625 | 8,076 | 05/07/2020 | 07/01/2030 |
| 041806-V9-8 | ARLINGTON TEX HIGHER ED FIN CORP ED REV | | | 2 | 1.A FE | 426,496 | 122.1700 | 427,595 | 350,000 | 424,707 | 0 | (2,939) | 2,434 | 0 | 4.000 | 1.598 | FA | 5,678 | 0 | 07/07/2021 | 08/15/2033 |
| 041806-ZE-3 | ARLINGTON TEX HIGHER ED FIN CORP ED REV | | | 2 | 1.A FE | 301,083 | 120.4330 | 301,083 | 250,000 | 301,083 | 0 | (5,800) | 2,182 | 0 | 4.000 | 1.416 | JD | 833 | 10,000 | 07/30/2020 | 12/01/2030 |
| 04184R-BG-2 | ARLINGTON TEX SPL TAX REV | | | 2 | 1.C FE | 1,134,440 | 121.4220 | 1,214,220 | 1,000,000 | 1,088,098 | 0 | (12,744) | 0 | 0 | 5.000 | 3.394 | FA | 18,889 | 50,000 | 03/08/2018 | 02/15/2038 |
| 044203-AZ-1 | ASHLAND KY MED CTR REV | | | 2 | 2.B FE | 143,304 | 115.6300 | 150,579 | 130,000 | 136,529 | 0 | (1,457) | 0 | 0 | 5.000 | 3.665 | FA | 2,708 | 6,500 | 09/09/2016 | 02/01/2028 |
| 048501-HK-9 | ATLANTIC CNTY N J IMPT AUTH LEASE REV | | | 2 | 1.F FE | 570,050 | 116.8510 | 584,255 | 500,000 | 536,671 | 0 | (7,455) | 0 | 0 | 5.000 | 3.236 | JJ | 12,500 | 25,000 | 09/23/2016 | 07/01/2029 |
| 048501-JP-6 | ATLANTIC CNTY N J IMPT AUTH LEASE REV | | | 2 | 1.F FE | 177,390 | 119.5350 | 179,303 | 150,000 | 175,840 | 0 | (1,550) | 0 | 0 | 4.000 | 2.000 | JJ | 3,800 | 0 | 05/05/2021 | 07/01/2041 |
| 052398-GY-4 | AUSTIN TEX ARPT SYS REV | | | 2 | 1.E FE | 480,724 | 123.6920 | 494,768 | 400,000 | 463,627 | 0 | (7,457) | 0 | 0 | 5.000 | 2.739 | MN | 2,556 | 21,278 | 07/24/2019 | 11/15/2044 |
| 088632-CS-1 | BI-STATE DEV AGY MO ILL MET DIST MASS TR | | | | 1.C FE | 600,000 | 99.9570 | 599,742 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 1.224 | 1.224 | AO | 1,836 | 9,772 | 07/08/2020 | 10/01/2024 |
| 09182T-AN-7 | BLACK BELT ENERGY GAS DIST ALA GAS PROJ | | | 2 | 1.F FE | 960,000 | 100.0000 | 960,000 | 960,000 | 960,000 | 0 | 0 | 0 | 0 | 0.450 | 0.451 | MON | 265 | 0 | 12/01/2021 | 10/01/2052 |
| 113168-BN-7 | BROOKHAVEN N Y LOC DEV CORP REV | | | | 1.F FE | 301,810 | 122.0090 | 305,023 | 250,000 | 299,968 | 0 | (1,842) | 0 | 0 | 6.000 | 3.345 | AO | 3,750 | 7,500 | 08/16/2021 | 10/01/2030 |
| 114894-XU-7 | BROWARD CNTY FLA ARPT SYS REV | | | 2 | 1.F FE | 1,891,028 | 119.9610 | 2,057,331 | 1,715,000 | 1,829,448 | 0 | (17,569) | 0 | 0 | 5.000 | 3.700 | AO | 21,438 | 85,750 | 04/25/2018 | 10/01/2047 |
| 121342-NR-6 | BURKE CNTY GA DEV AUTH POLLUTN CTL REV | | | | 2.A FE | 500,000 | 102.3200 | 511,600 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 1.500 | 1.500 | FA | 3,125 | 7,000 | 08/21/2020 | 01/01/2040 |
| 130179-JE-5 | CALIFORNIA EDL FACS AUTH REV | | | 2 | 1.F FE | 423,875 | 117.3080 | 457,501 | 390,000 | 409,326 | 0 | (3,260) | 0 | 0 | 5.000 | 3.945 | AO | 4,875 | 22,250 | 03/09/2017 | 04/01/2042 |
| 13032U-NE-4 | CALIFORNIA HEALTH FACS FING AUTH REV | | | 2 | 2.B FE | 274,033 | 118.9590 | 297,398 | 250,000 | 264,354 | 0 | (2,614) | 0 | 0 | 5.000 | 3.854 | FA | 4,722 | 12,500 | 05/17/2017 | 08/15/2042 |
| 13032U-WY-0 | CALIFORNIA HEALTH FACS FING AUTH REV | | | 2 | 2.A FE | 450,096 | 119.3510 | 477,404 | 400,000 | 444,449 | 0 | (4,799) | 0 | 0 | 4.000 | 2.500 | AO | 4,000 | 14,800 | 10/22/2020 | 04/01/2037 |
| 13034A-BE-9 | CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV | | | 1,2 | 1.A FE | 106,560 | 103.6190 | 103,619 | 100,000 | 103,582 | 0 | (2,978) | 0 | 0 | 5.000 | 0.201 | AO | 1,250 | 2,500 | 05/14/2021 | 10/01/2022 |
| 13034A-E2-2 | CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV | | | | 2.A FE | 442,913 | 103.9690 | 467,861 | 450,000 | 444,213 | 0 | 546 | 0 | 0 | 3.200 | 3.415 | AO | 3,600 | 14,400 | 12/09/2019 | 10/01/2029 |
| 13034A-R3-6 | CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV | | | 5 | 1.A FE | 685,000 | 99.9990 | 684,993 | 685,000 | 685,000 | 0 | 0 | 0 | 0 | 0.200 | 0.201 | FA | 691 | 15 | 06/18/2021 | 01/01/2050 |
| 13049Y-FN-6 | CALIFORNIA MUN FIN AUTH STUDENT HSG REV | | | 2 | 2.C FE | 433,692 | 117.8730 | 436,130 | 370,000 | 432,179 | 0 | (3,766) | 4,333 | 0 | 4.000 | 2.022 | MN | 1,891 | 5,989 | 05/19/2021 | 05/15/2041 |
| 13068L-SS-5 | CALIFORNIA ST PUB WKS BRD LEASE REV | | | | 1.D FE | 107,358 | 104.3490 | 104,349 | 100,000 | 104,385 | 0 | (2,973) | 0 | 0 | 5.000 | 0.200 | JD | 417 | 5,000 | 05/14/2021 | 12/01/2022 |
| 13068X-BP-3 | CALIFORNIA ST PUB WKS BRD LEASE REV | | | | 1.D FE | 179,760 | 120.7230 | 181,085 | 150,000 | 179,392 | 0 | (1,072) | 2,757 | 0 | 4.000 | 2.528 | N/A | 1,500 | 3,150 | 04/15/2021 | 05/01/2038 |
| 13080S-SC-9 | CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV | | | 2 | 1.G FE | 379,984 | 111.1730 | 416,899 | 375,000 | 378,381 | 0 | (572) | 0 | 0 | 4.000 | 3.809 | AO | 3,750 | 15,000 | 08/03/2017 | 04/01/2042 |
| 154871-BW-6 | CENTRAL PLAINS ENERGY PROJ NEB GAS PROJ | | | 2 | 1.F FE | 569,510 | 103.0700 | 515,350 | 500,000 | 508,337 | 0 | (12,290) | 0 | 0 | 5.000 | 2.455 | MS | 8,333 | 25,000 | 10/05/2016 | 09/01/2032 |
| 154871-BX-4 | CENTRAL PLAINS ENERGY PROJ NEB GAS PROJ | | | 2 | 1.F FE | 528,635 | 103.2340 | 516,170 | 500,000 | 516,285 | 0 | (16,118) | 437 | 0 | 5.250 | 0.327 | MS | 8,750 | 13,125 | 05/06/2021 | 09/01/2037 |
| 155498-LV-8 | CENTRAL TEX REGL MOBILITY AUTH REV | | | 2 | 1.G FE | 229,527 | 117.4940 | 234,988 | 200,000 | 227,549 | 0 | (1,979) | 0 | 0 | 4.000 | 2.296 | JJ | 4,000 | 1,711 | 03/24/2021 | 01/01/2041 |
| 167562-NU-7 | CHICAGO ILL MIDWAY ARPT REV | | | 2 | 1.G FE | 1,056,370 | 108.3770 | 1,083,770 | 1,000,000 | 1,013,839 | 0 | (6,493) | 0 | 0 | 5.000 | 4.271 | JJ | 25,000 | 50,000 | 07/08/2014 | 01/01/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 167725-AF-7 | CHICAGO ILL TRAN AUTH SALES & TRANSFER T | | | 1 | 1.C FE | 727,274 | 140.8420 | 795,757 | 565,000 | 701,953 | 0 | (9,339) | 0 | 0 | 6.899 | 4.181 | JD | 3,248 | 38,979 | 03/08/2019 | 12/01/2040 |
| 16772P-CM-6 | CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE | | | 1 | 1.C FE | 185,000 | 102.5270 | 189,675 | 185,000 | 185,000 | 0 | 0 | 0 | 0 | 2.481 | 2.481 | JD | 382 | 4,590 | 08/28/2020 | 12/01/2026 |
| 187145-HW-0 | CLIFTON TEX HIGHER ED FIN CORP ED REV | | | 2 | 1.A FE | 1,177,010 | 117.8670 | 1,178,670 | 1,000,000 | 1,170,847 | 0 | (11,623) | 20,270 | 0 | 4.000 | 1.299 | FA | 15,111 | 20,000 | 07/16/2021 | 08/15/2033 |
| 187145-LQ-8 | CLIFTON TEX HIGHER ED FIN CORP ED REV | | | | 1.A FE | 789,075 | 99.9670 | 789,739 | 790,000 | 789,217 | 0 | 143 | 738 | 0 | 0.750 | 0.922 | FA | 2,238 | 1,721 | 09/29/2021 | 08/15/2050 |
| 19648D-AD-1 | COLORADO HIGH PERFORMANCE TRANSN ENTERPR | | | 2 | 2.B FE | 465,925 | 112.1920 | 560,960 | 500,000 | 466,474 | 0 | 317 | 0 | 0 | 5.000 | 5.430 | JD | 69 | 25,000 | 05/05/2020 | 12/31/2056 |
| 19648F-KJ-2 | COLORADO HEALTH FACS AUTH REV | | | 2 | 2.A FE | 91,584 | 126.2900 | 101,032 | 80,000 | 89,668 | 0 | (1,110) | 0 | 0 | 5.000 | 3.193 | FA | 1,667 | 4,000 | 12/04/2019 | 08/01/2032 |
| 19648F-KK-9 | COLORADO HEALTH FACS AUTH REV | | | 2 | 2.A FE | 85,530 | 125.9310 | 94,448 | 75,000 | 83,792 | 0 | (1,007) | 0 | 0 | 5.000 | 3.244 | FA | 1,563 | 3,750 | 08/08/2019 | 08/01/2033 |
| 196711-SK-2 | COLORADO ST CTFS PARTN | | | 2 | 1.D FE | 1,152,304 | 119.9800 | 1,169,805 | 975,000 | 1,128,063 | 0 | (15,409) | 0 | 0 | 4.000 | 2.070 | JD | 1,733 | 39,000 | 05/28/2020 | 12/15/2039 |
| 207758-A3-7 | CONNECTICUT ST SPL TAX OBLIG REV | | | 2 | 1.D FE | 474,751 | 128.0250 | 505,699 | 395,000 | 463,322 | 0 | (7,232) | 0 | 0 | 5.000 | 2.670 | MN | 3,292 | 19,750 | 05/20/2020 | 05/01/2038 |
| 207758-F2-4 | CONNECTICUT ST SPL TAX OBLIG REV | | | 2 | 1.D FE | 964,200 | 121.6900 | 973,520 | 800,000 | 960,212 | 0 | (7,160) | 1,522 | 0 | 4.000 | 1.673 | MN | 5,333 | 15,022 | 04/23/2021 | 05/01/2038 |
| 20775C-U8-5 | CONNECTICUT ST HSG FIN AUTH HSG MTG FIN | | | 2 | 1.A FE | 1,175,370 | 111.4300 | 1,209,016 | 1,085,000 | 1,152,632 | 0 | (8,746) | 0 | 0 | 4.000 | 2.990 | MN | 5,546 | 45,065 | 05/01/2019 | 05/15/2049 |
| 20775D-JL-7 | CONNECTICUT ST HEALTH & EDL FACS AUTH R | | | 2 | 1.G FE | 324,426 | 127.4820 | 325,079 | 255,000 | 316,086 | 0 | (6,553) | 0 | 0 | 5.000 | 1.931 | JJ | 6,375 | 9,881 | 09/04/2020 | 07/01/2034 |
| 20775D-JM-5 | CONNECTICUT ST HEALTH & EDL FACS AUTH R | | | 2 | 1.G FE | 430,834 | 127.2760 | 432,738 | 340,000 | 419,946 | 0 | (8,555) | 0 | 0 | 5.000 | 1.981 | JJ | 8,500 | 13,175 | 09/04/2020 | 07/01/2035 |
| 20841C-AK-0 | CONROE TEX LOC GOVT CORP HOTEL & CONTRAC | | | 2 | 1.F FE | 143,503 | 116.3080 | 145,385 | 125,000 | 143,087 | 0 | (589) | 3,798 | 0 | 4.000 | 2.332 | AO | 1,681 | 0 | 08/13/2021 | 10/01/2041 |
| 235036-4H-9 | DALLAS FORT WORTH TEX INTL ARPT REV | | | 1 | 1.E FE | 1,600,000 | 102.8040 | 1,644,864 | 1,600,000 | 1,600,000 | 0 | 0 | 0 | 0 | 2.256 | 2.256 | MN | 6,016 | 36,096 | 08/08/2019 | 11/01/2026 |
| 235036-6K-1 | DALLAS FORT WORTH TEX INTL ARPT REV | | | 1 | 1.E FE | 25,000 | 100.3640 | 25,091 | 25,000 | 25,000 | 0 | 0 | 0 | 0 | 1.041 | 1.041 | MN | 43 | 260 | 07/31/2020 | 11/01/2023 |
| 235036-6L-9 | DALLAS FORT WORTH TEX INTL ARPT REV | | | 1 | 1.E FE | 205,000 | 100.2250 | 205,461 | 205,000 | 205,000 | 0 | 0 | 0 | 0 | 1.229 | 1.229 | MN | 420 | 2,519 | 07/30/2020 | 11/01/2024 |
| 235286-AS-0 | DALLAS | | | 2 | 1.F FE | 514,910 | 111.7720 | 514,151 | 460,000 | 514,172 | 0 | (739) | 0 | 0 | 4.000 | (2.393) | FA | 0 | 0 | 12/07/2021 | 08/15/2038 |
| 246154-DP-0 | DELAWARE MUN ELEC CORP ELEC REV | | | 2 | 1.F FE | 291,168 | 130.6950 | 287,529 | 220,000 | 286,797 | 0 | (4,370) | 0 | 0 | 5.000 | 1.550 | JJ | 5,500 | 1,894 | 04/09/2021 | 07/01/2034 |
| 249182-LV-6 | DENVER COLO CITY & CNTY ARPT REV | | | 2 | 1.F FE | 1,140,010 | 121.9840 | 1,219,840 | 1,000,000 | 1,104,261 | 0 | (13,219) | 0 | 0 | 5.000 | 3.301 | JD | 4,167 | 50,000 | 03/19/2019 | 12/01/2043 |
| 249189-DN-8 | DENVER COLO CONVENTION CTR HOTEL AUTH RE | | | 2 | 2.C FE | 359,834 | 115.4370 | 369,398 | 320,000 | 341,152 | 0 | (3,877) | 0 | 0 | 5.000 | 3.523 | JD | 1,333 | 16,000 | 10/27/2016 | 12/01/2034 |
| 24918E-CZ-1 | DENVER COLO HEALTH & HOSP AUTH HEALTHCAR | | | 2 | 2.B FE | 456,552 | 105.3670 | 479,420 | 455,000 | 455,497 | 0 | (245) | 0 | 0 | 4.250 | 4.190 | JD | 1,611 | 19,338 | 08/04/2016 | 12/01/2033 |
| 24918T-AK-3 | DENVER COLO HEALTH & HOSP AUTH CTFS PART | | | 2 | 2.B FE | 169,046 | 124.6000 | 186,900 | 150,000 | 163,580 | 0 | (1,707) | 0 | 0 | 5.000 | 3.514 | JD | 625 | 7,500 | 09/01/2018 | 12/01/2029 |
| 24918T-AL-1 | DENVER COLO HEALTH & HOSP AUTH CTFS PART | | | 2 | 2.B FE | 112,331 | 124.0420 | 124,042 | 100,000 | 108,796 | 0 | (1,104) | 0 | 0 | 5.000 | 3.554 | JD | 417 | 5,000 | 09/01/2018 | 12/01/2030 |
| 24918T-AM-9 | DENVER COLO HEALTH & HOSP AUTH CTFS PART | | | 2 | 2.B FE | 123,064 | 123.6290 | 135,992 | 110,000 | 119,327 | 0 | (1,168) | 0 | 0 | 5.000 | 3.604 | JD | 458 | 5,500 | 09/01/2018 | 12/01/2031 |
| 25483V-HV-2 | DISTRICT COLUMBIA REV | | | 2 | 1.F FE | 682,614 | 128.5030 | 693,916 | 540,000 | 658,739 | 0 | (13,725) | 0 | 0 | 5.000 | 1.984 | JD | 2,250 | 27,000 | 01/29/2020 | 12/01/2033 |
| 25483V-WZ-3 | DISTRICT COLUMBIA REV | | | 1 | 1.F FE | 100,000 | 101.2500 | 101,250 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 1.667 | 1.667 | AO | 417 | 1,667 | 06/25/2020 | 04/01/2024 |
| 267046-EG-1 | DUTCHESS CNTY N Y RESOURCE RECOVERY AGY | | | | 1.E FE | 723,152 | 108.7100 | 684,873 | 630,000 | 659,584 | 0 | (14,234) | 0 | 0 | 5.000 | 2.576 | JJ | 15,750 | 31,500 | 04/27/2017 | 01/01/2024 |
| 270618-FQ-9 | EAST BATON ROUGE LA SEW COMMN REV | | | 2 | 1.D FE | 583,930 | 116.5560 | 582,780 | 500,000 | 567,863 | 0 | (8,854) | 0 | 0 | 4.000 | 1.940 | FA | 8,333 | 20,000 | 02/27/2020 | 02/01/2045 |
| 271014-G3-0 | EAST BAY CALIF MUN UTIL DIST WTR SYS REV | | | | 1.B FE | 105,056 | 101.9860 | 101,986 | 100,000 | 101,993 | 0 | (3,063) | 0 | 0 | 5.000 | 0.190 | JD | 417 | 5,000 | 05/10/2021 | 06/01/2022 |
| 311617-AP-9 | FARMVILLE VA INDL DEV AUTH EDL FACS REV | | | 2 | 2.C FE | 603,580 | 117.4870 | 587,435 | 500,000 | 595,726 | 0 | (7,854) | 0 | 0 | 5.000 | 2.050 | JJ | 12,500 | 12,500 | 05/13/2021 | 01/01/2038 |
| 3137G0-KQ-1 | STACR 2016-DNA3 M3 - CMO/RMBS | | | 4 | 1.D | 810,664 | 104.4862 | 806,697 | 772,061 | 807,463 | 0 | (3,201) | 0 | 0 | 5.102 | 3.348 | MON | 547 | 36,740 | 01/25/2021 | 12/26/2028 |
| 3137G0-NX-3 | STACR 2017-DNA2 M2 - CMO/RMBS | | | 4 | 1.D | 1,032,188 | 102.8261 | 1,028,261 | 1,000,000 | 1,024,735 | 0 | (7,452) | 0 | 0 | 3.552 | 2.690 | MON | 493 | 33,120 | 01/27/2021 | 10/25/2029 |
| 3137G0-QQ-5 | STACR 2017-DNA3 M2 - CMO/RMBS | | | 4 | 1.D | 1,041,329 | 101.9001 | 1,042,866 | 1,023,420 | 1,037,366 | 0 | (3,964) | 0 | 0 | 2.602 | 2.145 | MON | 370 | 24,822 | 01/27/2021 | 03/25/2030 |
| 342816-R8-0 | FLORIDA ST MUN PWR AGY REV | | | 2 | 1.F FE | 142,204 | 110.1010 | 143,131 | 130,000 | 141,786 | 0 | (1,143) | 342 | 0 | 3.000 | 1.578 | AO | 975 | 1,668 | 04/16/2021 | 10/01/2032 |
| 362762-PN-0 | GAINESVILLE & HALL CNTY GA HOSP AUTH REV | | | 2 | 1.F FE | 535,405 | 117.4000 | 587,000 | 500,000 | 530,564 | 0 | (3,256) | 0 | 0 | 4.000 | 3.141 | FA | 7,556 | 20,000 | 03/04/2020 | 02/15/2037 |
| 362835-BT-6 | GAINESVILLE FLA SPL OBLIG | | | 1 | 1.D FE | 610,000 | 99.2870 | 605,651 | 610,000 | 610,000 | 0 | 0 | 0 | 0 | 0.817 | 0.817 | AO | 1,246 | 5,011 | 09/11/2020 | 10/01/2023 |
| 362848-UC-4 | GAINESVILLE FLA UTILS SYS REV IAM COML P | | | 2 | 1.E FE | 797,513 | 125.2210 | 845,242 | 675,000 | 769,036 | 0 | (10,647) | 0 | 0 | 5.000 | 2.973 | AO | 8,438 | 33,750 | 04/03/2019 | 10/01/2047 |
| 368497-JV-6 | GEISINGER AUTH PA HEALTH SYS REV | | | 2 | 1.E FE | 333,456 | 114.4910 | 343,473 | 300,000 | 328,876 | 0 | (3,088) | 0 | 0 | 4.000 | 2.691 | AO | 3,000 | 12,000 | 07/01/2020 | 04/01/2050 |
| 378286-KR-8 | GLENDALE ARIZ INDL DEV AUTH REV | | | | 1.A FE | 647,352 | 117.7630 | 635,920 | 540,000 | 637,940 | 0 | (9,412) | 0 | 0 | 5.000 | 0.880 | JJ | 11,925 | 0 | 07/01/2021 | 07/01/2026 |
| 378286-KT-4 | GLENDALE ARIZ INDL DEV AUTH REV | | | | 1.A FE | 444,020 | 123.3390 | 444,020 | 360,000 | 444,020 | 0 | (5,599) | 1,773 | 0 | 5.000 | 1.250 | JJ | 7,950 | 0 | 07/01/2021 | 07/01/2028 |
| 38546W-DN-7 | GRAND FORKS N D HEALTH CARE SYS REV | | | 2 | 2.C FE | 286,818 | 117.4380 | 293,595 | 250,000 | 286,000 | 0 | (846) | 2,981 | 0 | 4.000 | 2.362 | JD | 833 | 1,750 | 09/10/2021 | 12/01/2041 |
| 38611T-CB-1 | GRAND PARKWAY TRANSN CORP TEX SYS TOLL R | | | 2 | 1.F FE | 590,965 | 116.4240 | 582,120 | 500,000 | 575,679 | 0 | (8,361) | 0 | 0 | 4.000 | 2.000 | AO | 5,000 | 20,000 | 02/26/2020 | 10/01/2045 |
| 38611T-DC-8 | GRAND PARKWAY TRANSN CORP TEX SYS TOLL R | | | 1,2 | 1.C FE | 230,000 | 101.0250 | 232,358 | 230,000 | 230,000 | 0 | 0 | 0 | 0 | 2.225 | 2.225 | AO | 1,279 | 5,118 | 02/12/2020 | 10/01/2030 |
| 392274-X2-7 | GREATER ORLANDO AVIATION AUTH ORLANDO FL | | | 2 | 1.E FE | 1,472,016 | 120.2490 | 1,563,237 | 1,300,000 | 1,412,719 | 0 | (17,523) | 0 | 0 | 5.000 | 3.330 | AO | 16,250 | 65,000 | 06/21/2018 | 10/01/2037 |
| 400652-AC-5 | GUAM PORT AUTH PORT REV | | | | 2.B FE | 178,995 | 105.6730 | 174,360 | 165,000 | 169,873 | 0 | (3,131) | 0 | 0 | 5.000 | 2.972 | JJ | 4,125 | 8,250 | 06/27/2018 | 07/01/2023 |
| 400652-AE-3 | GUAM PORT AUTH PORT REV | | | | 2.B FE | 137,046 | 109.1550 | 136,444 | 125,000 | 130,727 | 0 | (2,171) | 0 | 0 | 5.000 | 3.082 | JJ | 3,125 | 6,250 | 06/27/2018 | 07/01/2024 |
| 400652-AF-0 | GUAM PORT AUTH PORT REV | | | 2 | 2.B FE | 72,153 | 119.1650 | 77,457 | 65,000 | 70,151 | 0 | (691) | 0 | 0 | 5.000 | 3.621 | JJ | 1,625 | 3,250 | 06/27/2018 | 07/01/2029 |
| 400652-AG-8 | GUAM PORT AUTH PORT REV | | | 2 | 2.B FE | 93,707 | 118.3510 | 100,598 | 85,000 | 91,279 | 0 | (840) | 0 | 0 | 5.000 | 3.711 | JJ | 2,125 | 4,250 | 06/27/2018 | 07/01/2030 |
| 400652-AH-6 | GUAM PORT AUTH PORT REV | | | 2 | 2.B FE | 109,824 | 118.1690 | 118,169 | 100,000 | 107,088 | 0 | (946) | 0 | 0 | 5.000 | 3.761 | JJ | 2,500 | 5,000 | 06/27/2018 | 07/01/2031 |
| 400652-AK-9 | GUAM PORT AUTH PORT REV | | | 2 | 2.B FE | 92,642 | 117.5750 | 99,939 | 85,000 | 90,521 | 0 | (734) | 0 | 0 | 5.000 | 3.861 | JJ | 2,125 | 4,250 | 06/27/2018 | 07/01/2033 |
| 400652-AL-7 | GUAM PORT AUTH PORT REV | | | 2 | 2.B FE | 81,370 | 117.4090 | 88,057 | 75,000 | 79,606 | 0 | (611) | 0 | 0 | 5.000 | 3.921 | JJ | 1,875 | 3,750 | 06/27/2018 | 07/01/2034 |
| 400652-AM-5 | GUAM PORT AUTH PORT REV | | | 2 | 2.B FE | 70,199 | 117.2600 | 76,219 | 65,000 | 68,762 | 0 | (498) | 0 | 0 | 5.000 | 3.981 | JJ | 1,625 | 3,250 | 06/27/2018 | 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 400653-HP-9 | GUAM PWR AUTH REV | | | 2 | 1.F FE | 314,485 | 109.2220 | 316,744 | 290,000 | 302,291 | 0 | (4,203) | 0 | 0 | 5.000 | 3.371 | AO | 3,625 | 14,500 | 08/17/2017 | 10/01/2044 |
| 40065F-CH-5 | GUAM GOVT WTRWKS AUTH WTR & WASTEWTR SYS | | | 2 | 2.B FE | 567,627 | 113.2910 | 640,094 | 565,000 | 567,027 | 0 | (393) | 0 | 0 | 5.000 | 4.910 | JJ | 14,125 | 28,250 | 05/07/2020 | 01/01/2046 |
| 407287-MF-5 | HAMILTON CNTY OHIO SALES TAX | | | 2 | 1.D FE | 124,495 | 114.3510 | 125,786 | 110,000 | 117,372 | 0 | (1,391) | 0 | 0 | 4.000 | 2.541 | JD | 367 | 4,400 | 08/04/2016 | 12/01/2031 |
| 407793-DB-1 | HAMILTON OHIO ELEC REV | | | 2 | 1.G FE | 222,984 | 116.8860 | 233,772 | 200,000 | 218,590 | 0 | (2,134) | 0 | 0 | 4.000 | 2.664 | AO | 2,000 | 8,000 | 12/01/2019 | 10/01/2036 |
| 413890-GD-0 | HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV | | | 2 | 1.F FE | 854,759 | 105.4330 | 927,810 | 880,000 | 855,247 | 0 | 392 | 0 | 0 | 3.125 | 3.261 | MN | 3,514 | 30,250 | 10/01/2020 | 11/15/2056 |
| 414008-CM-2 | HARRIS CNTY TEX CULTURAL ED FACS FIN COR | | | 1 | 1.F FE | 275,000 | 101.1880 | 278,267 | 275,000 | 275,000 | 0 | 0 | 0 | 0 | 1.841 | 1.841 | MN | 647 | 5,232 | 10/21/2020 | 11/15/2024 |
| 414009-QT-0 | HARRIS CNTY TEX CULTURAL ED FACS FIN COR | | | 2 | 1.C FE | 805,305 | 109.3030 | 819,773 | 750,000 | 804,046 | 0 | (2,384) | 7,380 | 0 | 3.000 | 2.175 | AO | 5,625 | 4,438 | 07/01/2021 | 10/01/2040 |
| 41978C-BH-7 | HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE | | | 1,2 | 1.F FE | 892,540 | 101.9450 | 948,089 | 930,000 | 896,774 | 0 | 2,150 | 0 | 0 | 2.733 | 3.080 | JJ | 12,708 | 25,417 | 08/15/2019 | 07/01/2034 |
| 419794-ZR-6 | HAWAII ST ARPTS SYS REV | | | | 1.E FE | 363,429 | 124.1140 | 384,753 | 310,000 | 346,836 | 0 | (5,065) | 0 | 0 | 5.000 | 2.976 | JJ | 7,750 | 15,500 | 08/10/2018 | 07/01/2028 |
| 419794-ZS-4 | HAWAII ST ARPTS SYS REV | | | 2 | 1.E FE | 361,122 | 123.2210 | 381,985 | 310,000 | 345,285 | 0 | (4,840) | 0 | 0 | 5.000 | 3.056 | JJ | 7,750 | 15,500 | 08/10/2018 | 07/01/2029 |
| 432308-L7-7 | HILLSBOROUGH CNTY FLA AVIATION AUTH REV | | | 2 | 1.E FE | 645,563 | 121.5520 | 686,769 | 565,000 | 624,817 | 0 | (7,814) | 0 | 0 | 5.000 | 3.240 | AO | 7,063 | 28,250 | 04/08/2019 | 10/01/2043 |
| 43233A-FC-5 | HILLSBOROUGH CNTY FLA INDL DEV AUTH HOSP | | | 2 | 2.A FE | 534,715 | 116.9500 | 584,750 | 500,000 | 531,278 | 0 | (2,929) | 0 | 0 | 4.000 | 3.201 | FA | 8,333 | 15,111 | 10/16/2020 | 08/01/2045 |
| 442348-6F-0 | HOUSTON TEX ARPT SYS REV | | | 2 | 1.F FE | 345,467 | 102.3350 | 337,706 | 330,000 | 337,739 | 0 | (9,619) | 39 | 0 | 5.000 | 0.302 | JJ | 8,250 | 8,250 | 05/13/2021 | 07/01/2027 |
| 442348-6J-2 | HOUSTON TEX ARPT SYS REV | | | 2 | 1.F FE | 523,435 | 102.3350 | 511,675 | 500,000 | 511,726 | 0 | (14,574) | 60 | 0 | 5.000 | 0.302 | JJ | 12,500 | 12,500 | 05/13/2021 | 07/01/2030 |
| 442349-AU-0 | HOUSTON TEX ARPT SYS REV | | | 2 | 1.F FE | 1,125,760 | 121.8120 | 1,218,120 | 1,000,000 | 1,084,338 | 0 | (11,353) | 0 | 0 | 5.000 | 3.536 | JJ | 25,000 | 50,000 | 03/02/2018 | 07/01/2037 |
| 442349-EM-4 | HOUSTON TEX ARPT SYS REV | | | | 1.F FE | 225,000 | 99.7980 | 224,546 | 225,000 | 225,000 | 0 | 0 | 0 | 0 | 1.372 | 1.372 | JJ | 1,544 | 2,152 | 09/17/2020 | 07/01/2025 |
| 442349-EN-2 | HOUSTON TEX ARPT SYS REV | | | | 1.F FE | 140,000 | 100.3820 | 140,535 | 140,000 | 140,000 | 0 | 0 | 0 | 0 | 1.716 | 1.716 | JJ | 1,201 | 1,675 | 09/17/2020 | 07/01/2026 |
| 442349-EQ-5 | HOUSTON TEX ARPT SYS REV | | | | 1.F FE | 385,000 | 100.3160 | 386,217 | 385,000 | 385,000 | 0 | 0 | 0 | 0 | 2.085 | 2.085 | JJ | 4,014 | 5,597 | 09/18/2020 | 07/01/2028 |
| 44420R-BH-2 | HUDSON YDS INFRASTRUCTURE CORP N Y SECON | | | 2 | 1.C FE | 560,050 | 112.5640 | 562,820 | 500,000 | 557,374 | 0 | (2,883) | 933 | 0 | 4.000 | 1.654 | FA | 7,556 | 0 | 09/22/2021 | 02/15/2047 |
| 446201-AK-1 | HUNTINGTON BEACH CALIF PENSION OBLIG | | | 1 | 1.B FE | 300,000 | 99.9520 | 299,856 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 2.453 | 2.453 | JD | 327 | 5,192 | 03/18/2021 | 06/15/2031 |
| 45129W-QH-6 | IDAHO HSG & FIN ASSN | | | 2 | 1.F FE | 707,455 | 119.7210 | 712,340 | 595,000 | 704,834 | 0 | (7,109) | 6,275 | 0 | 4.000 | 1.877 | JJ | 10,974 | 4,562 | 04/16/2021 | 07/15/2039 |
| 45203H-Y4-8 | ILLINOIS FIN AUTH REV | | | 2 | 1.G FE | 713,694 | 114.1400 | 764,738 | 670,000 | 687,623 | 0 | (4,418) | 0 | 0 | 5.000 | 4.209 | FA | 12,656 | 33,500 | 06/10/2015 | 08/15/2035 |
| 45204E-RG-5 | ILLINOIS FIN AUTH REV | | | 2 | 1.F FE | 541,375 | 118.1290 | 590,645 | 500,000 | 526,595 | 0 | (4,741) | 0 | 0 | 5.000 | 3.821 | JJ | 12,500 | 25,000 | 01/12/2017 | 01/01/2032 |
| 45204E-V3-9 | ILLINOIS FIN AUTH REV | | | | 1.A FE | 131,618 | 102.3910 | 127,989 | 125,000 | 127,958 | 0 | (3,659) | 0 | 0 | 5.000 | 0.261 | JJ | 3,125 | 3,125 | 05/14/2021 | 07/01/2022 |
| 45204F-JG-1 | ILLINOIS FIN AUTH REV | | | 2 | 1.D FE | 887,443 | 132.5570 | 874,876 | 660,000 | 874,559 | 0 | (12,883) | 0 | 0 | 5.000 | 1.380 | FA | 12,467 | 7,975 | 04/23/2021 | 08/15/2033 |
| 45204F-KE-4 | ILLINOIS FIN AUTH REV | | | | 1.A FE | 747,174 | 124.5290 | 747,174 | 600,000 | 747,174 | 0 | (8,361) | 3,177 | 0 | 5.000 | 1.526 | JJ | 13,250 | 0 | 07/01/2021 | 07/01/2029 |
| 45204F-LF-0 | ILLINOIS FIN AUTH REV | | | 2 | 2.B FE | 861,833 | 116.5300 | 873,975 | 750,000 | 859,336 | 0 | (4,245) | 28,266 | 0 | 4.000 | 2.332 | MN | 5,000 | 6,667 | 07/30/2021 | 11/01/2041 |
| 452227-GW-5 | ILLINOIS ST SALES TAX REV | | | | 2.A FE | 376,691 | 102.1190 | 382,946 | 375,000 | 375,408 | 0 | (870) | 0 | 0 | 5.000 | 4.754 | JD | 833 | 18,750 | 04/22/2019 | 06/15/2022 |
| 462460-8F-6 | IOWA HIGHER ED LN AUTH REV | | | | 2.B FE | 253,577 | 102.6220 | 251,424 | 245,000 | 251,412 | 0 | (3,571) | 162 | 0 | 4.000 | 0.486 | AO | 2,450 | 1,579 | 07/21/2021 | 10/01/2022 |
| 462467-WR-8 | IOWA FIN AUTH SINGLE FAMILY MTG REV | | | 2 | 1.A FE | 1,138,641 | 111.6690 | 1,172,525 | 1,050,000 | 1,115,247 | 0 | (8,983) | 0 | 0 | 4.000 | 2.943 | JJ | 21,800 | 43,839 | 04/30/2019 | 07/01/2047 |
| 469487-QH-8 | JACKSONVILLE FLA SPL REV | | | | 1.D FE | 106,441 | 103.6210 | 103,621 | 100,000 | 103,490 | 0 | (2,951) | 0 | 0 | 5.000 | 0.320 | AO | 1,250 | 2,500 | 05/12/2021 | 10/01/2022 |
| 48504N-CB-3 | KANSAS CITY MO INDL DEV AUTH ARPT SPL OB | | | 2 | 1.F FE | 721,829 | 116.9040 | 771,566 | 660,000 | 714,890 | 0 | (5,904) | 0 | 0 | 4.000 | 2.851 | MS | 8,800 | 22,147 | 10/15/2020 | 03/01/2036 |
| 485429-Z6-4 | KANSAS ST DEV FIN AUTH REV | | | 1 | 1.E FE | 416,593 | 120.1410 | 462,543 | 385,000 | 412,872 | 0 | (1,291) | 0 | 0 | 4.727 | 4.085 | AO | 3,842 | 18,199 | 03/19/2019 | 04/15/2037 |
| 492279-CQ-5 | KERN CNTY CALIF PENSION OBLIG | .B | | | 1.E FE | 302,541 | 96.1890 | 370,328 | 385,000 | 349,611 | 0 | 12,622 | 0 | 0 | 0.000 | 3.711 | N/A | 0 | 0 | 01/25/2018 | 08/15/2024 |
| 495290-EF-1 | KING CNTY WASH SWR REV | | | 2 | 1.C FE | 480,000 | 100.0000 | 480,000 | 480,000 | 480,000 | 0 | 0 | 0 | 0 | 0.330 | 0.330 | MON | 69 | 0 | 12/02/2021 | 01/01/2040 |
| 51001Q-AA-2 | LAKE HOUSTON REDEV AUTH TAX INCREMENT CO | | | | 2.C FE | 227,554 | 110.8550 | 221,710 | 200,000 | 223,197 | 0 | (4,406) | 482 | 0 | 5.000 | 0.601 | MS | 5,056 | 0 | 06/10/2021 | 09/01/2024 |
| 51001Q-AF-1 | LAKE HOUSTON REDEV AUTH TAX INCREMENT CO | | | | 2.C FE | 317,073 | 123.5070 | 308,768 | 250,000 | 313,162 | 0 | (3,954) | 1,926 | 0 | 5.000 | 1.497 | MS | 6,319 | 0 | 06/10/2021 | 09/01/2029 |
| 51001Q-AL-8 | LAKE HOUSTON REDEV AUTH TAX INCREMENT CO | | | 2 | 2.C FE | 236,563 | 105.1390 | 236,563 | 225,000 | 236,563 | 0 | (706) | 4,264 | 0 | 3.000 | 2.401 | MS | 3,413 | 0 | 06/10/2021 | 09/01/2034 |
| 517704-FJ-6 | LAS VEGAS NEV CONVENTION & VISITORS AUTH | | | 2 | 1.F FE | 596,906 | 119.1610 | 613,679 | 515,000 | 565,162 | 0 | (8,253) | 0 | 0 | 5.000 | 3.062 | JJ | 12,875 | 25,750 | 12/22/2017 | 07/01/2032 |
| 51771F-AT-3 | LAS VEGAS NEV CONVENTION & VISITORS AUTH | | | 2 | 1.F FE | 1,314,390 | 120.5220 | 1,506,525 | 1,250,000 | 1,303,257 | 0 | (7,131) | 0 | 0 | 5.000 | 4.233 | JJ | 31,250 | 62,500 | 06/19/2020 | 07/01/2043 |
| 541244-BS-7 | LOGANSPORT IND RENOVATION SCH BLDG CORP | | | 2 | 1.B FE | 473,331 | 121.3640 | 473,320 | 390,000 | 471,369 | 0 | (5,317) | 5,109 | 0 | 4.000 | 1.626 | JJ | 11,397 | 0 | 05/05/2021 | 07/15/2034 |
| 542691-AT-7 | LONG ISLAND PWR AUTH N Y ELEC SYS REV | | | 2 | 1.F FE | 403,491 | 121.5690 | 425,492 | 350,000 | 383,050 | 0 | (5,251) | 0 | 0 | 5.000 | 3.165 | MS | 5,833 | 17,500 | 12/01/2017 | 09/01/2042 |
| 544445-BX-6 | LOS ANGELES CALIF DEPT ARPTS ARPT REV | | | 2 | 1.D FE | 898,088 | 117.4220 | 939,376 | 800,000 | 855,803 | 0 | (11,696) | 0 | 0 | 5.000 | 3.274 | MN | 5,111 | 40,000 | 01/06/2017 | 05/15/2033 |
| 544445-FD-6 | LOS ANGELES CALIF DEPT ARPTS ARPT REV | | | 2 | 1.C FE | 806,040 | 122.8850 | 854,051 | 695,000 | 768,784 | 0 | (10,308) | 0 | 0 | 5.000 | 3.148 | MN | 4,440 | 34,750 | 03/22/2018 | 05/15/2033 |
| 544445-NL-9 | LOS ANGELES CALIF DEPT ARPTS ARPT REV | | | 2 | 1.D FE | 627,095 | 125.2390 | 626,195 | 500,000 | 623,243 | 0 | (3,852) | 0 | 0 | 5.000 | 1.460 | MN | 3,194 | 12,500 | 09/30/2021 | 05/15/2032 |
| 54466H-JS-6 | LOS ANGELES CNTY CALIF MET TRANSN AUTH S | | | 2 | 1.C FE | 150,695 | 130.7210 | 150,329 | 115,000 | 146,362 | 0 | (3,466) | 0 | 0 | 5.000 | 1.533 | JD | 479 | 5,750 | 08/12/2020 | 06/01/2037 |
| 546399-LH-7 | LOUISIANA PUB FACS AUTH REV | | | 2 | 2.B FE | 168,278 | 116.6690 | 169,170 | 145,000 | 167,749 | 0 | (1,161) | 6,230 | 0 | 4.000 | 2.203 | AO | 1,450 | 1,353 | 06/10/2021 | 10/01/2038 |
| 546399-LJ-3 | LOUISIANA PUB FACS AUTH REV | | | 2 | 2.B FE | 115,817 | 116.4190 | 116,419 | 100,000 | 115,458 | 0 | (792) | 4,433 | 0 | 4.000 | 2.227 | AO | 1,000 | 933 | 06/10/2021 | 10/01/2039 |
| 546399-LK-0 | LOUISIANA PUB FACS AUTH REV | | | 2 | 2.B FE | 519,035 | 116.2100 | 522,945 | 450,000 | 517,471 | 0 | (3,346) | 24,878 | 0 | 4.000 | 2.276 | AO | 4,500 | 4,200 | 07/21/2021 | 10/01/2040 |
| 546399-LL-8 | LOUISIANA PUB FACS AUTH REV | | | 2 | 2.B FE | 189,742 | 115.9260 | 191,278 | 165,000 | 189,182 | 0 | (1,262) | 8,167 | 0 | 4.000 | 2.312 | AO | 1,650 | 1,540 | 06/10/2021 | 10/01/2041 |
| 546475-TN-4 | LOUISIANA ST GAS & FUELS TAX REV | | | 1 | 1.D FE | 200,000 | 99.0770 | 198,154 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 0.869 | 0.869 | MN | 290 | 1,738 | 08/21/2020 | 05/01/2025 |
| 54659L-BP-8 | LOUISVILLE & JEFFERSON CNTY KY METRO GOV | | | 2 | 1.F FE | 288,627 | 118.4860 | 296,215 | 250,000 | 274,490 | 0 | (5,880) | 0 | 0 | 5.000 | 2.782 | AO | 3,125 | 20,000 | 06/15/2017 | 10/01/2031 |
| 54811B-UN-9 | LOWER COLO RIV AUTH TEX TRANSMISSION SVC | | | | 1.F FE | 127,919 | 127.7650 | 127,765 | 100,000 | 123,274 | 0 | (2,948) | 0 | 0 | 5.000 | 1.635 | MN | 639 | 5,000 | 05/13/2020 | 05/15/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 54811B-UG-2 | LOWER COLO RIV AUTH TEX TRANSMISSION SVC | | | 2 | 1.F FE | 631,012 | 126.4950 | 632,475 | 500,000 | 609,358 | 0 | (13,748) | 0 | 0 | 5.000 | 1.816 | MN | 3,194 | 25,000 | 05/13/2020 | 05/15/2031 |
| 557363-DV-7 | MADISON CNTY N Y CAP RESOURCE CORP REV | | | 1 | 1.D FE | 555,000 | 107.4800 | 596,514 | 555,000 | 555,000 | 0 | 0 | 0 | 0 | 2.894 | 2.894 | JJ | 8,031 | 16,062 | 11/08/2019 | 07/01/2030 |
| 57563R-PU-7 | MASSACHUSETTS EDL FING AUTH | | | | 1.C FE | 750,276 | 109.6980 | 713,037 | 650,000 | 707,962 | 0 | (22,640) | 0 | 0 | 5.000 | 1.360 | JJ | 16,250 | 32,500 | 02/12/2020 | 07/01/2024 |
| 57563R-RZ-4 | MASSACHUSETTS EDL FING AUTH | | | 2 | 1.C FE | 565,000 | 100.5800 | 568,277 | 565,000 | 565,000 | 0 | 0 | 0 | 0 | 2.641 | 2.641 | JJ | 6,632 | 0 | 06/25/2021 | 07/01/2037 |
| 57587A-R4-2 | MASSACHUSETTS ST HSG FIN AGY HSG REV | | | 2 | 1.B FE | 914,651 | 109.1500 | 927,775 | 850,000 | 898,522 | 0 | (6,208) | 0 | 0 | 4.000 | 3.077 | JD | 2,833 | 34,628 | 05/01/2019 | 06/01/2049 |
| 590545-S2-6 | MESA ARIZ UTIL SYS REV | | | | 1.D FE | 452,549 | 102.3960 | 440,303 | 430,000 | 440,308 | 0 | (12,241) | 0 | 0 | 5.000 | 0.201 | JJ | 12,781 | 0 | 05/13/2021 | 07/01/2022 |
| 592029-AP-7 | METROPOLITAN GOVT NASHVILLE & DAVIDSON C | | | 2 | 2.C FE | 244,371 | 112.5370 | 241,955 | 215,000 | 243,375 | 0 | (1,599) | 7,617 | 0 | 4.000 | 1.906 | AO | 2,150 | 1,027 | 07/22/2021 | 10/01/2031 |
| 592250-DP-6 | METROPOLITAN PIER & EXPOSITION AUTH ILL | | | 2 | 1.C FE | 563,950 | 113.0160 | 565,080 | 500,000 | 562,168 | 0 | (4,136) | 8,112 | 0 | 4.000 | 2.282 | JD | 889 | 10,000 | 06/14/2021 | 06/15/2050 |
| 59261A-E7-8 | METROPOLITAN TRANSN AUTH N Y REV | | | | 1.G FE | 263,466 | 105.0020 | 257,255 | 245,000 | 255,926 | 0 | (8,912) | 376 | 0 | 5.000 | 0.848 | MN | 1,565 | 12,250 | 02/10/2021 | 02/01/2023 |
| 59261A-ZS-9 | METROPOLITAN TRANSN AUTH N Y REV | | | 2 | 1.G FE | 597,345 | 122.6000 | 613,000 | 500,000 | 595,482 | 0 | (1,863) | 0 | 0 | 5.000 | 2.330 | MN | 3,194 | 12,500 | 10/28/2021 | 11/15/2042 |
| 592647-FF-3 | METROPOLITAN WASH D C ARPTS AUTH ARPT SY | | | 2 | 1.D FE | 1,111,960 | 123.3480 | 1,233,480 | 1,000,000 | 1,091,459 | 0 | (11,841) | 0 | 0 | 5.000 | 3.468 | AO | 12,500 | 50,000 | 03/27/2020 | 10/01/2032 |
| 592647-JR-3 | METROPOLITAN WASH D C ARPTS AUTH ARPT SY | | | | 1.D FE | 296,579 | 103.5300 | 289,884 | 280,000 | 289,933 | 0 | (6,508) | 137 | 0 | 5.000 | 0.181 | AO | 3,500 | 3,228 | 06/03/2021 | 10/01/2022 |
| 59333P-4D-7 | MIAMI-DADE CNTY FLA AVIATION REV | | | 2 | 1.F FE | 756,378 | 121.3700 | 728,220 | 600,000 | 728,579 | 0 | (15,200) | 0 | 0 | 5.000 | 2.000 | AO | 7,500 | 30,000 | 02/26/2020 | 10/01/2049 |
| 59334D-MD-3 | MIAMI-DADE CNTY FLA WTR & SWR REV | | | 2 | 1.D FE | 302,710 | 121.7590 | 304,398 | 250,000 | 301,406 | 0 | (2,768) | 6,169 | 0 | 4.000 | 1.599 | AO | 2,500 | 4,472 | 06/28/2021 | 10/01/2034 |
| 59334D-MG-6 | MIAMI-DADE CNTY FLA WTR & SWR REV | | | 2 | 1.D FE | 754,131 | 121.2530 | 757,831 | 625,000 | 745,739 | 0 | (8,392) | 0 | 0 | 4.000 | 1.730 | AO | 6,250 | 11,161 | 04/09/2021 | 10/01/2037 |
| 59334P-DJ-8 | MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA | | | 2 | 1.C FE | 147,605 | 102.3860 | 143,340 | 140,000 | 143,349 | 0 | (4,256) | 0 | 0 | 5.000 | 0.210 | JJ | 3,500 | 3,500 | 05/10/2021 | 07/01/2027 |
| 59447T-AT-0 | MICHIGAN FIN AUTH REV | | | 2 | 1.E FE | 282,403 | 113.6300 | 284,075 | 250,000 | 262,020 | 0 | (3,307) | 0 | 0 | 5.000 | 3.475 | MN | 1,597 | 12,500 | 03/19/2015 | 05/15/2033 |
| 59447T-BR-3 | MICHIGAN FIN AUTH REV | | | 2 | 1.E FE | 447,864 | 113.6300 | 454,520 | 400,000 | 417,840 | 0 | (4,897) | 0 | 0 | 5.000 | 3.583 | MN | 2,556 | 20,000 | 03/19/2015 | 05/15/2033 |
| 59447T-UF-8 | MICHIGAN FIN AUTH REV | | | | 1.C FE | 130,780 | 100.3170 | 135,428 | 135,000 | 133,809 | 0 | 1,739 | 0 | 0 | 2.862 | 4.228 | MS | 1,288 | 3,864 | 03/24/2020 | 09/01/2049 |
| 59447T-UG-6 | MICHIGAN FIN AUTH REV | | | 2 | 1.C FE | 685,000 | 103.7390 | 710,612 | 685,000 | 685,000 | 0 | 0 | 0 | 0 | 2.988 | 2.988 | MS | 6,823 | 20,468 | 04/03/2019 | 09/01/2049 |
| 59465H-PR-1 | MICHIGAN ST HOSP FIN AUTH REV | | | 2 | 1.D FE | 104,958 | 101.9700 | 101,970 | 100,000 | 101,955 | 0 | (3,003) | 0 | 0 | 5.000 | 0.280 | JD | 417 | 5,000 | 05/10/2021 | 12/01/2048 |
| 602248-KU-9 | MILWAUKEE CNTY WIS ARPT REV | | | 2 | 1.E FE | 884,034 | 118.8600 | 909,279 | 765,000 | 827,630 | 0 | (11,596) | 0 | 0 | 5.000 | 3.187 | JD | 3,188 | 38,250 | 10/21/2016 | 12/01/2032 |
| 60416M-BP-7 | MINNESOTA ST OFFICE OF HIGHER ED REV | | | | 1.C FE | 478,244 | 114.9000 | 459,600 | 400,000 | 454,173 | 0 | (13,683) | 0 | 0 | 5.000 | 1.360 | MN | 3,333 | 20,000 | 02/13/2020 | 11/01/2025 |
| 60416M-BQ-5 | MINNESOTA ST OFFICE OF HIGHER ED REV | | | | 1.C FE | 360,891 | 117.8770 | 347,737 | 295,000 | 343,843 | 0 | (9,694) | 0 | 0 | 5.000 | 1.440 | MN | 2,458 | 14,750 | 02/13/2020 | 11/01/2026 |
| 606094-CT-5 | MISSOURI JT MUN ELEC UTIL COMMN PWR SUPP | | | 2 | 1.F FE | 427,751 | 120.2760 | 457,049 | 380,000 | 410,213 | 0 | (5,005) | 0 | 0 | 5.000 | 3.381 | JD | 1,583 | 19,000 | 05/02/2018 | 12/01/2035 |
| 606094-CU-2 | MISSOURI JT MUN ELEC UTIL COMMN PWR SUPP | | | 2 | 1.F FE | 398,732 | 120.2130 | 426,756 | 355,000 | 382,685 | 0 | (4,582) | 0 | 0 | 5.000 | 3.410 | JD | 1,479 | 17,750 | 05/02/2018 | 12/01/2036 |
| 60635H-3H-0 | MISSOURI ST HEALTH & EDL FACS AUTH REV | | | | 1.G Z | 429,567 | 113.3760 | 430,829 | 380,000 | 429,284 | 0 | (283) | 0 | 0 | 4.000 | 1.350 | FA | 422 | 0 | 12/09/2021 | 02/01/2027 |
| 60637A-SD-5 | MISSOURI ST HEALTH & EDL FACS AUTH HEALT | | | 2 | 1.E FE | 296,564 | 117.7080 | 306,041 | 260,000 | 292,615 | 0 | (3,250) | 0 | 0 | 4.000 | 2.420 | MN | 1,329 | 11,296 | 10/01/2020 | 11/15/2040 |
| 60637A-TY-8 | MISSOURI ST HEALTH & EDL FACS AUTH HEALT | | | | 2.B FE | 422,832 | 115.5810 | 427,650 | 370,000 | 417,662 | 0 | (5,170) | 0 | 0 | 4.000 | 1.581 | FA | 6,167 | 3,248 | 04/29/2021 | 08/01/2027 |
| 60637A-US-9 | MISSOURI ST HEALTH & EDL FACS AUTH HEALT | | | 2 | 2.A FE | 714,120 | 120.4580 | 722,748 | 600,000 | 711,486 | 0 | (4,027) | 10,799 | 0 | 4.000 | 1.880 | FA | 8,867 | 0 | 08/06/2021 | 02/15/2036 |
| 60637A-UT-7 | MISSOURI ST HEALTH & EDL FACS AUTH HEALT | | | 2 | 2.A FE | 361,800 | 120.1670 | 366,509 | 305,000 | 360,492 | 0 | (2,001) | 5,471 | 0 | 4.000 | 1.920 | FA | 4,507 | 0 | 08/06/2021 | 02/15/2037 |
| 626207-7J-7 | MUNICIPAL ELEC AUTH GA | | | 2 | 2.A FE | 451,144 | 121.0730 | 454,024 | 375,000 | 449,047 | 0 | (3,994) | 9,648 | 0 | 5.000 | 2.285 | JJ | 8,385 | 0 | 07/09/2021 | 01/01/2056 |
| 626207-Y4-0 | MUNICIPAL ELEC AUTH GA | | | 2 | 1.F FE | 147,834 | 122.8930 | 153,616 | 125,000 | 142,401 | 0 | (2,422) | 0 | 0 | 5.000 | 2.654 | JJ | 3,125 | 6,250 | 09/20/2019 | 01/01/2033 |
| 626207-Y5-7 | MUNICIPAL ELEC AUTH GA | | | 2 | 1.F FE | 147,298 | 122.6030 | 153,254 | 125,000 | 142,001 | 0 | (2,362) | 0 | 0 | 5.000 | 2.704 | JJ | 3,125 | 6,250 | 09/20/2019 | 01/01/2034 |
| 626207-Y6-5 | MUNICIPAL ELEC AUTH GA | | | 2 | 1.F FE | 146,871 | 122.2660 | 152,833 | 125,000 | 141,683 | 0 | (2,314) | 0 | 0 | 5.000 | 2.744 | JJ | 3,125 | 6,250 | 09/20/2019 | 01/01/2035 |
| 626207-Y7-3 | MUNICIPAL ELEC AUTH GA | | | 2 | 1.F FE | 146,446 | 122.1550 | 152,694 | 125,000 | 141,365 | 0 | (2,267) | 0 | 0 | 5.000 | 2.784 | JJ | 3,125 | 6,250 | 09/20/2019 | 01/01/2036 |
| 63968M-TQ-2 | NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG | | | 2 | 1.B FE | 534,640 | 108.3900 | 541,950 | 500,000 | 527,397 | 0 | (3,360) | 0 | 0 | 4.000 | 3.140 | MS | 6,800 | 20,861 | 03/27/2019 | 09/01/2049 |
| 64577X-BB-1 | NEW JERSEY ECONOMIC DEV AUTH REV | | | 2 | 2.A FE | 287,350 | 115.3630 | 288,408 | 250,000 | 286,275 | 0 | (1,124) | 2,626 | 0 | 4.000 | 1.990 | MN | 1,667 | 5,000 | 09/23/2021 | 11/01/2038 |
| 646067-DJ-4 | NEW JERSEY ST EDL FACS AUTH REV | | | 2 | 1.F FE | 989,570 | 111.3520 | 1,080,114 | 970,000 | 988,525 | 0 | (1,045) | 0 | 0 | 4.431 | 4.184 | JJ | 29,848 | 0 | 04/19/2021 | 07/01/2051 |
| 646139-3H-6 | NEW JERSEY ST TPK AUTH TPK REV | | | 2 | 1.F FE | 205,522 | 102.3990 | 199,678 | 195,000 | 199,635 | 0 | (5,888) | 0 | 0 | 5.000 | 0.241 | JJ | 4,875 | 4,875 | 05/10/2021 | 01/01/2038 |
| 646140-DR-1 | NEW JERSEY ST TPK AUTH TPK REV | | | | 1.F FE | 199,373 | 96.8630 | 198,569 | 205,000 | 199,963 | 0 | 590 | 5,627 | 0 | 1.483 | 1.918 | JJ | 1,520 | 1,241 | 01/22/2021 | 01/01/2028 |
| 64763H-HD-0 | NEW ORLEANS LA AVIATION BRD REV | | | 2 | 1.F FE | 664,424 | 118.3500 | 680,513 | 575,000 | 627,688 | 0 | (9,625) | 0 | 0 | 5.000 | 3.012 | JJ | 14,375 | 28,750 | 01/05/2018 | 01/01/2034 |
| 649619-EM-3 | NEW YORK LIBERTY DEV CORP LIBERTY REV | | | 2 | 1.E FE | 290,883 | 116.7600 | 291,900 | 250,000 | 290,754 | 0 | (128) | 0 | 0 | 4.000 | 1.830 | FA | 250 | 0 | 12/15/2021 | 02/15/2043 |
| 64971M-T4-4 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH | | | 1 | 1.A FE | 200,281 | 117.2760 | 205,233 | 175,000 | 190,506 | 0 | (2,608) | 0 | 0 | 5.267 | 3.434 | MN | 1,536 | 9,217 | 01/23/2018 | 05/01/2027 |
| 64971P-KA-2 | NEW YORK N Y CITY INDL DEV AGY REV | | | | 1.F FE | 129,670 | 128.8160 | 128,816 | 100,000 | 126,004 | 0 | (2,961) | 0 | 0 | 5.000 | 1.590 | MS | 1,667 | 4,514 | 09/29/2020 | 03/01/2030 |
| 64971P-KJ-3 | NEW YORK N Y CITY INDL DEV AGY REV | | | 2 | 1.F FE | 226,356 | 115.5450 | 231,090 | 200,000 | 223,394 | 0 | (2,393) | 0 | 0 | 4.000 | 2.490 | MS | 2,667 | 7,222 | 09/24/2020 | 03/01/2045 |
| 64971W-4Y-3 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH | | | 2 | 1.A FE | 1,143,240 | 119.2710 | 1,192,710 | 1,000,000 | 1,088,129 | 0 | (15,766) | 0 | 0 | 5.000 | 3.112 | FA | 20,833 | 50,000 | 05/10/2018 | 02/01/2040 |
| 64971W-F9-6 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH | | | 1,2 | 1.A FE | 899,242 | 105.3640 | 990,422 | 940,000 | 915,431 | 0 | 4,353 | 0 | 0 | 2.860 | 3.425 | FA | 11,202 | 26,884 | 02/07/2018 | 02/01/2027 |
| 64971X-RW-0 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH | | | 2 | 1.A FE | 605,905 | 120.7400 | 603,700 | 500,000 | 593,013 | 0 | (9,673) | 0 | 0 | 4.000 | 1.720 | MN | 3,333 | 20,000 | 08/21/2020 | 11/01/2035 |
| 64972G-SR-6 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & | | | 2 | 1.B FE | 601,695 | 118.2730 | 591,365 | 500,000 | 582,848 | 0 | (10,373) | 0 | 0 | 4.000 | 1.630 | JD | 889 | 20,000 | 02/28/2020 | 06/15/2040 |
| 64972G-TB-0 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & | | | 2 | 1.B FE | 778,941 | 119.2940 | 846,987 | 710,000 | 762,404 | 0 | (6,216) | 0 | 0 | 4.000 | 2.892 | JD | 1,262 | 28,400 | 04/10/2019 | 06/15/2036 |
| 64972H-S3-7 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH | | | 2 | 1.C FE | 1,472,118 | 124.1870 | 1,570,966 | 1,265,000 | 1,407,608 | 0 | (19,406) | 0 | 0 | 5.000 | 3.083 | JJ | 29,165 | 63,250 | 07/19/2018 | 07/15/2037 |
| 64989K-LH-7 | NEW YORK ST PWR AUTH EXTENDIBLE MAM COML | | | 2 | 1.C FE | 210,802 | 116.3390 | 232,678 | 200,000 | 209,271 | 0 | (945) | 0 | 0 | 4.000 | 3.360 | MN | 1,022 | 8,000 | 04/30/2020 | 11/15/2060 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 64990A-HT-5 | NEW YORK STATE DORMITORY AUTHORITY | | | 2 | 1.C FE | 1,762,107 | 122.9720 | 1,875,323 | 1,525,000 | 1,680,725 | 0 | (22,388) | 0 | 0 | 5.000 | 3.173 | MS | 22,451 | 76,250 | 03/14/2018 | 03/15/2038 |
| 64990F-PR-9 | NEW YORK STATE DORMITORY AUTHORITY | | | 2 | 1.C FE | 1,218,170 | 118.2030 | 1,182,030 | 1,000,000 | 1,180,468 | 0 | (20,629) | 0 | 0 | 4.000 | 1.620 | FA | 15,111 | 40,000 | 02/26/2020 | 02/15/2038 |
| 64990F-YF-5 | NEW YORK STATE DORMITORY AUTHORITY | | | 2 | 1.C FE | 268,250 | 108.7880 | 271,970 | 250,000 | 266,986 | 0 | (1,264) | 0 | 0 | 3.000 | 2.140 | MS | 2,208 | 3,750 | 04/12/2021 | 03/15/2038 |
| 650035-4V-7 | NEW YORK ST URBAN DEV CORP REV | | | 1 | 1.B FE | 436,858 | 105.9070 | 465,991 | 440,000 | 438,504 | 0 | 437 | 0 | 0 | 3.120 | 3.233 | MS | 4,042 | 13,728 | 02/07/2018 | 03/15/2025 |
| 650035-7E-2 | NEW YORK ST URBAN DEV CORP REV | | | 1 | 1.B FE | 376,026 | 107.3300 | 413,221 | 385,000 | 379,482 | 0 | 953 | 0 | 0 | 3.150 | 3.453 | MS | 3,571 | 12,128 | 03/20/2018 | 03/15/2027 |
| 650036-AG-1 | NEW YORK ST URBAN DEV CORP REV | | | 2 | 1.C FE | 485,355 | 129.5190 | 485,696 | 375,000 | 470,198 | 0 | (10,005) | 0 | 0 | 5.000 | 1.831 | MS | 5,521 | 18,750 | 06/18/2020 | 03/15/2037 |
| 650036-AR-7 | NEW YORK ST URBAN DEV CORP REV | | | 1 | 1.C FE | 200,000 | 100.0930 | 200,186 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 0.720 | 0.720 | MS | 424 | 1,440 | 06/18/2020 | 03/15/2023 |
| 650116-DF-0 | NEW YORK TRANSN DEV CORP SPL FAC REV | | | | 2.B FE | 297,340 | 118.5490 | 296,373 | 250,000 | 289,122 | 0 | (7,576) | 0 | 0 | 5.000 | 1.670 | JD | 1,042 | 12,500 | 11/25/2020 | 12/01/2026 |
| 650116-DJ-2 | NEW YORK TRANSN DEV CORP SPL FAC REV | | | | 2.B FE | 364,549 | 125.5890 | 370,488 | 295,000 | 356,840 | 0 | (7,108) | 0 | 0 | 5.000 | 2.110 | JD | 1,229 | 14,750 | 11/25/2020 | 12/01/2029 |
| 650117-AA-2 | NEW YORK TRANSN DEV CORP LEASE REV | | | 1 | 1.E FE | 1,170,000 | 109.1740 | 1,277,336 | 1,170,000 | 1,170,000 | 0 | 0 | 0 | 0 | 4.248 | 4.248 | MS | 16,567 | 51,926 | 04/09/2020 | 09/01/2035 |
| 66285W-G6-7 | NORTH TEX TWY AUTH REV | | | 2 | 1.F FE | 1,143,197 | 119.6870 | 1,166,948 | 975,000 | 1,139,061 | 0 | (10,716) | 20,194 | 0 | 4.000 | 1.952 | JJ | 19,500 | 3,900 | 05/06/2021 | 01/01/2041 |
| 66353R-CH-5 | NORTHAMPTON CNTY PA GEN PURP AUTH HOSP R | | | 2 | 1.G FE | 960,000 | 100.6010 | 965,770 | 960,000 | 960,000 | 0 | 0 | 0 | 0 | 1.109 | 1.146 | MON | 917 | 10,865 | 05/23/2018 | 08/15/2048 |
| 67756C-FA-1 | OHIO ST HOSP REV | | | 2 | 2.A FE | 173,610 | 114.5530 | 183,285 | 160,000 | 172,151 | 0 | (1,169) | 0 | 0 | 4.000 | 3.018 | MN | 818 | 7,467 | 09/02/2020 | 11/15/2039 |
| 67756C-FB-9 | OHIO ST HOSP REV | | | 2 | 2.A FE | 167,594 | 114.3630 | 177,263 | 155,000 | 166,248 | 0 | (1,079) | 0 | 0 | 4.000 | 3.060 | MN | 792 | 7,233 | 09/02/2020 | 11/15/2040 |
| 678514-DD-9 | OKLAHOMA CAP IMPT AUTH ST HWY CAP IMPT R | | | 2 | 1.D FE | 263,756 | 119.3800 | 268,605 | 225,000 | 259,627 | 0 | (3,698) | 0 | 0 | 4.000 | 2.020 | JJ | 4,500 | 5,550 | 10/21/2020 | 07/01/2039 |
| 679111-ZS-6 | OKLAHOMA ST TPK AUTH TPK REV | | | 1 | 1.D FE | 275,000 | 99.1870 | 272,764 | 275,000 | 275,000 | 0 | 0 | 0 | 0 | 0.904 | 0.904 | JJ | 1,243 | 1,671 | 10/14/2020 | 01/01/2025 |
| 683042-BA-2 | ONTARIO CALIF INTL ARPT AUTH REV | | | 2 | 1.G FE | 116,664 | 118.5480 | 118,548 | 100,000 | 115,624 | 0 | (1,040) | 0 | 0 | 4.000 | 2.150 | MN | 511 | 2,267 | 04/01/2021 | 05/15/2039 |
| 700387-HM-8 | PARK CREEK MET DIST COLO REV | | | | 1.F FE | 1,000,000 | 107.7200 | 1,077,200 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 2.994 | 2.994 | JD | 2,495 | 29,940 | 12/13/2019 | 12/01/2028 |
| 709175-U8-4 | PENNSYLVANIA ST HIGHER EDL FACS AUTH REV | | | 2 | 1.G FE | 298,669 | 121.7430 | 310,445 | 255,000 | 282,302 | 0 | (4,227) | 0 | 0 | 5.000 | 2.986 | MN | 2,125 | 12,750 | 12/13/2017 | 05/01/2032 |
| 709193-LY-0 | PENNSYLVANIA ST INDL DEV AUTH REV | | | 1 | 1.E FE | 425,000 | 102.2970 | 434,762 | 425,000 | 425,000 | 0 | 0 | 0 | 0 | 3.556 | 3.556 | JJ | 7,557 | 15,113 | 04/02/2015 | 07/01/2024 |
| 709221-VG-7 | PENNSYLVANIA ST TPK COMMN OIL FRANCHISE | | | 2 | 1.E FE | 678,438 | 124.0800 | 744,480 | 600,000 | 654,651 | 0 | (6,873) | 0 | 0 | 5.000 | 3.505 | JD | 2,500 | 30,000 | 05/17/2018 | 12/01/2038 |
| 709225-DV-5 | PENNSYLVANIA ST TPK COMMN TPK REV | | | 2 | 1.G FE | 1,134,348 | 118.9150 | 1,147,530 | 965,000 | 1,130,564 | 0 | (7,194) | 41,037 | 0 | 4.000 | 2.076 | JD | 3,217 | 13,296 | 07/21/2021 | 12/01/2040 |
| 717817-UE-8 | PHILADELPHIA PA ARPT REV | | | 2 | 1.F FE | 279,312 | 120.0400 | 288,096 | 240,000 | 264,011 | 0 | (3,957) | 0 | 0 | 5.000 | 3.013 | JJ | 6,000 | 12,000 | 12/15/2017 | 07/01/2032 |
| 71783M-CH-6 | PHILADELPHIA PA GAS WKS REV | | | 2 | 1.F FE | 795,867 | 118.1490 | 815,228 | 690,000 | 784,316 | 0 | (9,860) | 0 | 0 | 4.000 | 2.241 | FA | 11,500 | 20,853 | 10/22/2020 | 08/01/2039 |
| 721901-LA-2 | PIMA CNTY ARIZ INDL DEV AUTH REV | | | 1 | 1.F FE | 305,000 | 97.7100 | 298,016 | 305,000 | 305,000 | 0 | 0 | 0 | 0 | 1.613 | 1.613 | AO | 1,230 | 301 | 08/05/2021 | 04/01/2027 |
| 721901-LB-0 | PIMA CNTY ARIZ INDL DEV AUTH REV | | | 1 | 1.F FE | 345,000 | 97.5620 | 336,589 | 345,000 | 345,000 | 0 | 0 | 0 | 0 | 1.813 | 1.813 | AO | 1,564 | 382 | 08/05/2021 | 04/01/2028 |
| 73358W-3U-6 | PORT AUTH N Y & N J | | | 2 | 1.E FE | 790,140 | 124.5470 | 747,282 | 600,000 | 756,121 | 0 | (18,677) | 0 | 0 | 5.000 | 1.470 | MN | 5,000 | 30,000 | 02/27/2020 | 11/01/2035 |
| 73358W-4A-9 | PORT AUTH N Y & N J | | | 2 | 1.E FE | 339,800 | 122.3540 | 342,591 | 280,000 | 328,791 | 0 | (5,566) | 0 | 0 | 5.000 | 2.533 | MN | 2,333 | 14,000 | 12/17/2019 | 11/01/2044 |
| 73358W-C8-5 | PORT AUTH N Y & N J | | | 2 | 1.E FE | 147,324 | 118.4610 | 148,076 | 125,000 | 142,966 | 0 | (3,489) | 0 | 0 | 5.000 | 1.896 | MN | 799 | 6,250 | 08/11/2020 | 11/15/2034 |
| 73358W-C9-3 | PORT AUTH N Y & N J | | | 2 | 1.E FE | 147,870 | 118.3050 | 147,881 | 125,000 | 143,398 | 0 | (3,581) | 0 | 0 | 5.000 | 1.827 | MN | 799 | 6,250 | 08/11/2020 | 11/15/2035 |
| 735000-TK-7 | PORT OAKLAND CALIF REV | | | 1 | 1.E FE | 415,000 | 100.0180 | 415,075 | 415,000 | 415,000 | 0 | 0 | 0 | 0 | 0.821 | 0.821 | MN | 568 | 3,159 | 11/20/2020 | 05/01/2023 |
| 73885Q-JW-0 | POWAY CALIF UNI SCH DIST PUB FING AUTH S | | | | 1.C FE | 228,362 | 103.1450 | 221,762 | 215,000 | 221,833 | 0 | (6,529) | 0 | 0 | 5.000 | 0.200 | MS | 3,583 | 5,375 | 05/12/2021 | 09/01/2022 |
| 74381M-CN-3 | PROVIDENCE R I PUB BLDGS AUTH REV | | | 2 | 1.F FE | 546,985 | 115.5770 | 577,885 | 500,000 | 539,138 | 0 | (4,483) | 0 | 0 | 4.000 | 2.860 | MS | 5,889 | 20,000 | 03/12/2020 | 09/15/2034 |
| 74439Y-DH-1 | PUBLIC FIN AUTH WIS STUDENT HSG REV | | | 2 | 1.F FE | 165,657 | 114.6380 | 171,957 | 150,000 | 162,958 | 0 | (1,811) | 0 | 0 | 4.000 | 2.549 | JJ | 3,000 | 6,000 | 02/07/2020 | 07/01/2034 |
| 74439Y-DJ-7 | PUBLIC FIN AUTH WIS STUDENT HSG REV | | | 2 | 1.F FE | 191,938 | 114.4890 | 200,356 | 175,000 | 189,028 | 0 | (1,953) | 0 | 0 | 4.000 | 2.649 | JJ | 3,500 | 7,000 | 02/07/2020 | 07/01/2035 |
| 74442C-BY-9 | PUBLIC FIN AUTH WIS HOSP REV | | | 2 | 1.F FE | 659,082 | 121.6300 | 699,373 | 575,000 | 638,639 | 0 | (7,665) | 0 | 0 | 5.000 | 3.272 | AO | 7,188 | 28,750 | 04/03/2019 | 10/01/2044 |
| 74444K-BV-5 | PUBLIC FIN AUTH WIS HEALTHCARE FACS REV | | | 2 | 2.B FE | 393,458 | 127.0570 | 412,935 | 325,000 | 388,648 | 0 | (4,810) | 0 | 0 | 5.000 | 2.551 | JD | 8,125 | 4,378 | 03/11/2021 | 07/01/2040 |
| 74444V-AZ-3 | PUBLIC FIN AUTH WIS RETIREMENT FAC REV | | | 2 | 1.G FE | 339,795 | 112.6610 | 337,983 | 300,000 | 334,715 | 0 | (1,243) | 3,837 | 0 | 4.000 | 2.001 | JD | 1,000 | 1,833 | 09/10/2021 | 12/01/2041 |
| 746507-AV-4 | PUTNAM CNTY FLA DEV AUTH POLLUTN CTL REV | | | 2 | 1.G FE | 544,035 | 119.5820 | 591,931 | 495,000 | 528,130 | 0 | (4,548) | 0 | 0 | 5.000 | 3.800 | MN | 4,125 | 24,750 | 04/26/2018 | 03/15/2042 |
| 759151-BQ-5 | REGIONAL TRANSN DIST COLO PRIVATE ACTIVI | | | 2 | 2.A FE | 379,069 | 119.3930 | 382,058 | 320,000 | 374,930 | 0 | (5,553) | 2,267 | 0 | 4.000 | 1.922 | JJ | 5,902 | 7,360 | 12/02/2020 | 07/15/2034 |
| 759911-2D-1 | REGIONAL TRANSN AUTH ILL | | | 2 | 1.C FE | 907,572 | 117.0580 | 907,200 | 775,000 | 837,582 | 0 | (13,059) | 0 | 0 | 5.000 | 3.032 | JD | 3,229 | 38,750 | 03/31/2016 | 06/01/2036 |
| 762196-A2-9 | RHODE IS HEALTH & EDL BLDG CORP PUB SCHS | | | 2 | 1.D FE | 298,320 | 119.9380 | 299,845 | 250,000 | 297,159 | 0 | (2,817) | 2,024 | 0 | 4.000 | 1.803 | MN | 1,278 | 4,667 | 05/12/2021 | 05/15/2038 |
| 762196-A4-5 | RHODE IS HEALTH & EDL BLDG CORP PUB SCHS | | | 2 | 1.D FE | 427,360 | 119.4790 | 430,124 | 360,000 | 425,746 | 0 | (3,922) | 3,020 | 0 | 4.000 | 1.866 | MN | 1,840 | 6,720 | 05/12/2021 | 05/15/2040 |
| 762244-FP-1 | RHODE IS ST HEALTH & EDL BLDG CORP REV | | | 2 | 2.A FE | 536,955 | 113.2580 | 566,290 | 500,000 | 522,509 | 0 | (4,643) | 0 | 0 | 5.000 | 3.870 | MN | 3,194 | 25,000 | 07/27/2016 | 05/15/2039 |
| 764603-BM-7 | RICHMOND CNTY GA HOSP AUTH REV ANTIC CTF | | | 2 | 1.E FE | 197,616 | 118.2950 | 189,272 | 160,000 | 178,334 | 0 | (4,900) | 0 | 0 | 5.000 | 2.304 | JJ | 4,000 | 8,000 | 09/16/2016 | 01/01/2028 |
| 764791-BA-6 | RICHMOND IND HOSP AUTH REV | | | 2 | 1.G FE | 280,568 | 111.9210 | 279,803 | 250,000 | 260,412 | 0 | (3,235) | 0 | 0 | 5.000 | 3.525 | JJ | 6,250 | 12,500 | 02/11/2015 | 01/01/2035 |
| 769036-BK-9 | RIVERSIDE CALIF PENSION OBLIG | | | 1 | 1.D FE | 235,000 | 101.3200 | 238,102 | 235,000 | 235,000 | 0 | 0 | 0 | 0 | 1.903 | 1.903 | JD | 373 | 4,472 | 06/05/2020 | 06/01/2023 |
| 76911F-VC-5 | RIVERSIDE CNTY CALIF CMNTY FACS DISTS | | | 2 | 1.C FE | 586,795 | 118.5600 | 592,800 | 500,000 | 584,519 | 0 | (6,531) | 2,545 | 0 | 4.000 | 1.877 | MS | 6,667 | 10,000 | 04/12/2021 | 09/01/2040 |
| 76912D-BJ-6 | RIVERSIDE CNTY CALIF TRANSN COMMN TOLL R | | | 2 | 2.A FE | 450,000 | 99.8250 | 449,213 | 450,000 | 450,000 | 0 | 0 | 0 | 0 | 3.027 | 3.027 | JD | 2,913 | 0 | 10/06/2021 | 06/01/2034 |
| 76913C-BB-4 | RIVERSIDE CNTY CALIF PENSION OBLIG | | | 1 | 1.F FE | 975,000 | 105.4420 | 1,028,060 | 975,000 | 975,000 | 0 | 0 | 0 | 0 | 2.963 | 2.963 | FA | 10,914 | 28,889 | 04/23/2020 | 02/15/2027 |
| 786795-DM-3 | SAGINAW MICH WTR SUPPLY SYS REV | | | 2 | 1.C FE | 132,063 | 121.2640 | 133,390 | 110,000 | 131,547 | 0 | (1,332) | 1,348 | 0 | 4.000 | 1.753 | JJ | 2,726 | 0 | 05/07/2021 | 07/01/2038 |
| 786795-DN-1 | SAGINAW MICH WTR SUPPLY SYS REV | | | 2 | 1.C FE | 166,158 | 120.1160 | 168,162 | 140,000 | 165,551 | 0 | (1,586) | 2,101 | 0 | 4.000 | 1.892 | JJ | 3,469 | 0 | 05/07/2021 | 07/01/2041 |
| 79467B-CX-1 | SALES TAX SECURITIZATION CORP ILL | | | 2 | 1.C FE | 475,512 | 128.6520 | 514,608 | 400,000 | 464,844 | 0 | (7,160) | 0 | 0 | 5.000 | 2.731 | JJ | 10,000 | 20,000 | 02/05/2020 | 01/01/2037 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 79467B-DD-4 | SALES TAX SECURITIZATION CORP ILL | | | 1 | 1.D FE | 255,000 | 102.3120 | 260,896 | 255,000 | 255,000 | 0 | 0 | 0 | 0 | 2.325 | 2.325 | JJ | 2,964 | 5,929 | 01/17/2020 | 01/01/2025 |
| 795576-FX-0 | SALT LAKE CITY UTAH ARPT REV | | | 2 | 1.F FE | 1,125,410 | 119.2630 | 1,192,630 | 1,000,000 | 1,079,567 | 0 | (12,947) | 0 | 0 | 5.000 | 3.402 | JJ | 25,000 | 50,000 | 04/18/2018 | 07/01/2042 |
| 79625G-DU-4 | SAN ANTONIO TEX ELEC & GAS REV | | | 2 | 1.D FE | 209,747 | 128.6460 | 212,266 | 165,000 | 206,699 | 0 | (3,047) | 0 | 0 | 5.000 | 1.951 | FA | 3,438 | 2,590 | 04/01/2021 | 02/01/2041 |
| 79766D-KG-3 | SAN FRANCISCO CALIF CITY & CNTY ARPTS CO | | | 2 | 1.E FE | 321,619 | 118.7540 | 344,387 | 290,000 | 311,268 | 0 | (3,572) | 0 | 0 | 5.000 | 3.481 | MN | 2,417 | 14,500 | 02/01/2018 | 05/01/2042 |
| 79766D-TD-1 | SAN FRANCISCO CALIF CITY & CNTY ARPTS CO | | | 2 | 1.E FE | 184,194 | 117.0640 | 187,302 | 160,000 | 183,781 | 0 | (413) | 0 | 0 | 4.000 | 2.050 | MN | 1,067 | 0 | 11/03/2021 | 05/01/2039 |
| 837123-HE-1 | SOUTH CAROLINA ST PORTS AUTH PORTS REV | | | 2 | 1.E FE | 636,174 | 122.3300 | 672,815 | 550,000 | 608,632 | 0 | (8,058) | 0 | 0 | 5.000 | 3.172 | JJ | 13,750 | 27,500 | 05/31/2018 | 07/01/2033 |
| 837151-WZ-8 | SOUTH CAROLINA ST PUB SVC AUTH REV | | | 2 | 1.F FE | 784,275 | 118.5300 | 817,857 | 690,000 | 774,572 | 0 | (8,388) | 0 | 0 | 4.000 | 2.460 | JD | 2,300 | 27,600 | 10/28/2020 | 12/01/2039 |
| 838536-LN-8 | SOUTH JERSEY TRANSN AUTH N J TRANSN SYS | | | 2 | 2.A FE | 264,808 | 113.6980 | 284,245 | 250,000 | 263,310 | 0 | (1,276) | 0 | 0 | 4.000 | 3.300 | MN | 1,667 | 10,056 | 10/16/2020 | 11/01/2050 |
| 839423-CL-2 | SOUTH PLACER WASTEWATER AUTH CALIF WASTE | | | 2 | 1.F FE | 438,900 | 121.4670 | 455,501 | 375,000 | 416,527 | 0 | (7,191) | 0 | 0 | 5.000 | 2.921 | MN | 3,125 | 25,250 | 05/23/2018 | 11/01/2036 |
| 84136F-AB-3 | SOUTHEAST ENERGY AUTH COMMODITY SUPPLY R | | | 1 | 1.F FE | 256,709 | 105.8030 | 253,927 | 240,000 | 254,605 | 0 | (5,663) | 513 | 0 | 4.000 | 0.497 | AO | 2,400 | 4,027 | 04/21/2021 | 10/01/2023 |
| 842219-JX-6 | SOUTHERN ARK UNIV REV | | | 2 | 1.C FE | 633,950 | 106.0460 | 668,090 | 630,000 | 631,690 | 0 | (736) | 0 | 0 | 4.000 | 3.869 | MS | 8,400 | 25,200 | 05/17/2018 | 03/01/2039 |
| 849088-DR-7 | SPOKANE WASH PUB FACS DIST HOTEL MOTEL & | | | 2 | 2.A FE | 486,674 | 114.5030 | 498,088 | 435,000 | 476,368 | 0 | (6,920) | 0 | 0 | 5.000 | 3.080 | JD | 1,813 | 21,750 | 11/01/2017 | 12/01/2035 |
| 85236U-AP-5 | ST LOUIS MO MUN LIBR DIST CTFS PARTN | | | 2 | 1.D FE | 348,420 | 117.4660 | 352,398 | 300,000 | 344,671 | 0 | (5,004) | 1,344 | 0 | 4.000 | 2.021 | MS | 3,533 | 12,000 | 02/13/2020 | 03/15/2034 |
| 882667-AV-0 | TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN | | | 2 | 2.B FE | 398,241 | 124.8510 | 455,706 | 365,000 | 393,392 | 0 | (2,979) | 0 | 0 | 5.000 | 3.860 | JD | 51 | 18,250 | 05/04/2020 | 12/31/2036 |
| 882667-BE-7 | TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN | | | 2 | 2.B FE | 289,210 | 119.0130 | 297,533 | 250,000 | 284,804 | 0 | (3,429) | 0 | 0 | 4.000 | 2.279 | JD | 28 | 12,833 | 09/11/2020 | 12/31/2032 |
| 882756-6X-2 | TEXAS PUBLIC FINANCE AUTHORITY | | | | 2.B FE | 346,071 | 116.6920 | 350,076 | 300,000 | 323,031 | 0 | (4,897) | 0 | 0 | 5.000 | 3.092 | MN | 2,500 | 15,000 | 08/24/2016 | 05/01/2026 |
| 882806-HG-0 | TEXAS TECH UNIV REVS IAM COML PAPER NTS | | | | 1.B FE | 210,000 | 99.2750 | 208,478 | 210,000 | 210,000 | 0 | 0 | 0 | 0 | 0.938 | 0.938 | FA | 744 | 1,970 | 07/09/2020 | 02/15/2025 |
| 882806-HJ-4 | TEXAS TECH UNIV REVS IAM COML PAPER NTS | | | | 1.B FE | 195,000 | 98.7920 | 192,644 | 195,000 | 195,000 | 0 | 0 | 0 | 0 | 1.336 | 1.336 | FA | 984 | 2,605 | 07/09/2020 | 02/15/2027 |
| 88283K-AV-0 | TEXAS TRANSN COMMN CENT TEX TPK SYS REV | | | 2 | 2.A FE | 311,757 | 111.5330 | 306,716 | 275,000 | 286,272 | 0 | (4,047) | 0 | 0 | 5.000 | 3.354 | FA | 5,194 | 13,750 | 01/22/2015 | 08/15/2032 |
| 88283K-AY-4 | TEXAS TRANSN COMMN CENT TEX TPK SYS REV | | | 2 | 2.A FE | 496,139 | 111.5450 | 501,953 | 450,000 | 473,665 | 0 | (8,566) | 0 | 0 | 5.000 | 2.902 | FA | 8,500 | 22,500 | 04/23/2019 | 08/15/2037 |
| 88283K-BK-3 | TEXAS TRANSN COMMN CENT TEX TPK SYS REV | | | | 1.F FE | 198,750 | 100.6450 | 201,290 | 200,000 | 199,658 | 0 | 541 | 0 | 0 | 1.980 | 2.257 | FA | 1,496 | 3,960 | 04/21/2020 | 08/15/2042 |
| 89602H-AA-5 | TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL | | | 2 | 1.B FE | 464,800 | 118.4160 | 473,664 | 400,000 | 463,271 | 0 | (4,393) | 9,907 | 0 | 4.000 | 2.129 | MN | 2,044 | 8,444 | 04/21/2021 | 05/15/2046 |
| 89602H-AB-3 | TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL | | | 2 | 1.B FE | 515,260 | 128.6580 | 514,632 | 400,000 | 508,330 | 0 | (6,930) | 0 | 0 | 5.000 | 1.840 | MN | 2,556 | 10,556 | 04/21/2021 | 05/15/2051 |
| 896224-BA-9 | TRIMBLE CNTY KY POLLUTN CTL REV | | | | 1.F FE | 500,000 | 100.8720 | 504,360 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 1.300 | 1.300 | MS | 2,167 | 6,464 | 08/19/2020 | 09/01/2044 |
| 910802-AN-7 | UNITED LOC SCH DIST COLUMBIANA CNTY OHIO | | | 2 | 1.C FE | 312,586 | 118.8840 | 315,043 | 265,000 | 311,386 | 0 | (2,655) | 2,454 | 0 | 4.000 | 1.860 | JD | 883 | 4,829 | 05/26/2021 | 12/01/2036 |
| 91412H-HK-2 | UNIVERSITY CALIF REVS | | | | 1.C FE | 256,803 | 101.0440 | 252,610 | 250,000 | 252,541 | 0 | (4,261) | 0 | 0 | 3.000 | 0.250 | MN | 958 | 5,104 | 05/14/2021 | 05/15/2022 |
| 91412H-JV-6 | UNIVERSITY CALIF REVS | | | 1,2 | 1.C FE | 298,800 | 99.0900 | 307,179 | 310,000 | 299,358 | 0 | 558 | 11,200 | 0 | 2.247 | 2.573 | MN | 890 | 4,741 | 02/24/2021 | 05/15/2034 |
| 91412H-KF-9 | UNIVERSITY CALIF REVS | | | | 1.D FE | 578,609 | 101.0440 | 565,846 | 560,000 | 565,839 | 0 | (12,770) | 0 | 0 | 3.000 | 0.181 | MN | 2,147 | 11,433 | 02/26/2021 | 05/15/2022 |
| 915137-8D-8 | UNIVERSITY TEX UNIV REVS IAM COML PAPER | | | 2 | 1.A FE | 143,139 | 102.9930 | 139,041 | 135,000 | 139,028 | 0 | (4,112) | 0 | 0 | 5.000 | 0.200 | FA | 2,550 | 3,375 | 05/10/2021 | 08/15/2033 |
| 915260-DD-2 | UNIVERSITY WIS HOSPS & CLINICS AUTH REV | | | 2 | 1.D FE | 1,136,440 | 124.0550 | 1,283,969 | 1,035,000 | 1,108,097 | 0 | (9,340) | 0 | 0 | 5.000 | 3.803 | AO | 12,938 | 51,750 | 11/02/2018 | 04/01/2036 |
| 917467-BV-3 | UTAH INFRASTRUCTURE AGY TELECOMMUNICATIO | | | | 2.C FE | 298,408 | 118.9100 | 297,275 | 250,000 | 294,886 | 0 | (4,160) | 5,724 | 0 | 4.000 | 1.783 | AO | 2,111 | 6,639 | 02/04/2021 | 10/15/2030 |
| 917467-BW-1 | UTAH INFRASTRUCTURE AGY TELECOMMUNICATIO | | | 2 | 2.C FE | 153,254 | 118.1240 | 153,561 | 130,000 | 152,691 | 0 | (1,453) | 2,742 | 0 | 4.000 | 1.937 | AO | 1,098 | 3,452 | 05/17/2021 | 10/15/2031 |
| 917467-CA-8 | UTAH INFRASTRUCTURE AGY TELECOMMUNICATIO | | | 2 | 2.C FE | 115,939 | 116.7410 | 116,741 | 100,000 | 115,557 | 0 | (1,120) | 1,545 | 0 | 4.000 | 2.143 | AO | 844 | 2,656 | 04/16/2021 | 10/15/2035 |
| 91754T-B9-3 | UTAH ST CHARTER SCH FIN AUTH CHARTER SCH | | | 2 | 1.C FE | 443,512 | 115.8780 | 451,924 | 390,000 | 439,464 | 0 | (5,430) | 2,689 | 0 | 4.000 | 2.309 | AO | 3,293 | 15,600 | 06/24/2020 | 04/15/2040 |
| 917567-FP-9 | UTAH TRAN AUTH SALES TAX REV | | | 1,2 | 1.C FE | 1,238,593 | 99.9200 | 1,268,984 | 1,270,000 | 1,240,575 | 0 | 1,982 | 31,407 | 0 | 2.038 | 2.300 | JD | 1,150 | 25,883 | 03/05/2020 | 12/15/2031 |
| 924190-GP-0 | VERMONT HSG FIN AGY | | | 2 | 1.C FE | 102,330 | 107.3590 | 101,991 | 95,000 | 96,646 | 0 | (883) | 0 | 0 | 4.000 | 3.020 | MN | 633 | 5,612 | 07/10/2014 | 11/01/2044 |
| 924397-EG-3 | VERNON CALIF ELEC SYS REV | | | | 2.A FE | 523,866 | 113.6690 | 522,877 | 460,000 | 522,917 | 0 | (950) | 0 | 0 | 5.000 | 0.731 | AO | 1,086 | 0 | 12/09/2021 | 04/01/2025 |
| 928097-AD-6 | VIRGINIA SMALL BUSINESS FING AUTH PRIVAT | | | 2 | 2.C FE | 505,955 | 118.1290 | 590,645 | 500,000 | 504,778 | 0 | (743) | 0 | 0 | 5.000 | 4.800 | JD | 69 | 25,000 | 05/05/2020 | 12/31/2056 |
| 928104-MF-2 | VIRGINIA SMALL BUSINESS FING AUTH REV | | | 2 | 2.C FE | 507,815 | 100.3280 | 501,640 | 500,000 | 500,015 | 0 | (5,435) | 0 | 0 | 5.000 | 3.917 | JJ | 12,500 | 25,000 | 07/19/2019 | 07/01/2049 |
| 928104-NB-0 | VIRGINIA SMALL BUSINESS FING AUTH REV | | | | 1.F FE | 266,785 | 112.8020 | 282,005 | 250,000 | 266,233 | 0 | (448) | 0 | 0 | 4.000 | 3.583 | JJ | 5,000 | 7,111 | 10/07/2020 | 01/01/2045 |
| 93878L-BX-4 | WASHINGTON D C CONVENTION & SPORTS AUTH | | | 2 | 1.D FE | 317,770 | 120.7620 | 350,210 | 290,000 | 313,272 | 0 | (3,603) | 0 | 0 | 5.000 | 3.449 | AO | 3,625 | 14,500 | 02/23/2018 | 10/01/2030 |
| 93976A-DY-5 | WASHINGTON ST CONVENTION CTR PUB FACS DI | | | 2 | 1.F FE | 570,390 | 105.5930 | 654,941 | 620,250 | 561,591 | 0 | (5,063) | 0 | 0 | 3.000 | 3.458 | JJ | 6,513 | 29,073 | 07/08/2020 | 07/01/2058 |
| 93978H-MF-9 | WASHINGTON ST HEALTH CARE FACS AUTH REV | | | 2 | 1.C FE | 634,780 | 127.2250 | 636,125 | 500,000 | 624,292 | 0 | (13,819) | 15,455 | 0 | 5.000 | 1.750 | AO | 6,250 | 25,000 | 01/12/2021 | 10/01/2038 |
| 93978H-SR-7 | WASHINGTON ST HEALTH CARE FACS AUTH REV | | | 2 | 2.C FE | 337,321 | 117.1550 | 369,038 | 315,000 | 333,613 | 0 | (2,613) | 0 | 0 | 5.000 | 3.816 | FA | 5,950 | 15,125 | 06/29/2021 | 08/15/2037 |
| 956622-R3-0 | WEST VIRGINIA ST HOSP FIN AUTH HOSP REV | | | 2 | 2.A FE | 507,674 | 123.6840 | 550,394 | 445,000 | 489,742 | 0 | (6,267) | 0 | 0 | 5.000 | 3.375 | JJ | 11,125 | 22,250 | 08/29/2018 | 01/01/2030 |
| 958644-AB-2 | WESTERN MICH UNIV HOMER STRYKER M D SCH | | | | 1.C FE | 293,380 | 116.3740 | 296,754 | 255,000 | 285,874 | 0 | (4,023) | 0 | 0 | 4.750 | 2.800 | MN | 1,548 | 12,113 | 02/07/2020 | 11/15/2028 |
| 963270-GR-8 | WHEELING W VA WTRWKS & SEW SYS REV | | | 2 | 1.C FE | 294,970 | 118.4020 | 296,005 | 250,000 | 293,901 | 0 | (1,793) | 2,398 | 0 | 4.000 | 1.949 | JD | 833 | 3,278 | 07/16/2021 | 06/01/2046 |
| 977100-AC-0 | WISCONSIN ST GEN FD ANNUAL APPROPRIATION | | | | 1.C FE | 699,565 | 112.4670 | 697,295 | 620,000 | 665,367 | 0 | (9,454) | 0 | 0 | 5.700 | 3.849 | MN | 5,890 | 36,536 | 03/07/2018 | 05/01/2026 |
| 2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 139,786,684 | XXX | 144,187,402 | 126,235,731 | 137,075,262 | 0 | (1,308,027) | 390,356 | 0 | XXX | XXX | XXX | 1,461,636 | 4,145,728 | XXX | XXX |
| 31288Q-CA-6 | FH 840965 - RMBS | | | 4,5 | 1.A | 88,482 | 101.0721 | 87,559 | 86,631 | 88,767 | 0 | (311) | 0 | 0 | 3.370 | 2.040 | MON | 490 | 2,986 | 07/11/2019 | 05/01/2049 |
| 31288Q-F2-1 | FH 841085 - RMBS | | | 4,5 | 1.A | 160,707 | 101.4462 | 156,081 | 153,856 | 160,489 | 0 | (218) | 0 | 0 | 2.520 | 0.600 | MON | 656 | 3,057 | 02/02/2021 | 09/01/2047 |
| 31288Q-F5-4 | FH 841088 - RMBS | | | 4,5 | 1.A | 224,228 | 101.5223 | 218,361 | 215,087 | 224,055 | 0 | (173) | 0 | 0 | 2.750 | 0.761 | MON | 1,016 | 2,974 | 05/17/2021 | 01/01/2049 |
| 31288Q-F6-2 | FH 841089 - RMBS | | | 4,5 | 1.A | 316,505 | 101.7686 | 307,497 | 302,153 | 317,425 | 0 | 920 | 0 | 0 | 1.914 | 0.311 | MON | 979 | 979 | 09/27/2021 | 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31288Q-J9-2 | FH 841188 - RMBS | | | 4,5 | 1.A | 371,986 | 101.9706 | 362,116 | 355,118 | 372,562 | 0 | 576 | 0 | 0 | 2.232 | 0.322 | MON | 1,380 | 1,743 | 08/26/2021 | 01/01/2046 |
| 3128MJ-V5-6 | FH G08635 - RMBS | | | 4 | 1.A | 299,719 | 104.8389 | 308,960 | 294,699 | 299,160 | 0 | 1,622 | 0 | 0 | 3.000 | 2.654 | MON | 737 | 9,013 | 06/01/2015 | 04/01/2045 |
| 3128MJ-WU-0 | FH G08658 - RMBS | | | 4 | 1.A | 194,540 | 104.8396 | 203,462 | 194,070 | 194,452 | 0 | 203 | 0 | 0 | 3.000 | 2.947 | MON | 485 | 5,927 | 09/01/2015 | 08/01/2045 |
| 3128MM-XB-4 | FH G18673 - RMBS | | | 4 | 1.A | 947,875 | 104.8178 | 992,727 | 947,098 | 948,067 | 0 | 324 | 0 | 0 | 3.000 | 2.948 | MON | 2,368 | 29,195 | 03/01/2019 | 01/01/2033 |
| 3128MM-XF-5 | FH G18677 - RMBS | | | 4 | 1.A | 949,438 | 104.7507 | 993,960 | 948,882 | 949,532 | 0 | 255 | 0 | 0 | 3.000 | 2.955 | MON | 2,372 | 29,172 | 03/01/2019 | 02/01/2033 |
| 3128MM-XN-8 | FH G18684 - RMBS | | | 4 | 1.A | 842,678 | 104.7415 | 882,117 | 842,184 | 842,858 | 0 | 279 | 0 | 0 | 3.000 | 2.951 | MON | 2,105 | 26,079 | 03/01/2019 | 04/01/2033 |
| 31300M-LY-7 | FH 849343 - RMBS | | | 4,5 | 1.A | 127,754 | 102.3533 | 127,184 | 124,259 | 125,735 | 0 | (2,255) | 0 | 0 | 1.883 | 1.279 | MON | 391 | 2,927 | 06/01/2016 | 08/01/2043 |
| 31326F-ZB-7 | FH 2B1638 - RMBS | | | 4,5 | 1.A | 96,209 | 102.0410 | 96,071 | 94,149 | 94,646 | 0 | (998) | 0 | 0 | 1.870 | 1.487 | MON | 294 | 2,154 | 01/17/2017 | 08/01/2043 |
| 3132DW-BU-6 | FH SD8151 - RMBS | | | 4 | 1.A | 2,220,994 | 102.1497 | 2,190,777 | 2,144,674 | 2,216,402 | 0 | (4,592) | 0 | 0 | 2.500 | 1.939 | MON | 4,468 | 31,276 | 04/28/2021 | 06/01/2051 |
| 3132GT-PY-7 | FH QD8239 - RMBS | | | 4 | 1.A | 534,857 | 106.6517 | 560,237 | 525,296 | 533,060 | 0 | 1,714 | 0 | 0 | 3.500 | 3.144 | MON | 1,532 | 18,588 | 08/01/2014 | 05/01/2042 |
| 3132JN-7K-7 | FH Q21798 - RMBS | | | 4 | 1.A | 313,728 | 105.3813 | 337,627 | 320,386 | 314,996 | 0 | (1,180) | 0 | 0 | 3.000 | 3.347 | MON | 801 | 9,677 | 08/01/2014 | 09/01/2043 |
| 3132M7-XP-8 | FH Q27286 - RMBS | | | 4 | 1.A | 293,759 | 107.1747 | 309,468 | 288,751 | 293,289 | 0 | 1,030 | 0 | 0 | 3.500 | 3.073 | MON | 842 | 10,381 | 08/01/2014 | 07/01/2044 |
| 3132QR-C4-0 | FH Q34590 - RMBS | | | 4 | 1.A | 339,346 | 104.8796 | 357,469 | 340,837 | 339,582 | 0 | (249) | 0 | 0 | 3.000 | 3.075 | MON | 852 | 10,408 | 07/01/2015 | 07/01/2045 |
| 3132QR-QK-9 | FH Q34957 - RMBS | | | 4 | 1.A | 456,579 | 105.5647 | 480,785 | 455,441 | 456,193 | 0 | 385 | 0 | 0 | 3.000 | 2.954 | MON | 1,139 | 13,916 | 08/06/2015 | 07/01/2045 |
| 3133A9-JD-6 | FH QC7460 - RMBS | | | 4 | 1.A | 1,789,966 | 102.1818 | 1,765,969 | 1,728,261 | 1,788,703 | 0 | (1,263) | 0 | 0 | 2.500 | 1.929 | MON | 3,601 | 7,201 | 09/30/2021 | 09/01/2051 |
| 3133KG-K7-2 | FH RA1218 - RMBS | | | 4 | 1.A | 566,141 | 105.7043 | 579,248 | 547,989 | 578,358 | 0 | 10,504 | 0 | 0 | 3.500 | 1.786 | MON | 1,598 | 19,563 | 08/06/2019 | 08/01/2049 |
| 3133KJ-E6-5 | FH RA2857 - RMBS | | | 4 | 1.A | 1,468,519 | 102.1155 | 1,445,383 | 1,415,440 | 1,480,136 | 0 | 14,118 | 0 | 0 | 2.500 | 1.681 | MON | 2,949 | 35,386 | 06/03/2020 | 06/01/2050 |
| 3133KY-S8-3 | FH RB5043 - RMBS | | | 4 | 1.A | 408,191 | 102.5229 | 397,851 | 388,060 | 424,209 | 0 | 12,402 | 0 | 0 | 2.500 | 0.395 | MON | 808 | 9,702 | 08/19/2020 | 04/01/2040 |
| 3136A8-MX-5 | FNR 2012-100 DB - CMO/RMBS | | | 4 | 1.A | 938,932 | 103.5938 | 899,194 | 868,000 | 919,291 | 0 | (10,408) | 0 | 0 | 3.000 | 1.646 | MON | 2,170 | 26,040 | 02/28/2020 | 09/25/2042 |
| 3136AV-C9-8 | FNR 2017-16 LB - CMO/RMBS | | | 4 | 1.A | 1,975,625 | 104.5965 | 2,091,929 | 2,000,000 | 1,979,541 | 0 | 2,125 | 0 | 0 | 3.000 | 3.125 | MON | 5,000 | 60,000 | 05/31/2019 | 03/25/2047 |
| 3136AX-C4-5 | FNR 2017-69 HA - CMO/RMBS | | | 4 | 1.A | 825,018 | 102.6832 | 823,386 | 801,870 | 816,560 | 0 | (2,301) | 0 | 0 | 3.000 | 2.211 | MON | 2,005 | 24,349 | 01/01/2018 | 06/25/2046 |
| 3136B3-Z9-4 | FNR 2019-7 JA - CMO/RMBS | | | 4 | 1.A | 462,801 | 105.4077 | 484,347 | 459,498 | 463,453 | 0 | 820 | 0 | 0 | 3.500 | 3.289 | MON | 1,340 | 16,335 | 02/01/2019 | 03/25/2049 |
| 3138EM-V4-0 | FN AL5134 - RMBS | | | 4,5 | 1.A | 152,580 | 103.1099 | 152,327 | 147,733 | 150,438 | 0 | 758 | 0 | 0 | 1.948 | 1.658 | MON | 240 | 3,384 | 01/17/2017 | 04/01/2044 |
| 3138ET-ND-4 | FN AL8487 - RMBS | | | 4,5 | 1.A | 50,795 | 102.6889 | 50,715 | 49,387 | 50,052 | 0 | (292) | 0 | 0 | 1.858 | 1.370 | MON | 76 | 1,137 | 05/20/2016 | 04/01/2046 |
| 3138W9-2G-4 | FN AS0774 - RMBS | | | 4 | 1.A | 303,339 | 105.3486 | 319,115 | 302,913 | 303,176 | 0 | 211 | 0 | 0 | 3.000 | 2.959 | MON | 757 | 9,206 | 11/01/2014 | 10/01/2043 |
| 3138X0-Y2-8 | FN AU1628 - RMBS | | | 4 | 1.A | 289,161 | 105.3346 | 304,159 | 288,755 | 289,031 | 0 | 211 | 0 | 0 | 3.000 | 2.957 | MON | 722 | 8,762 | 12/01/2014 | 07/01/2043 |
| 3140HB-F2-9 | FN BJ9184 - RMBS | | | 4 | 1.A | 660,337 | 104.7184 | 691,468 | 660,311 | 660,630 | 0 | 305 | 0 | 0 | 3.000 | 2.934 | MON | 1,651 | 20,457 | 03/01/2019 | 05/01/2033 |
| 3140HG-DL-8 | FN BK2806 - RMBS | | | 4 | 1.A | 274,982 | 104.6752 | 269,205 | 257,181 | 274,196 | 0 | 54 | 0 | 0 | 2.500 | 0.751 | MON | 536 | 6,430 | 08/10/2020 | 07/01/2035 |
| 3140J7-RJ-6 | FN BM3188 - RMBS | | | 4,5 | 1.A | 124,594 | 103.6120 | 127,540 | 123,094 | 122,173 | 0 | (449) | 0 | 0 | 2.168 | 2.060 | MON | 222 | 2,929 | 01/26/2018 | 04/01/2047 |
| 3140J9-CN-9 | FN BM4576 - RMBS | | | 4,5 | 1.A | 244,716 | 101.1629 | 249,597 | 246,728 | 242,380 | 0 | (1,264) | 0 | 0 | 2.630 | 2.805 | MON | 541 | 6,786 | 03/01/2019 | 11/01/2047 |
| 3140JA-4Z-8 | FN BM6239 - RMBS | | | 4,5 | 1.A | 735,796 | 100.2000 | 698,356 | 696,962 | 735,041 | 0 | 1,257 | 0 | 0 | 2.044 | 0.837 | MON | 1,187 | 16,603 | 10/14/2020 | 02/01/2045 |
| 3140Q8-NP-6 | FN CA1297 - RMBS | | | 4 | 1.A | 1,247,371 | 105.1585 | 1,312,127 | 1,247,760 | 1,247,184 | 0 | 166 | 0 | 0 | 3.000 | 2.965 | MON | 3,119 | 37,814 | 04/01/2019 | 02/01/2033 |
| 3140QB-JL-3 | FN CA3866 - RMBS | | | 4 | 1.A | 686,619 | 105.1811 | 697,982 | 663,600 | 698,681 | 0 | 10,920 | 0 | 0 | 3.500 | 1.861 | MON | 1,936 | 23,841 | 08/06/2019 | 07/01/2049 |
| 3140QD-BW-3 | FN CA5452 - RMBS | | | 4 | 1.A | 617,021 | 103.6355 | 606,926 | 585,635 | 630,263 | 0 | 14,769 | 0 | 0 | 3.000 | 1.228 | MON | 1,464 | 17,569 | 06/03/2020 | 03/01/2050 |
| 3140QL-D2-9 | FN CB1020 - RMBS | | | 4 | 1.A | 2,374,917 | 99.8449 | 2,342,954 | 2,346,593 | 2,374,144 | 0 | (773) | 0 | 0 | 2.000 | 1.837 | MON | 3,911 | 23,304 | 06/30/2021 | 07/01/2051 |
| 3140X3-B3-1 | FN FM0057 - RMBS | | | 4 | 1.A | 225,926 | 104.5034 | 222,999 | 213,390 | 225,724 | 0 | (261) | 0 | 0 | 2.500 | 0.655 | MON | 445 | 5,335 | 10/20/2020 | 05/01/2032 |
| 3140X5-CM-3 | FN FM1875 - RMBS | | | 4 | 1.A | 1,773,900 | 106.5313 | 1,800,306 | 1,689,932 | 1,854,330 | 0 | 47,965 | 0 | 0 | 4.000 | 1.063 | MON | 5,633 | 67,597 | 02/20/2020 | 01/01/2049 |
| 3140X7-WA-3 | FN FM4240 - RMBS | | | 4 | 1.A | 2,096,368 | 104.0544 | 2,083,069 | 2,001,903 | 2,100,837 | 0 | 2,859 | 0 | 0 | 2.500 | 0.800 | MON | 4,171 | 50,048 | 09/21/2020 | 02/01/2035 |
| 3140X7-WR-6 | FN FM4255 - RMBS | | | 4 | 1.A | 439,330 | 99.8154 | 424,266 | 425,051 | 439,378 | 0 | 678 | 0 | 0 | 2.000 | 1.517 | MON | 708 | 8,496 | 08/19/2020 | 09/01/2050 |
| 3140X8-HC-4 | FN FM4726 - RMBS | | | 4 | 1.A | 142,357 | 105.3592 | 140,832 | 133,668 | 142,392 | 0 | (66) | 0 | 0 | 3.000 | 0.783 | MON | 334 | 4,010 | 11/16/2020 | 11/01/2034 |
| 3140X8-HU-4 | FN FM4742 - RMBS | | | 4 | 1.A | 201,887 | 105.6719 | 198,108 | 187,475 | 204,780 | 0 | 2,685 | 0 | 0 | 4.000 | 1.106 | MON | 625 | 7,499 | 11/05/2020 | 03/01/2035 |
| 31418C-6A-7 | FN MA3564 - RMBS | | | 4 | 1.A | 252,434 | 107.3645 | 255,891 | 238,339 | 267,136 | 0 | 8,436 | 0 | 0 | 4.500 | 1.062 | MON | 894 | 10,725 | 02/20/2020 | 01/01/2049 |
| 31418C-G4-0 | FN MA2918 - RMBS | | | 4 | 1.A | 1,609,443 | 103.1625 | 1,777,029 | 1,722,553 | 1,611,395 | 0 | (21,564) | 0 | 0 | 2.500 | 3.841 | MON | 3,589 | 43,248 | 03/01/2018 | 01/01/2047 |
| 31418C-NG-5 | FN MA3090 - RMBS | | | 4 | 1.A | 935,207 | 104.7820 | 979,584 | 934,878 | 935,399 | 0 | 372 | 0 | 0 | 3.000 | 2.935 | MON | 2,337 | 28,781 | 03/01/2019 | 08/01/2032 |
| 31418C-XV-1 | FN MA3391 - RMBS | | | 4 | 1.A | 825,573 | 104.7187 | 864,496 | 825,541 | 825,824 | 0 | 280 | 0 | 0 | 3.000 | 2.939 | MON | 2,064 | 25,836 | 03/01/2019 | 06/01/2033 |
| 31418D-6C-1 | FN MA4466 - RMBS | | | 4 | 1.A | 1,788,347 | 102.1822 | 1,771,862 | 1,734,023 | 1,787,267 | 0 | (1,080) | 0 | 0 | 2.500 | 2.002 | MON | 3,613 | 7,225 | 09/30/2021 | 11/01/2051 |
| 31418D-C6-7 | FN MA3692 - RMBS | | | 4 | 1.A | 1,534,153 | 105.2082 | 1,563,767 | 1,486,355 | 1,587,672 | 0 | 32,650 | 0 | 0 | 3.500 | 1.428 | MON | 4,335 | 53,037 | 02/20/2020 | 07/01/2049 |
| 31418D-CY-6 | FN MA3686 - RMBS | | | 4 | 1.A | 500,754 | 105.2081 | 511,412 | 486,095 | 513,868 | 0 | 8,467 | 0 | 0 | 3.500 | 1.737 | MON | 1,418 | 18,588 | 08/06/2019 | 06/01/2049 |
| 31418D-ET-5 | FN MA3745 - RMBS | | | 4 | 1.A | 571,846 | 105.2082 | 583,597 | 554,706 | 584,311 | 0 | 8,750 | 0 | 0 | 3.500 | 1.845 | MON | 1,618 | 19,995 | 08/06/2019 | 08/01/2049 |
| 31418D-GK-2 | FN MA3801 - RMBS | | | 4 | 1.A | 774,509 | 102.2262 | 788,609 | 771,435 | 777,128 | 0 | 2,084 | 0 | 0 | 2.500 | 2.338 | MON | 1,607 | 19,385 | 08/29/2019 | 10/01/2049 |
| 31418D-HL-9 | FN MA3834 - RMBS | | | 4 | 1.A | 3,442,420 | 103.6964 | 3,426,965 | 3,304,806 | 3,475,570 | 0 | 33,150 | 0 | 0 | 3.000 | 1.661 | MON | 8,262 | 49,572 | 06/24/2021 | 11/01/2049 |
| 31418D-JR-4 | FN MA3871 - RMBS | | | 4 | 1.A | 1,026,449 | 103.6964 | 1,040,333 | 1,003,249 | 1,044,267 | 0 | 14,553 | 0 | 0 | 3.000 | 1.924 | MON | 2,508 | 30,097 | 02/20/2020 | 12/01/2049 |
| 31418D-ZW-5 | FN MA4366 - RMBS | | | 4 | 1.A | 2,612,056 | 102.1498 | 2,576,523 | 2,522,298 | 2,606,658 | 0 | (5,398) | 0 | 0 | 2.500 | 1.939 | MON | 5,255 | 36,784 | 04/28/2021 | 06/01/2051 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 35563P-JF-7 | SCRT 2019-1 MA - CMO/RMBS | | | 4 | 1.A | 198,380 | 104.6241 | 193,213 | 184,673 | 197,262 | 0 | (359) | 0 | 0 | 3.500 | 1.075 | MON | 539 | 10,987 | 05/06/2020 | 07/25/2058 |
| 35563P-QP-7 | SCRT 2020-2 MA - CMO/RMBS | | | 4 | 1.A | 137,611 | 100.8665 | 133,885 | 132,735 | 136,772 | 0 | (591) | 0 | 0 | 2.000 | 0.623 | MON | 221 | 2,655 | 07/09/2020 | 11/25/2059 |
| 2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities | | | | | | 46,065,755 | XXX | 46,618,978 | 45,012,447 | 46,316,881 | 0 | 182,815 | 0 | 0 | XXX | XXX | XXX | 108,915 | 1,087,148 | XXX | XXX |
| 31378B-6J-2 | FHMS K-029 A2 - CMBS | | | 4 | 1.A | 226,798 | 102.3730 | 222,848 | 217,682 | 224,106 | 0 | (2,693) | 0 | 0 | 3.312 | 0.275 | MON | 601 | 3,033 | 07/14/2021 | 02/25/2023 |
| 3137H2-NE-0 | FHMS K-745 A2 - CMBS | | | 4 | 1.A | 654,021 | 100.4670 | 637,965 | 635,000 | 653,272 | 0 | (749) | 0 | 0 | 1.657 | 1.190 | MON | 877 | 2,630 | 09/14/2021 | 08/25/2028 |
| 3137H4-R3-6 | FHMS K-135 A2 - CMBS | | | 4 | 1.A | 1,030,703 | 103.1710 | 1,031,710 | 1,000,000 | 1,030,571 | 0 | (132) | 0 | 0 | 2.154 | 1.802 | MON | 1,795 | 0 | 12/10/2021 | 10/25/2031 |
| 3137H4-RG-7 | FHMS K-1522 A2 - CMBS | | | 4 | 1.A | 1,354,450 | 102.1840 | 1,343,720 | 1,315,000 | 1,354,306 | 0 | (144) | 0 | 0 | 2.361 | 2.122 | MON | 2,587 | 0 | 12/01/2021 | 10/25/2036 |
| 3138LJ-L9-9 | FN AN5751 - CMBS/RMBS | | | 4 | 1.A | 1,907,788 | 110.1716 | 2,029,539 | 1,842,161 | 1,909,879 | 0 | (1,954) | 0 | 0 | 3.240 | 3.100 | MON | 5,140 | 60,564 | 01/01/2018 | 07/01/2032 |
| 3140HT-UX-5 | FN BL2397 - CMBS/RMBS | | | 4 | 1.A | 1,286,597 | 110.9095 | 1,349,768 | 1,217,000 | 1,273,559 | 0 | (5,350) | 0 | 0 | 3.310 | 2.750 | MON | 3,469 | 41,979 | 06/28/2019 | 06/01/2034 |
| 3140HV-FN-9 | FN BL3772 - CMBS/RMBS | | | 4 | 1.A | 121,764 | 109.2301 | 126,383 | 115,703 | 120,904 | 0 | (406) | 0 | 0 | 2.920 | 2.375 | MON | 291 | 3,426 | 11/01/2019 | 10/01/2034 |
| 2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities | | | | | | 6,582,122 | XXX | 6,741,933 | 6,342,547 | 6,566,595 | 0 | (11,428) | 0 | 0 | XXX | XXX | XXX | 14,759 | 111,632 | XXX | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 192,434,561 | XXX | 197,548,313 | 177,590,725 | 189,958,738 | 0 | (1,136,640) | 390,356 | 0 | XXX | XXX | XXX | 1,585,311 | 5,344,508 | XXX | XXX |
| 00115A-AM-1 | AEP TRANSMISSION COMPANY LLC | | | 1,2 | 1.G FE | 149,946 | 111.3997 | 167,100 | 150,000 | 149,948 | 0 | 1 | 0 | 0 | 3.650 | 3.652 | AO | 1,369 | 5,475 | 03/30/2020 | 04/01/2050 |
| 00131L-AB-1 | AIA GROUP LTD | | C | 2 | 1.E FE | 215,748 | 104.3765 | 208,753 | 200,000 | 210,851 | 0 | (3,596) | 0 | 0 | 3.200 | 1.313 | MS | 1,956 | 6,400 | 08/19/2020 | 03/11/2025 |
| 00138C-AS-7 | AIG GLOBAL FUNDING | | | | 1.F FE | 782,931 | 98.3415 | 770,997 | 784,000 | 783,116 | 0 | 186 | 0 | 0 | 0.650 | 0.696 | JD | 198 | 2,548 | 06/29/2021 | 06/17/2024 |
| 00182E-BL-2 | ANZ NEW ZEALAND INTL LTD (LONDON BRANCH) | | C | | 1.E FE | 199,930 | 101.2685 | 202,537 | 200,000 | 199,973 | 0 | 23 | 0 | 0 | 1.900 | 1.912 | FA | 1,457 | 3,800 | 02/06/2020 | 02/13/2023 |
| 00206R-CN-0 | AT&T INC | | | 1,2 | 2.B FE | 725,059 | 105.7442 | 740,209 | 700,000 | 716,994 | 0 | (5,220) | 0 | 0 | 3.400 | 2.580 | MN | 3,041 | 23,800 | 05/14/2020 | 05/15/2025 |
| 00206R-GL-0 | AT&T INC | | | 1,2 | 2.B FE | 771,916 | 111.1258 | 861,225 | 775,000 | 772,961 | 0 | 287 | 0 | 0 | 4.100 | 4.149 | FA | 12,004 | 31,775 | 04/13/2018 | 02/15/2028 |
| 00206R-HJ-4 | AT&T INC | | | 1,2 | 2.B FE | 577,990 | 112.4513 | 562,257 | 500,000 | 564,392 | 0 | (8,513) | 0 | 0 | 4.350 | 2.320 | MS | 7,250 | 21,750 | 08/18/2020 | 03/01/2029 |
| 00206R-JX-1 | AT&T INC | | | 1,2 | 2.B FE | 486,160 | 101.7540 | 493,507 | 485,000 | 485,905 | 0 | (161) | 0 | 0 | 2.300 | 2.262 | JD | 930 | 11,155 | 05/22/2020 | 06/01/2027 |
| 00206R-LV-2 | AT&T INC | | | 1,2 | 2.B FE | 219,590 | 100.2255 | 231,521 | 231,000 | 219,757 | 0 | 131 | 0 | 0 | 3.650 | 3.897 | MS | 2,483 | 8,361 | 09/23/2020 | 09/15/2059 |
| 00287Y-BC-2 | ABBVIE INC | | | 1,2 | 2.B FE | 358,110 | 104.4599 | 365,610 | 350,000 | 353,331 | 0 | (1,786) | 0 | 0 | 3.750 | 3.197 | MN | 1,714 | 13,125 | 04/01/2019 | 11/14/2023 |
| 00287Y-BM-0 | ABBVIE INC | | | 1 | 2.B FE | 249,755 | 101.2741 | 253,185 | 250,000 | 249,927 | 0 | 80 | 0 | 0 | 2.300 | 2.333 | MN | 639 | 5,750 | 11/12/2019 | 11/21/2022 |
| 00774M-AU-9 | AERCAP IRELAND CAPITAL DAC | | C | 1,2 | 2.C FE | 275,663 | 99.7338 | 275,265 | 276,000 | 275,683 | 0 | 19 | 0 | 0 | 1.650 | 1.692 | AO | 784 | 0 | 10/21/2021 | 10/29/2024 |
| 009066-AA-9 | AIRBNB INC | | B | | 4.B | 266,882 | 98.0112 | 269,531 | 275,000 | 267,435 | 0 | 553 | 0 | 0 | 0.000 | 0.673 | N/A | 0 | 0 | 09/02/2021 | 03/15/2026 |
| 00971T-AL-5 | AKAMAI TECHNOLOGIES INC | | | | 2.C | 851,170 | 117.1080 | 936,864 | 800,000 | 843,470 | 0 | (7,316) | 0 | 0 | 0.375 | (0.573) | MS | 1,000 | 2,719 | 02/25/2021 | 09/01/2027 |
| 011642-AA-3 | ALARM.COM HOLDINGS INC | | B | | 3.B | 574,348 | 90.2213 | 563,883 | 625,000 | 563,883 | (13,013) | 2,548 | 0 | 0 | 0.000 | 2.065 | N/A | 0 | 0 | 10/22/2021 | 01/15/2026 |
| 01400E-AB-9 | ALCON FINANCE CORP | | | 1,2 | 2.B FE | 387,949 | 104.2131 | 385,588 | 370,000 | 385,089 | 0 | (1,822) | 0 | 0 | 3.000 | 2.401 | MS | 3,022 | 11,100 | 05/29/2020 | 09/23/2029 |
| 01400E-AD-5 | ALCON FINANCE CORP | | | 1,2 | 2.B FE | 199,686 | 100.9730 | 201,946 | 200,000 | 199,731 | 0 | 28 | 0 | 0 | 2.600 | 2.618 | MN | 491 | 5,200 | 05/18/2020 | 05/27/2030 |
| 015271-AL-3 | ALEXANDRIA REAL ESTATE EQUITIES INC | | | 1,2 | 2.A FE | 188,000 | 106.1231 | 180,409 | 170,000 | 183,931 | 0 | (4,069) | 0 | 0 | 3.450 | 0.814 | AO | 994 | 5,865 | 01/21/2021 | 04/30/2025 |
| 015271-AV-1 | ALEXANDRIA REAL ESTATE EQUITIES INC | | | 1,2 | 2.A FE | 299,436 | 94.1155 | 282,347 | 300,000 | 299,493 | 0 | 41 | 0 | 0 | 1.875 | 1.892 | FA | 2,344 | 5,563 | 07/29/2020 | 02/01/2033 |
| 02005N-BH-2 | ALLY FINANCIAL INC | | | 1,2 | 2.C FE | 105,338 | 105.3550 | 105,355 | 100,000 | 103,042 | 0 | (1,267) | 0 | 0 | 3.875 | 2.508 | MN | 431 | 3,875 | 02/27/2020 | 05/21/2024 |
| 02156B-AF-0 | ALTERYX INC | | | | 1.G Z | 396,344 | 89.0689 | 356,276 | 400,000 | 397,170 | 0 | 598 | 0 | 0 | 1.000 | 1.159 | FA | 1,667 | 4,000 | 08/10/2020 | 08/01/2026 |
| 023608-AJ-1 | AMEREN CORP | | | 1,2 | 2.A FE | 224,467 | 108.2231 | 243,502 | 225,000 | 224,533 | 0 | 43 | 0 | 0 | 3.500 | 3.527 | JJ | 3,631 | 7,875 | 03/31/2020 | 01/15/2031 |
| 0258M0-EG-0 | AMERICAN EXPRESS CREDIT CORP | SD | | 2 | 1.F FE | 848,300 | 100.0910 | 850,774 | 850,000 | 849,940 | 0 | 351 | 0 | 0 | 2.700 | 2.742 | MS | 7,523 | 22,950 | 03/16/2017 | 03/03/2022 |
| 02608A-AA-7 | AMERICAN FINANCE TRUST INC | | | 1,2 | 3.A FE | 75,000 | 100.3750 | 75,281 | 75,000 | 75,000 | 0 | 0 | 0 | 0 | 4.500 | 4.500 | MS | 788 | 0 | 09/30/2021 | 09/30/2028 |
| 02665W-CZ-2 | AMERICAN HONDA FINANCE CORP | | | 1 | 1.G FE | 369,168 | 102.9834 | 381,039 | 370,000 | 369,571 | 0 | 163 | 0 | 0 | 2.400 | 2.448 | JD | 99 | 8,880 | 06/24/2019 | 06/27/2024 |
| 02665W-DL-2 | AMERICAN HONDA FINANCE CORP | | | 1 | 1.G FE | 201,952 | 99.6164 | 201,225 | 202,000 | 201,966 | 0 | 10 | 0 | 0 | 1.200 | 1.205 | JJ | 1,165 | 2,424 | 07/06/2020 | 07/08/2025 |
| 026874-DK-0 | AMERICAN INTERNATIONAL GROUP INC | | | 1,2 | 2.B FE | 350,712 | 112.0071 | 336,021 | 300,000 | 341,786 | 0 | (6,553) | 0 | 0 | 4.200 | 1.744 | AO | 3,150 | 12,600 | 08/18/2020 | 04/01/2028 |
| 03027X-AB-6 | AMERICAN TOWER CORP | | | 1 | 2.C FE | 224,836 | 102.7619 | 231,214 | 225,000 | 224,970 | 0 | 27 | 0 | 0 | 3.500 | 3.513 | JJ | 3,303 | 7,875 | 12/22/2016 | 01/31/2023 |
| 03027X-AD-2 | AMERICAN TOWER CORP | | | 1 | 2.C FE | 297,514 | 107.6640 | 296,076 | 275,000 | 280,728 | 0 | (2,539) | 0 | 0 | 5.000 | 3.967 | FA | 5,194 | 13,750 | 07/02/2014 | 02/15/2024 |
| 03027X-AX-8 | AMERICAN TOWER CORP | | | 1,2 | 2.C FE | 206,166 | 103.1220 | 206,244 | 200,000 | 204,564 | 0 | (876) | 0 | 0 | 2.750 | 2.253 | JJ | 2,536 | 5,500 | 02/24/2020 | 01/15/2027 |
| 03027X-BA-7 | AMERICAN TOWER CORP | | | 1,2 | 2.C FE | 209,452 | 102.4757 | 204,951 | 200,000 | 208,923 | 0 | (529) | 0 | 0 | 2.900 | 2.272 | JJ | 2,674 | 2,900 | 06/24/2021 | 01/15/2030 |
| 03076C-AK-2 | AMERIPRISE FINANCIAL INC | | | 1,2 | 1.G FE | 393,329 | 104.4659 | 412,640 | 395,000 | 393,885 | 0 | 321 | 0 | 0 | 3.000 | 3.092 | AO | 2,930 | 11,850 | 03/31/2020 | 04/02/2025 |
| 031162-BV-1 | AMGEN INC | | | 1,2 | 2.A FE | 400,425 | 105.3500 | 421,400 | 400,000 | 400,185 | 0 | (79) | 0 | 0 | 3.625 | 3.603 | MN | 1,571 | 14,500 | 09/19/2018 | 05/22/2024 |
| 031162-CU-2 | AMGEN INC | | | 1,2 | 2.A FE | 212,530 | 101.5715 | 203,143 | 200,000 | 210,805 | 0 | (1,268) | 0 | 0 | 2.450 | 1.715 | FA | 1,769 | 4,900 | 08/18/2020 | 02/21/2030 |
| 03522A-AG-5 | ANHEUSER-BUSCH COMPANIES LLC | | | 1,2 | 2.B FE | 639,927 | 107.7542 | 727,341 | 675,000 | 653,826 | 0 | 4,625 | 0 | 0 | 3.650 | 4.500 | FA | 10,266 | 24,638 | 11/09/2018 | 02/01/2026 |
| 03523T-BV-9 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | | 1,2 | 2.B FE | 398,668 | 138.5945 | 554,378 | 400,000 | 398,740 | 0 | 20 | 0 | 0 | 5.550 | 5.573 | JJ | 9,743 | 22,200 | 01/10/2019 | 01/23/2049 |
| 035240-AV-2 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | | 1,2 | 2.A FE | 342,384 | 109.5329 | 328,599 | 300,000 | 336,775 | 0 | (4,131) | 0 | 0 | 3.500 | 1.874 | JD | 875 | 10,500 | 08/18/2020 | 06/01/2030 |
| 035242-AP-1 | ANHEUSER-BUSCH INBEV FINANCE INC | | | 1,2 | 2.B FE | 556,603 | 107.6682 | 549,108 | 510,000 | 546,913 | 0 | (6,927) | 0 | 0 | 3.650 | 1.690 | FA | 7,756 | 14,783 | 06/23/2021 | 02/01/2026 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 036752-AC-7 | ANTHEM INC | | | 1,2 | 2.B FE | 624,800 | 105.5415 | 659,634 | 625,000 | 624,919 | 0 | 26 | 0 | 0 | 3.350 | 3.355 | JD | 1,745 | 20,938 | 11/14/2017 | 12/01/2024 |
| 036752-AJ-2 | ANTHEM INC | | | 1,2 | 2.B FE | 223,803 | 103.0015 | 230,723 | 224,000 | 223,886 | 0 | 36 | 0 | 0 | 2.375 | 2.393 | JJ | 2,453 | 5,320 | 09/04/2019 | 01/15/2025 |
| 03740L-AC-6 | AON CORP | | | 1,2 | 2.A FE | 629,502 | 101.6408 | 640,337 | 630,000 | 629,506 | 0 | 4 | 0 | 0 | 2.600 | 2.609 | JD | 1,320 | 0 | 11/29/2021 | 12/02/2031 |
| 037833-BF-6 | APPLE INC | SD | | 1 | 1.B FE | 1,434,748 | 100.8507 | 1,411,910 | 1,400,000 | 1,402,715 | 0 | (7,348) | 0 | 0 | 2.700 | 2.162 | MN | 5,040 | 37,800 | 06/20/2017 | 05/13/2022 |
| 037833-DQ-0 | APPLE INC | | | 1,2 | 1.B FE | 883,971 | 103.4441 | 930,997 | 900,000 | 884,762 | 0 | 347 | 0 | 0 | 2.950 | 3.041 | MS | 8,113 | 26,550 | 10/01/2019 | 09/11/2049 |
| 037833-EB-2 | APPLE INC | | | 1,2 | 1.B FE | 122,723 | 97.7006 | 120,172 | 123,000 | 122,772 | 0 | 49 | 0 | 0 | 0.700 | 0.746 | FA | 342 | 431 | 02/01/2021 | 02/08/2026 |
| 04015K-AB-6 | ARES FINANCE CO II LLC | | | 1,2 | 2.A FE | 349,199 | 103.9899 | 363,965 | 350,000 | 349,306 | 0 | 70 | 0 | 0 | 3.250 | 3.277 | JD | 506 | 11,375 | 06/10/2020 | 06/15/2030 |
| 04018V-AA-1 | ARES FINANCE CO III LLC | | | 2 | 2.C FE | 220,310 | 100.6639 | 221,461 | 220,000 | 220,286 | 0 | (24) | 24 | 0 | 4.125 | 4.093 | JD | 25 | 4,538 | 07/19/2021 | 06/30/2051 |
| 045054-AN-3 | ASHTEAD CAPITAL INC | | | 1,2 | 2.C FE | 399,682 | 98.0000 | 392,000 | 400,000 | 399,705 | 0 | 23 | 0 | 0 | 1.500 | 1.516 | FA | 2,317 | 0 | 08/03/2021 | 08/12/2026 |
| 046353-AD-0 | ASTRAZENECA PLC | | C | 1 | 2.A FE | 680,265 | 147.2511 | 736,256 | 500,000 | 662,182 | 0 | (7,498) | 0 | 0 | 6.450 | 3.706 | MS | 9,496 | 32,250 | 07/09/2019 | 09/15/2037 |
| 053015-AG-8 | AUTOMATIC DATA PROCESSING INC | | | 1,2 | 1.D FE | 598,188 | 99.6895 | 598,137 | 600,000 | 598,343 | 0 | 155 | 0 | 0 | 1.700 | 1.746 | MN | 1,303 | 5,128 | 05/11/2021 | 05/15/2028 |
| 053332-AH-4 | AUTOZONE INC | | | 1,2 | 2.B FE | 308,837 | 100.0936 | 305,285 | 305,000 | 305,053 | 0 | (1,385) | 0 | 0 | 3.700 | 3.236 | AO | 2,382 | 11,285 | 03/04/2019 | 04/15/2022 |
| 05348E-AV-1 | AVALONBAY COMMUNITIES INC | | | 1,2 | 1.G FE | 926,111 | 106.3158 | 946,211 | 890,000 | 914,298 | 0 | (7,416) | 0 | 0 | 3.450 | 2.537 | JD | 2,559 | 30,705 | 05/05/2020 | 06/01/2025 |
| 05351W-AC-7 | AVANGRID INC | | | 1,2 | 2.B FE | 669,136 | 105.1365 | 704,415 | 670,000 | 669,420 | 0 | 165 | 0 | 0 | 3.200 | 3.228 | AO | 4,526 | 21,440 | 04/07/2020 | 04/15/2025 |
| 05369A-AF-8 | AVIATION CAPITAL GROUP LLC | | | 1,2 | 2.B FE | 321,486 | 104.6874 | 314,062 | 300,000 | 311,402 | 0 | (5,511) | 0 | 0 | 4.375 | 2.413 | JJ | 5,505 | 13,125 | 02/24/2020 | 01/30/2024 |
| 05523U-AP-5 | BAE SYSTEMS HOLDINGS INC | | | 1,2 | 2.B FE | 330,660 | 107.2781 | 321,834 | 300,000 | 321,851 | 0 | (5,653) | 0 | 0 | 3.850 | 1.808 | JD | 513 | 11,550 | 06/04/2020 | 12/15/2025 |
| 05531F-BG-7 | TRUIST FINANCIAL CORP | | | 2 | 1.G FE | 313,991 | 100.9886 | 317,104 | 314,000 | 313,999 | 0 | 2 | 0 | 0 | 3.050 | 3.051 | JD | 293 | 9,577 | 03/11/2019 | 06/20/2022 |
| 055780-AA-1 | BPCE SA | | C | | 2.B FE | 266,065 | 107.5325 | 268,831 | 250,000 | 254,403 | 0 | (2,288) | 0 | 0 | 5.700 | 4.670 | AO | 2,731 | 14,250 | 04/27/2016 | 10/22/2023 |
| 055780-AB-9 | BPCE SA | | C | | 2.B FE | 290,150 | 108.3023 | 297,831 | 275,000 | 279,518 | 0 | (1,635) | 0 | 0 | 5.150 | 4.462 | JJ | 6,294 | 14,163 | 07/09/2014 | 07/21/2024 |
| 06051G-FX-2 | BANK OF AMERICA CORP | | | 1 | 1.G FE | 614,562 | 107.7876 | 646,726 | 600,000 | 607,860 | 0 | (1,682) | 0 | 0 | 3.500 | 3.171 | AO | 4,200 | 21,000 | 10/19/2017 | 04/19/2026 |
| 06051G-HF-9 | BANK OF AMERICA CORP | | | 1,2,5 | 1.F FE | 866,644 | 102.8509 | 899,945 | 875,000 | 871,713 | 0 | 1,458 | 0 | 0 | 3.550 | 3.735 | MS | 10,009 | 31,063 | 05/14/2018 | 03/05/2024 |
| 06051G-HQ-5 | BANK OF AMERICA CORP | | | 1,2,5 | 1.G FE | 351,657 | 110.1200 | 330,360 | 300,000 | 343,848 | 0 | (5,745) | 0 | 0 | 3.974 | 1.774 | FA | 4,769 | 11,922 | 08/18/2020 | 02/07/2030 |
| 06051G-HV-4 | BANK OF AMERICA CORP | | | 1,2,5 | 1.G FE | 1,175,643 | 105.3875 | 1,159,263 | 1,100,000 | 1,164,807 | 0 | (6,515) | 0 | 0 | 3.194 | 2.339 | JJ | 15,420 | 30,343 | 06/24/2021 | 07/23/2030 |
| 06051G-JB-6 | BANK OF AMERICA CORP | | | 1,2,5 | 1.F FE | 1,605,000 | 100.9093 | 1,619,594 | 1,605,000 | 1,605,000 | 0 | 0 | 0 | 0 | 2.592 | 2.592 | AO | 7,165 | 41,602 | 04/22/2020 | 04/29/2031 |
| 06051G-JC-4 | BANK OF AMERICA CORP | | | 1,2,5 | 1.G FE | 133,000 | 100.6839 | 133,910 | 133,000 | 133,000 | 0 | 0 | 0 | 0 | 1.486 | 1.486 | MN | 231 | 1,976 | 05/14/2020 | 05/19/2024 |
| 06051G-JK-6 | BANK OF AMERICA CORP | | | 1,2,5 | 1.F FE | 833,594 | 97.9724 | 820,029 | 837,000 | 833,863 | 0 | 269 | 0 | 0 | 1.197 | 1.276 | AO | 1,865 | 7,486 | 06/23/2021 | 10/24/2026 |
| 06051G-JL-4 | BANK OF AMERICA CORP | | | 1,2,5 | 1.F FE | 286,680 | 95.5964 | 286,789 | 300,000 | 287,286 | 0 | 606 | 0 | 0 | 1.922 | 2.407 | AO | 1,073 | 2,883 | 05/21/2021 | 10/24/2031 |
| 06051G-JR-1 | BANK OF AMERICA CORP | | | 1,2,5 | 1.F FE | 204,000 | 99.2110 | 202,390 | 204,000 | 204,000 | 0 | 0 | 0 | 0 | 0.976 | 0.976 | AO | 382 | 996 | 04/16/2021 | 04/22/2025 |
| 06367T-QW-3 | BANK OF MONTREAL | | C | 1 | 1.F FE | 400,382 | 98.3679 | 394,455 | 401,000 | 400,480 | 0 | 98 | 0 | 0 | 0.625 | 0.677 | JJ | 1,197 | 0 | 07/06/2021 | 07/09/2024 |
| 06367W-HH-9 | BANK OF MONTREAL | | C | | 1.F FE | 352,534 | 104.5435 | 365,902 | 350,000 | 351,141 | 0 | (522) | 0 | 0 | 3.300 | 3.137 | FA | 4,684 | 11,550 | 04/01/2019 | 02/05/2024 |
| 064159-BN-9 | BANK OF NOVA SCOTIA | | C | 2 | 2.C FE | 191,985 | 95.9925 | 191,985 | 200,000 | 191,985 | 0 | 0 | 8,015 | 0 | 3.625 | 3.795 | JAJO | 1,692 | 0 | 09/29/2021 | 10/27/2081 |
| 064159-VJ-2 | BANK OF NOVA SCOTIA | | C | 2 | 2.C FE | 284,911 | 107.4000 | 294,276 | 274,000 | 284,410 | 0 | (501) | 0 | 0 | 4.900 | 3.699 | MJSD | 1,007 | 8,012 | 11/18/2021 | 12/31/2049 |
| 06684N-AC-3 | BAPTIST HEALTH | | | | 1.F FE | 149,562 | 102.6190 | 153,929 | 150,000 | 149,733 | 0 | 87 | 0 | 0 | 2.795 | 2.859 | JD | 349 | 4,193 | 12/05/2019 | 12/01/2024 |
| 07274N-AW-3 | BAYER US FINANCE II LLC | | | 1,2 | 2.B FE | 209,566 | 104.5171 | 209,034 | 200,000 | 205,400 | 0 | (2,276) | 0 | 0 | 3.375 | 2.160 | JJ | 3,113 | 6,750 | 02/24/2020 | 07/15/2024 |
| 0778FP-AC-3 | BELL TELEPHONE COMPANY OF CANADA OR BELL | | C | 1 | 2.A FE | 338,841 | 98.8589 | 335,132 | 339,000 | 338,882 | 0 | 42 | 0 | 0 | 0.750 | 0.766 | MS | 735 | 1,271 | 03/12/2021 | 03/17/2024 |
| 084659-AX-9 | BERKSHIRE HATHAWAY ENERGY CO | | | 1,2 | 1.G FE | 253,610 | 121.5783 | 310,025 | 255,000 | 253,666 | 0 | 24 | 0 | 0 | 4.250 | 4.282 | AO | 2,288 | 10,838 | 03/25/2020 | 10/15/2050 |
| 09061G-AK-7 | BIOMARIN PHARMACEUTICAL INC | | | | 3.C FE | 468,329 | 104.0450 | 494,214 | 475,000 | 469,114 | 0 | 786 | 0 | 0 | 1.250 | 1.491 | MN | 759 | 5,938 | 03/31/2021 | 05/15/2027 |
| 09239B-AC-3 | BLACKLINE INC | | B | | 4.C | 331,367 | 92.4115 | 300,337 | 325,000 | 300,337 | (24,663) | (6,367) | 0 | 0 | 0.000 | 0.000 | N/A | 0 | 0 | 10/21/2021 | 03/15/2026 |
| 09247X-AN-1 | BLACKROCK INC | | | 1 | 1.D FE | 247,950 | 108.0294 | 270,074 | 250,000 | 248,620 | 0 | 239 | 0 | 0 | 3.200 | 3.316 | MS | 2,356 | 8,000 | 02/28/2019 | 03/15/2027 |
| 09256B-AL-1 | BLACKSTONE HOLDINGS FINANCE CO LLC | | | 1,2 | 1.E FE | 326,844 | 101.9155 | 305,747 | 300,000 | 323,060 | 0 | (2,782) | 0 | 0 | 2.500 | 1.451 | JJ | 3,563 | 7,500 | 08/18/2020 | 01/10/2030 |
| 09709T-ED-9 | BOFA FINANCE LLC | | | | 1.F FE | 642,508 | 108.2930 | 703,905 | 650,000 | 646,373 | 0 | 2,665 | 0 | 0 | 0.250 | 0.670 | MN | 271 | 1,625 | 06/11/2020 | 05/01/2023 |
| 10112R-AX-2 | BOSTON PROPERTIES LP | | | 1,2 | 2.A FE | 968,211 | 107.0927 | 1,044,154 | 975,000 | 971,047 | 0 | 879 | 0 | 0 | 3.650 | 3.758 | FA | 14,828 | 35,588 | 02/28/2019 | 02/01/2026 |
| 101137-BA-4 | BOSTON SCIENTIFIC CORP | | | 1,2 | 2.B FE | 323,241 | 101.6999 | 305,100 | 300,000 | 320,155 | 0 | (2,275) | 0 | 0 | 2.650 | 1.763 | JD | 663 | 7,950 | 08/19/2020 | 06/01/2030 |
| 10921U-2C-1 | BRIGHTHOUSE FINANCIAL GLOBAL FUNDING | | | | 1.G FE | 299,325 | 98.5331 | 295,599 | 300,000 | 299,404 | 0 | 79 | 0 | 0 | 1.550 | 1.597 | MN | 478 | 2,325 | 05/17/2021 | 05/24/2026 |
| 110122-DN-5 | BRISTOL-MYERS SQUIBB CO | | | 1,2 | 1.F FE | 310,496 | 97.4123 | 302,952 | 311,000 | 310,609 | 0 | 99 | 0 | 0 | 0.750 | 0.783 | MN | 311 | 2,333 | 11/09/2020 | 11/13/2025 |
| 11135F-AS-0 | BROADCOM INC | | | 1,2 | 2.C FE | 452,420 | 112.5340 | 450,136 | 400,000 | 450,376 | 0 | (2,044) | 0 | 0 | 4.300 | 2.913 | MN | 2,198 | 8,600 | 06/24/2021 | 11/15/2032 |
| 11135F-BC-4 | BROADCOM INC | | | 1,2 | 2.C FE | 829,917 | 109.2748 | 906,981 | 830,000 | 829,988 | 0 | 3 | 0 | 0 | 4.700 | 4.700 | AO | 8,235 | 39,010 | 04/06/2020 | 04/15/2025 |
| 11259P-20-8 | BROOKFIELD BRP HOLDINGS (CANADA) INC | | C | 2 | 2.C FE | 155,506 | 26.3000 | 163,718 | 6,225 | 155,989 | 0 | 484 | 0 | 0 | 4.875 | 5.081 | JAJO | 19 | 0 | 12/07/2021 | 12/29/2049 |
| 11271L-AC-6 | BROOKFIELD FINANCE INC | | C | 1,2 | 1.G FE | 333,354 | 110.0193 | 330,058 | 300,000 | 325,841 | 0 | (4,105) | 0 | 0 | 3.900 | 2.309 | JJ | 5,070 | 11,700 | 02/24/2020 | 01/25/2028 |
| 11271L-AH-5 | BROOKFIELD FINANCE INC | | C | 1,2 | 1.G FE | 1,026,574 | 100.7835 | 1,033,031 | 1,025,000 | 1,026,491 | 0 | (83) | 0 | 0 | 2.724 | 2.706 | AO | 5,894 | 14,193 | 05/25/2021 | 04/15/2031 |
| 125491-AP-5 | CI FINANCIAL CORP | | C | 1,2 | 2.B FE | 199,896 | 108.1021 | 216,204 | 200,000 | 199,899 | 0 | 3 | 0 | 0 | 4.100 | 4.103 | JD | 364 | 4,282 | 06/02/2021 | 06/15/2051 |
| 126349-AF-6 | CSG SYSTEMS INTERNATIONAL INC | | | 2 | 3.B FE | 790,243 | 107.1210 | 776,627 | 725,000 | 719,645 | 0 | (26,429) | 0 | 0 | 4.250 | 0.685 | MS | 9,073 | 30,813 | 07/07/2020 | 03/15/2036 |
| 126650-BZ-2 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 269,225 | 101.2762 | 278,510 | 275,000 | 274,042 | 0 | 1,018 | 0 | 0 | 2.750 | 3.140 | JD | 630 | 7,563 | 12/22/2016 | 12/01/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 126650-CX-6 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 544,787 | 112.0271 | 609,427 | 544,000 | 545,742 | 0 | (373) | 0 | 0 | 4.300 | 4.219 | MS | 6,238 | 23,392 | 08/18/2020 | 03/25/2028 |
| 126650-CZ-1 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 123,768 | 130.7279 | 130,728 | 100,000 | 122,812 | 0 | (526) | 0 | 0 | 5.050 | 3.672 | MS | 1,347 | 5,050 | 02/24/2020 | 03/25/2048 |
| 126650-DK-3 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 196,628 | 114.7780 | 229,556 | 200,000 | 196,803 | 0 | 114 | 0 | 0 | 4.125 | 4.252 | AO | 2,063 | 8,250 | 03/26/2020 | 04/01/2040 |
| 12665V-AA-0 | CVSPAS 14 A2 - CMBS | | | | 2.B FE | 203,576 | 109.8085 | 238,367 | 217,076 | 205,012 | 0 | (1,890) | 0 | 0 | 4.163 | 5.044 | MON | 527 | 9,054 | 07/14/2014 | 08/11/2036 |
| 136069-TY-7 | CANADIAN IMPERIAL BANK OF COMMERCE | SD | C | | 1.C FE | 1,507,680 | 100.8719 | 1,513,079 | 1,500,000 | 1,500,743 | 0 | (1,601) | 0 | 0 | 2.550 | 2.440 | JD | 1,594 | 38,250 | 06/20/2017 | 06/16/2022 |
| 13645R-BD-5 | CANADIAN PACIFIC RAILWAY CO | | C | 2 | 2.B FE | 248,671 | 99.8582 | 248,647 | 249,000 | 248,680 | 0 | 9 | 0 | 0 | 1.350 | 1.395 | JD | 271 | 0 | 11/17/2021 | 12/02/2024 |
| 138616-AE-7 | CANTOR FITZGERALD LP | | | 1,2 | 2.C FE | 108,837 | 106.8889 | 106,889 | 100,000 | 104,984 | 0 | (2,126) | 0 | 0 | 4.875 | 2.579 | MN | 813 | 4,875 | 02/27/2020 | 05/01/2024 |
| 14040H-BD-6 | CAPITAL ONE FINANCIAL CORP | | | | 2.A FE | 176,190 | 103.6180 | 170,970 | 165,000 | 170,510 | 0 | (3,737) | 0 | 0 | 3.500 | 1.176 | JD | 257 | 5,775 | 06/19/2020 | 06/15/2023 |
| 14040H-BG-9 | CAPITAL ONE FINANCIAL CORP | | | 2 | 2.A FE | 824,680 | 104.8299 | 807,190 | 770,000 | 815,453 | 0 | (9,228) | 0 | 0 | 3.200 | 1.198 | FA | 9,993 | 12,320 | 06/23/2021 | 02/05/2025 |
| 141781-BM-5 | CARGILL INC | | | 1,2 | 1.F FE | 551,964 | 99.4513 | 546,982 | 550,000 | 551,650 | 0 | (186) | 0 | 0 | 2.125 | 2.084 | AO | 2,208 | 11,688 | 04/21/2020 | 04/23/2030 |
| 149130-2E-8 | CATERPILLAR FINANCIAL SERVICES CORP | SD | | 1 | 1.F FE | 994,040 | 101.8230 | 1,018,230 | 1,000,000 | 998,489 | 0 | 1,622 | 0 | 0 | 2.550 | 2.720 | MN | 2,267 | 25,500 | 03/14/2019 | 11/29/2022 |
| 149130-3B-3 | CATERPILLAR FINANCIAL SERVICES CORP | | | 1 | 1.F FE | 682,358 | 102.7216 | 701,589 | 683,000 | 682,631 | 0 | 124 | 0 | 0 | 2.150 | 2.170 | MN | 2,162 | 14,685 | 11/04/2019 | 11/08/2024 |
| 14916R-AD-6 | COMMONSPIRIT HEALTH | | | 1 | 2.A FE | 557,550 | 115.0515 | 690,309 | 600,000 | 560,709 | 0 | 1,158 | 0 | 0 | 4.350 | 4.868 | MN | 4,350 | 26,100 | 03/08/2019 | 11/01/2042 |
| 14916R-AF-1 | COMMONSPIRIT HEALTH | | | 1 | 2.A FE | 436,054 | 104.7079 | 441,867 | 422,000 | 427,355 | 0 | (3,252) | 0 | 0 | 4.200 | 3.369 | FA | 7,385 | 17,724 | 04/03/2019 | 08/01/2023 |
| 15189T-BA-4 | CENTERPOINT ENERGY INC | | | 1,2 | 2.B FE | 165,613 | 98.1198 | 162,879 | 166,000 | 165,661 | 0 | 48 | 0 | 0 | 1.450 | 1.498 | JD | 201 | 1,324 | 05/11/2021 | 06/01/2026 |
| 161175-AY-0 | CHARTER COMMUNICATIONS OPERATING LLC | | | 1,2 | 2.C FE | 1,411,048 | 110.1074 | 1,442,407 | 1,310,000 | 1,378,291 | 0 | (19,666) | 0 | 0 | 4.908 | 3.214 | JJ | 28,218 | 64,295 | 05/12/2020 | 07/23/2025 |
| 161175-AZ-7 | CHARTER COMMUNICATIONS OPERATING LLC | | | 1,2 | 2.C FE | 178,276 | 129.2525 | 213,267 | 165,000 | 176,735 | 0 | (580) | 0 | 0 | 6.384 | 5.618 | AO | 1,990 | 10,534 | 03/06/2019 | 10/23/2035 |
| 163072-AA-9 | CHEESECAKE FACTORY INC | | | | 4.C | 246,845 | 89.5976 | 246,393 | 275,000 | 246,393 | (936) | 485 | 0 | 0 | 0.375 | 2.794 | JD | 46 | 516 | 11/30/2021 | 06/15/2026 |
| 163092-AF-6 | CHEGG INC | B | | | 4.C YE | 723,617 | 83.1066 | 560,970 | 675,000 | 560,970 | (89,483) | (73,164) | 0 | 0 | 0.000 | 0.809 | N/A | 0 | 0 | 11/02/2021 | 09/01/2026 |
| 16411R-AG-4 | CHENIERE ENERGY INC | | | 3 | 4.A | 254,800 | 84.1000 | 273,325 | 325,000 | 257,462 | 2,509 | 1,336 | 0 | 0 | 4.250 | 5.907 | MS | 4,067 | 13,813 | 02/03/2020 | 03/15/2045 |
| 166764-BV-1 | CHEVRON CORP | | | 1 | 1.D FE | 530,000 | 100.6139 | 533,254 | 530,000 | 530,000 | 0 | 0 | 0 | 0 | 1.141 | 1.141 | MN | 840 | 6,047 | 05/07/2020 | 05/11/2023 |
| 17136M-AA-0 | CHURCH & DWIGHT CO INC | | | 1,2 | 2.A FE | 808,340 | 100.8860 | 817,177 | 810,000 | 808,349 | 0 | 9 | 0 | 0 | 2.300 | 2.323 | JD | 1,087 | 0 | 12/01/2021 | 12/15/2031 |
| 172967-FX-4 | CITIGROUP INC | | | | 2.A FE | 313,085 | 142.1692 | 319,881 | 225,000 | 308,477 | 0 | (2,884) | 0 | 0 | 5.875 | 3.327 | JJ | 5,545 | 13,219 | 05/15/2020 | 01/30/2042 |
| 172967-LD-1 | CITIGROUP INC | | | 1,2,5 | 2.A FE | 228,860 | 108.4032 | 216,806 | 200,000 | 222,929 | 0 | (4,360) | 0 | 0 | 3.887 | 1.509 | JJ | 3,693 | 7,774 | 08/18/2020 | 01/10/2028 |
| 172967-LZ-2 | CITIGROUP INC | | | 1,2,5 | 1.G FE | 433,881 | 104.2703 | 437,935 | 420,000 | 424,925 | 0 | (3,359) | 0 | 0 | 4.044 | 3.189 | JD | 1,415 | 16,985 | 04/02/2019 | 06/01/2024 |
| 172967-ME-8 | CITIGROUP INC | | | 1,2,5 | 2.A FE | 901,664 | 110.3589 | 882,871 | 800,000 | 882,663 | 0 | (10,371) | 0 | 0 | 3.980 | 2.411 | MS | 8,933 | 31,840 | 02/24/2020 | 03/20/2030 |
| 172967-MF-5 | CITIGROUP INC | | | 1,2,5 | 1.G FE | 425,000 | 104.4756 | 444,021 | 425,000 | 425,000 | 0 | 0 | 0 | 0 | 3.352 | 3.353 | AO | 2,651 | 14,246 | 04/16/2019 | 04/24/2025 |
| 172967-MP-3 | CITIGROUP INC | | | 1,2,5 | 1.G FE | 349,305 | 114.0360 | 342,108 | 300,000 | 346,695 | 0 | (2,610) | 0 | 0 | 4.412 | 2.327 | MS | 3,346 | 6,618 | 06/24/2021 | 03/31/2031 |
| 172967-MR-9 | CITIGROUP INC | | | 1,2,5 | 1.G FE | 537,000 | 100.9770 | 542,246 | 537,000 | 537,000 | 0 | 0 | 0 | 0 | 1.678 | 1.678 | MN | 1,151 | 9,011 | 05/07/2020 | 05/15/2024 |
| 17401Q-AU-5 | CITIZENS BANK NA | | | 2 | 2.A FE | 599,778 | 108.0566 | 648,340 | 600,000 | 599,877 | 0 | 27 | 0 | 0 | 3.750 | 3.755 | FA | 8,313 | 22,500 | 02/11/2019 | 02/18/2026 |
| 20030N-BM-2 | COMCAST CORP | | | 1,2 | 1.G FE | 234,116 | 117.3827 | 275,849 | 235,000 | 234,370 | 0 | 37 | 0 | 0 | 4.200 | 4.228 | FA | 3,729 | 9,870 | 08/05/2014 | 08/15/2034 |
| 20030N-CH-2 | COMCAST CORP | | | 1,2 | 1.G FE | 546,842 | 109.3427 | 628,721 | 575,000 | 555,015 | 0 | 2,705 | 0 | 0 | 3.550 | 4.181 | MN | 3,402 | 20,413 | 11/09/2018 | 05/01/2028 |
| 20030N-CZ-2 | COMCAST CORP | | | 1,2 | 1.G FE | 218,540 | 106.8991 | 213,798 | 200,000 | 217,792 | 0 | (411) | 0 | 0 | 3.450 | 2.975 | FA | 2,875 | 6,900 | 02/24/2020 | 02/01/2050 |
| 20030N-DK-4 | COMCAST CORP | | | 1,2 | 1.G FE | 259,306 | 107.6458 | 279,879 | 260,000 | 259,466 | 0 | 92 | 0 | 0 | 3.300 | 3.343 | AO | 2,145 | 8,580 | 03/24/2020 | 04/01/2027 |
| 20268J-AB-9 | COMMONSPIRIT HEALTH | | | 1,2 | 2.A FE | 290,000 | 105.8024 | 306,827 | 290,000 | 290,000 | 0 | 0 | 0 | 0 | 3.347 | 3.346 | AO | 2,427 | 9,706 | 08/07/2019 | 10/01/2029 |
| 20268J-AE-3 | COMMONSPIRIT HEALTH | | | 1,2 | 2.A FE | 410,000 | 99.1702 | 406,598 | 410,000 | 410,000 | 0 | 0 | 0 | 0 | 1.547 | 1.547 | AO | 1,586 | 5,867 | 10/21/2020 | 10/01/2025 |
| 2027A0-KD-0 | COMMONWEALTH BANK OF AUSTRALIA | | C | | 1.D FE | 344,110 | 98.0681 | 338,335 | 345,000 | 344,163 | 0 | 53 | 0 | 0 | 1.125 | 1.181 | JD | 173 | 970 | 09/08/2021 | 06/15/2026 |
| 207597-EM-3 | CONNECTICUT LIGHT AND POWER CO | | | 1,2 | 1.E FE | 474,815 | 96.9904 | 460,704 | 475,000 | 474,854 | 0 | 37 | 0 | 0 | 0.750 | 0.758 | JD | 297 | 3,563 | 11/16/2020 | 12/01/2025 |
| 209111-FY-4 | CONSOLIDATED EDISON COMPANY OF NEW YORK | | | 1,2 | 2.A FE | 99,338 | 114.3029 | 114,303 | 100,000 | 99,349 | 0 | 12 | 0 | 0 | 3.950 | 3.989 | AO | 988 | 3,950 | 03/26/2020 | 04/01/2050 |
| 21036P-BF-4 | CONSTELLATION BRANDS INC | | | 1,2 | 2.C FE | 954,814 | 102.5882 | 969,458 | 945,000 | 953,311 | 0 | (906) | 0 | 0 | 2.875 | 2.753 | MN | 4,528 | 27,169 | 04/24/2020 | 05/01/2030 |
| 21688A-AE-2 | COOPERATIEVE RABOBANK UA (NEW YORK BRANC | | | | 1.D FE | 324,574 | 106.6141 | 319,842 | 300,000 | 316,149 | 0 | (4,591) | 0 | 0 | 3.375 | 1.731 | MN | 1,125 | 10,125 | 02/24/2020 | 05/21/2025 |
| 224044-CK-1 | COX COMMUNICATIONS INC | | | 1,2 | 2.B FE | 349,417 | 122.8520 | 399,269 | 325,000 | 348,221 | 0 | (518) | 0 | 0 | 4.600 | 4.140 | FA | 5,648 | 14,950 | 08/06/2019 | 08/15/2047 |
| 22410J-AA-4 | CRACKER BARREL OLD COUNTRY STORE INC | | | | 3.A | 260,126 | 94.8766 | 260,911 | 275,000 | 260,387 | 0 | 261 | 0 | 0 | 0.625 | 1.874 | JD | 76 | 845 | 11/30/2021 | 06/15/2026 |
| 22546Q-AP-2 | CREDIT SUISSE AG (NEW YORK BRANCH) | | | | 1.F FE | 646,212 | 106.0122 | 636,073 | 600,000 | 627,815 | 0 | (10,015) | 0 | 0 | 3.625 | 1.847 | MS | 6,767 | 21,750 | 02/24/2020 | 09/09/2024 |
| 22550L-2C-4 | CREDIT SUISSE AG (NEW YORK BRANCH) | | | | 1.E FE | 948,376 | 104.4491 | 992,266 | 950,000 | 948,911 | 0 | 313 | 0 | 0 | 2.950 | 2.987 | AO | 6,383 | 28,025 | 04/06/2020 | 04/09/2025 |
| 22550L-2E-0 | CREDIT SUISSE AG (NEW YORK BRANCH) | | | | 1.E FE | 499,105 | 98.8561 | 494,281 | 500,000 | 499,281 | 0 | 176 | 0 | 0 | 0.495 | 0.564 | FA | 1,024 | 1,238 | 06/23/2021 | 02/02/2024 |
| 22822V-AL-5 | CROWN CASTLE INTERNATIONAL CORP | | | 1,2 | 2.C FE | 341,826 | 111.4552 | 334,366 | 300,000 | 333,710 | 0 | (4,440) | 0 | 0 | 4.300 | 2.510 | FA | 4,873 | 12,900 | 02/24/2020 | 02/15/2029 |
| 233331-81-8 | DTE ENERGY CO | | | 2 | 2.C FE | 74,400 | 26.3100 | 78,930 | 75,000 | 74,399 | 0 | (2) | 0 | 0 | 4.375 | 4.413 | MS | 0 | 0 | 11/15/2021 | 12/01/2081 |
| 233851-BJ-2 | DAIMLER FINANCE NORTH AMERICA LLC | | | 1 | 1.G FE | 297,117 | 104.8383 | 314,515 | 300,000 | 299,165 | 0 | 304 | 0 | 0 | 3.250 | 3.363 | FA | 4,063 | 9,750 | 07/24/2014 | 08/01/2024 |
| 233851-DY-7 | DAIMLER FINANCE NORTH AMERICA LLC | | | 1 | 1.G FE | 331,382 | 101.0367 | 335,442 | 332,000 | 331,752 | 0 | 205 | 0 | 0 | 1.750 | 1.814 | MS | 1,791 | 5,810 | 03/05/2020 | 03/10/2023 |
| 24422E-TV-1 | JOHN DEERE CAPITAL CORP | SD | | | 1.F FE | 503,470 | 101.1956 | 531,277 | 525,000 | 521,537 | 0 | 4,952 | 0 | 0 | 2.150 | 3.136 | MS | 3,543 | 11,288 | 03/12/2018 | 09/08/2022 |
| 24703T-AD-8 | DELL INTERNATIONAL LLC | | | 1,2 | 2.B FE | 235,638 | 115.9300 | 231,860 | 200,000 | 225,388 | 0 | (5,611) | 0 | 0 | 6.020 | 2.799 | JD | 535 | 12,040 | 02/24/2020 | 06/15/2026 |
| 251526-CD-9 | DEUTSCHE BANK AG (NEW YORK BRANCH) | | | 2,5 | 2.B FE | 200,000 | 105.5309 | 211,062 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 3.547 | 3.548 | MS | 2,030 | 7,094 | 09/10/2020 | 09/18/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 251526-CK-3 | DEUTSCHE BANK AG (NEW YORK BRANCH) | | | 2,5 | 2.B FE | 202,458 | 100.6717 | 201,343 | 200,000 | 202,241 | 0 | (217) | 0 | 0 | 3.035 | 2.892 | MN | 556 | 3,035 | 06/11/2021 | 05/28/2032 |
| 25466A-AN-1 | DISCOVER BANK | | | 2 | 2.B FE | 262,345 | 104.4998 | 261,250 | 250,000 | 256,662 | 0 | (4,157) | 0 | 0 | 4.682 | 2.968 | FA | 4,617 | 11,705 | 08/18/2020 | 08/09/2028 |
| 254687-ET-9 | WALT DISNEY CO | | | 1 | 2.A FE | 978,548 | 138.8095 | 1,041,071 | 750,000 | 967,980 | 0 | (6,612) | 0 | 0 | 5.400 | 3.483 | AO | 10,125 | 40,500 | 05/15/2020 | 10/01/2043 |
| 254687-FN-1 | WALT DISNEY CO | | | 1 | 1.G FE | 59,967 | 106.4220 | 63,853 | 60,000 | 59,978 | 0 | 6 | 0 | 0 | 3.350 | 3.362 | MS | 542 | 2,010 | 03/19/2020 | 03/24/2025 |
| 25468P-CT-1 | TWDC ENTERPRISES 18 CORP | SD | | 1 | 2.A FE | 1,013,920 | 100.2499 | 1,002,499 | 1,000,000 | 1,000,374 | 0 | (3,036) | 0 | 0 | 2.550 | 2.240 | FA | 9,633 | 25,500 | 05/05/2017 | 02/15/2022 |
| 25470D-BJ-7 | DISCOVERY COMMUNICATIONS LLC | | | 1,2 | 2.C FE | 755,129 | 106.9361 | 744,275 | 696,000 | 751,830 | 0 | (3,298) | 0 | 0 | 3.625 | 2.526 | MN | 3,224 | 12,615 | 06/25/2021 | 05/15/2030 |
| 256163-AC-0 | DOCUSIGN INC | JI | | | 3.B | 280,582 | 96.4198 | 265,154 | 275,000 | 265,154 | (9,846) | (5,582) | 0 | 0 | 0.000 | 0.000 | N/A | 0 | 0 | 11/23/2021 | 01/15/2024 |
| 257375-AN-5 | EASTERN ENERGY GAS HOLDINGS LLC | | | 1,2 | 2.A FE | 316,111 | 103.3717 | 310,115 | 300,000 | 310,511 | 0 | (3,686) | 0 | 0 | 2.500 | 1.218 | MN | 958 | 7,500 | 06/19/2020 | 11/15/2024 |
| 26210C-AB-0 | DROPBOX INC | JI | | | 3.B | 707,174 | 98.3093 | 639,010 | 650,000 | 639,010 | (10,990) | (57,174) | 0 | 0 | 0.000 | 0.000 | N/A | 0 | 0 | 11/10/2021 | 03/01/2028 |
| 26441C-AT-2 | DUKE ENERGY CORP | | | 1,2 | 2.B FE | 458,528 | 106.6541 | 479,943 | 450,000 | 458,062 | 0 | (205) | 0 | 0 | 3.750 | 3.638 | MS | 5,625 | 16,875 | 08/06/2019 | 09/01/2046 |
| 26884T-AL-6 | ERAC USA FINANCE LLC | | | 1,2 | 2.A FE | 299,736 | 105.9068 | 317,720 | 300,000 | 299,923 | 0 | 25 | 0 | 0 | 3.850 | 3.860 | MN | 1,476 | 11,550 | 07/07/2014 | 11/15/2024 |
| 278062-AC-8 | EATON CORP | | | 1 | 2.A FE | 491,363 | 101.7129 | 493,308 | 485,000 | 487,063 | 0 | (2,425) | 0 | 0 | 2.750 | 2.232 | MN | 2,186 | 13,338 | 03/13/2020 | 11/02/2022 |
| 286181-AF-9 | ELEMENT FLEET MANAGEMENT CORP | C | | 1,2 | 2.A FE | 210,417 | 100.1127 | 209,236 | 209,000 | 210,064 | 0 | (353) | 0 | 0 | 1.600 | 1.382 | AO | 790 | 1,672 | 04/05/2021 | 04/06/2024 |
| 290876-AD-3 | EMERA INC | C | | 2,5 | 3.A FE | 161,924 | 115.2500 | 190,163 | 165,000 | 160,609 | 0 | (580) | 0 | 0 | 6.750 | 6.557 | JD | 495 | 11,138 | 05/13/2020 | 06/15/2076 |
| 29250N-BC-8 | ENBRIDGE INC | C | | 2 | 2.C FE | 268,861 | 111.0000 | 288,600 | 260,000 | 268,672 | 0 | (514) | 146 | 0 | 5.750 | 5.237 | JJ | 6,894 | 13,299 | 06/24/2021 | 07/15/2080 |
| 29250R-AH-6 | ENBRIDGE ENERGY PARTNERS LP | | | 1,2 | 2.A FE | 238,474 | 114.1220 | 228,244 | 200,000 | 225,739 | 0 | (6,944) | 0 | 0 | 5.875 | 2.081 | AO | 2,481 | 11,750 | 02/24/2020 | 10/15/2025 |
| 29273R-AY-5 | ENERGY TRANSFER LP | | | 1,2 | 2.C FE | 294,467 | 106.0000 | 291,500 | 275,000 | 279,426 | 0 | (2,274) | 0 | 0 | 4.900 | 3.984 | FA | 5,615 | 13,475 | 07/02/2014 | 02/01/2024 |
| 29273R-BK-4 | ENERGY TRANSFER LP | | | 1,2 | 2.C FE | 274,412 | 108.1250 | 297,344 | 275,000 | 274,677 | 0 | 54 | 0 | 0 | 4.200 | 4.225 | AO | 2,438 | 11,550 | 01/11/2017 | 04/15/2027 |
| 29278N-AH-6 | ENERGY TRANSFER LP | | | 1,2 | 2.C FE | 324,333 | 106.1250 | 318,375 | 300,000 | 313,516 | 0 | (5,907) | 0 | 0 | 4.500 | 2.388 | AO | 2,850 | 13,500 | 02/24/2020 | 04/15/2024 |
| 29355A-AG-2 | ENPHASE ENERGY INC | JI | | | 3.C | 657,009 | 99.9848 | 674,897 | 675,000 | 658,622 | 0 | 1,613 | 0 | 0 | 0.000 | 0.597 | N/A | 0 | 0 | 08/27/2021 | 03/01/2026 |
| 29379V-BW-2 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1,2 | 2.A FE | 223,850 | 112.7640 | 225,528 | 200,000 | 222,972 | 0 | (485) | 0 | 0 | 4.200 | 3.544 | JJ | 3,523 | 8,400 | 02/24/2020 | 01/31/2050 |
| 29404K-AD-8 | ENVESTNET INC | | | | 3.C FE | 656,371 | 100.1320 | 625,825 | 625,000 | 625,726 | (23,663) | (6,536) | 0 | 0 | 0.750 | (0.321) | FA | 1,771 | 4,622 | 01/12/2021 | 08/15/2025 |
| 29717P-AN-7 | ESSEX PORTFOLIO LP | | | 1,2 | 2.A FE | 201,149 | 104.8621 | 193,995 | 185,000 | 196,762 | 0 | (4,387) | 0 | 0 | 3.875 | 0.789 | MN | 1,195 | 7,169 | 03/17/2021 | 05/01/2024 |
| 298736-AL-3 | EURONET WORLDWIDE INC | | | 2 | 2.B FE | 167,523 | 108.3530 | 189,618 | 175,000 | 169,567 | 0 | 1,636 | 0 | 0 | 0.750 | 1.752 | MS | 386 | 1,313 | 09/30/2020 | 03/15/2049 |
| 30034W-AA-4 | EVERGY INC | | | 1,2 | 2.B FE | 972,893 | 102.3562 | 1,008,209 | 985,000 | 977,483 | 0 | 2,644 | 0 | 0 | 2.450 | 2.745 | MS | 7,106 | 24,133 | 04/01/2020 | 09/15/2024 |
| 30040W-AJ-7 | EVERSOURCE ENERGY | | | 1,2 | 2.A FE | 299,442 | 96.8778 | 290,633 | 300,000 | 299,594 | 0 | 110 | 0 | 0 | 0.800 | 0.838 | FA | 907 | 2,407 | 08/11/2020 | 08/15/2025 |
| 30161N-AU-5 | EXELON CORP | | | 1,2 | 2.B FE | 366,585 | 106.3103 | 398,664 | 375,000 | 369,688 | 0 | 1,122 | 0 | 0 | 3.400 | 3.761 | AO | 2,692 | 12,750 | 02/28/2019 | 04/15/2026 |
| 30161N-AY-7 | EXELON CORP | | | 1,2 | 2.B FE | 149,829 | 125.9829 | 188,974 | 150,000 | 149,837 | 0 | 3 | 0 | 0 | 4.700 | 4.707 | AO | 1,488 | 7,050 | 03/30/2020 | 04/15/2050 |
| 313747-BB-2 | FEDERAL REALTY INVESTMENT TRUST | | | 1,2 | 2.A FE | 118,213 | 97.8808 | 116,478 | 119,000 | 118,387 | 0 | 143 | 0 | 0 | 1.250 | 1.379 | FA | 562 | 1,248 | 10/08/2020 | 02/15/2026 |
| 31428X-BZ-8 | FEDEX CORP | | | 1,2 | 2.B FE | 360,321 | 113.8035 | 341,411 | 300,000 | 352,305 | 0 | (5,897) | 0 | 0 | 4.250 | 1.921 | MN | 1,629 | 12,750 | 08/18/2020 | 05/15/2030 |
| 337738-BC-1 | FISERV INC | | | 1,2 | 2.B FE | 215,700 | 101.5091 | 203,018 | 200,000 | 213,611 | 0 | (1,537) | 0 | 0 | 2.650 | 1.752 | JD | 442 | 5,300 | 08/18/2020 | 06/01/2030 |
| 33829T-AA-4 | FIVE CORNERS FUNDING TRUST | | | 1 | 1.G FE | 668,418 | 105.9807 | 747,164 | 705,000 | 685,281 | 0 | 9,687 | 0 | 0 | 4.419 | 6.024 | MN | 3,981 | 31,154 | 03/19/2020 | 11/15/2023 |
| 341081-EQ-6 | FLORIDA POWER & LIGHT CO | | | 1 | 1.F FE | 302,135 | 133.8018 | 334,505 | 250,000 | 287,028 | 0 | (2,291) | 0 | 0 | 5.625 | 4.077 | AO | 3,516 | 14,063 | 07/02/2014 | 04/01/2034 |
| 35137L-AG-0 | FOX CORP | | | 1,2 | 2.B FE | 201,955 | 105.6575 | 196,523 | 186,000 | 197,770 | 0 | (4,185) | 0 | 0 | 4.030 | 0.805 | JJ | 3,248 | 3,748 | 04/13/2021 | 01/25/2024 |
| 36143L-2B-0 | GA GLOBAL FUNDING TRUST | | | | 1.G FE | 299,685 | 99.0972 | 297,292 | 300,000 | 299,760 | 0 | 75 | 0 | 0 | 1.000 | 1.036 | AO | 692 | 1,500 | 04/13/2021 | 04/08/2024 |
| 36166N-AK-9 | GE CAPITAL FUNDING LLC | | | 1,2 | 2.A FE | 709,296 | 117.9242 | 704,007 | 597,000 | 701,471 | 0 | (7,824) | 0 | 0 | 4.550 | 2.575 | MN | 3,471 | 27,164 | 02/11/2021 | 05/15/2032 |
| 37045X-DM-5 | GENERAL MOTORS FINANCIAL COMPANY INC | | | 1 | 2.C FE | 250,897 | 99.2283 | 249,063 | 251,000 | 250,904 | 0 | 7 | 0 | 0 | 1.200 | 1.214 | AO | 636 | 0 | 10/12/2021 | 10/15/2024 |
| 37254B-AC-4 | GENPACT LUXEMBOURG SARL | C | | 1,2 | 2.C FE | 150,145 | 105.2077 | 146,239 | 139,000 | 147,830 | 0 | (2,315) | 0 | 0 | 3.375 | 1.091 | JD | 391 | 4,691 | 03/25/2021 | 12/01/2024 |
| 378272-AT-5 | GLENCORE FUNDING LLC | | | 1,2 | 2.A FE | 105,980 | 105.1009 | 105,101 | 100,000 | 103,272 | 0 | (1,491) | 0 | 0 | 4.125 | 2.523 | MS | 1,249 | 4,125 | 02/27/2020 | 03/12/2024 |
| 37959G-AC-1 | GLOBAL ATLANTIC (FIN) CO | | | 2 | 3.A FE | 170,188 | 101.5000 | 172,550 | 170,000 | 170,168 | 0 | (19) | 0 | 0 | 4.700 | 4.675 | AO | 1,687 | 2,197 | 06/30/2021 | 10/15/2051 |
| 38141G-WB-6 | GOLDMAN SACHS GROUP INC | | | 1,2 | 2.A FE | 834,581 | 107.4215 | 913,083 | 850,000 | 839,576 | 0 | 1,815 | 0 | 0 | 3.850 | 4.121 | JJ | 14,090 | 32,725 | 02/28/2019 | 01/26/2027 |
| 38141G-WL-4 | GOLDMAN SACHS GROUP INC | | | 1,2,5 | 2.A FE | 226,122 | 108.0351 | 216,070 | 200,000 | 221,102 | 0 | (3,688) | 0 | 0 | 3.691 | 1.650 | JD | 533 | 7,382 | 08/18/2020 | 06/05/2028 |
| 38141G-XG-4 | GOLDMAN SACHS GROUP INC | | | 1,2 | 1.F FE | 808,240 | 101.7172 | 813,738 | 800,000 | 806,826 | 0 | (777) | 0 | 0 | 2.600 | 2.480 | FA | 8,320 | 20,800 | 02/24/2020 | 02/07/2030 |
| 38141G-XL-3 | GOLDMAN SACHS GROUP INC | | | 1,2,5 | 1.F FE | 340,000 | 99.7305 | 339,084 | 340,000 | 340,000 | 0 | 0 | 0 | 0 | 0.627 | 0.627 | MN | 261 | 2,120 | 11/16/2020 | 11/17/2023 |
| 38141G-YB-4 | GOLDMAN SACHS GROUP INC | | | 1,2,5 | 1.F FE | 101,072 | 100.6176 | 100,618 | 100,000 | 101,016 | 0 | (56) | 0 | 0 | 2.615 | 2.492 | AO | 501 | 1,308 | 05/25/2021 | 04/22/2032 |
| 38145G-AH-3 | GOLDMAN SACHS GROUP INC | | | 1,2 | 2.A FE | 672,750 | 106.6430 | 661,187 | 620,000 | 666,699 | 0 | (6,051) | 0 | 0 | 3.500 | 1.491 | MN | 2,713 | 10,850 | 06/23/2021 | 11/16/2026 |
| 38148L-AC-0 | GOLDMAN SACHS GROUP INC | | | 2 | 2.A FE | 196,977 | 105.3906 | 205,512 | 195,000 | 195,077 | 0 | (23) | 0 | 0 | 3.500 | 3.486 | JJ | 2,995 | 6,825 | 03/25/2015 | 01/23/2025 |
| 393657-AK-7 | GREENBRIER COMPANIES INC | | | | 3.C FE | 398,172 | 105.9060 | 450,101 | 425,000 | 410,379 | 0 | 6,538 | 0 | 0 | 2.875 | 4.626 | FA | 5,091 | 12,219 | 02/03/2020 | 02/01/2024 |
| 393657-AL-5 | GREENBRIER COMPANIES INC | | | | 3.C | 289,094 | 107.5530 | 295,771 | 275,000 | 288,849 | 0 | (245) | 0 | 0 | 2.875 | 2.018 | AO | 1,669 | 0 | 11/17/2021 | 04/15/2028 |
| 40139L-AF-0 | GUARDIAN LIFE GLOBAL FUNDING | | | | 1.B FE | 849,099 | 104.1372 | 885,166 | 850,000 | 849,573 | 0 | 173 | 0 | 0 | 2.900 | 2.922 | MN | 3,766 | 24,650 | 04/29/2019 | 05/06/2024 |
| 40139L-AG-8 | GUARDIAN LIFE GLOBAL FUNDING | | | | 1.B FE | 399,632 | 98.8986 | 395,594 | 400,000 | 399,742 | 0 | 72 | 0 | 0 | 1.100 | 1.119 | JD | 98 | 4,400 | 06/16/2020 | 06/23/2025 |
| 404119-BN-8 | HCA INC | | | 1 | 2.C FE | 837,600 | 107.5000 | 860,000 | 800,000 | 817,340 | 0 | (7,399) | 0 | 0 | 5.000 | 3.962 | MS | 11,778 | 40,000 | 02/28/2019 | 03/15/2024 |
| 40414L-AN-9 | HEALTHPEAK PROPERTIES INC | | | 1,2 | 2.A FE | 855,933 | 107.4652 | 913,454 | 850,000 | 853,333 | 0 | (960) | 0 | 0 | 4.000 | 3.869 | JD | 2,833 | 34,000 | 03/05/2019 | 06/01/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 404280-AT-6 | HSBC HOLDINGS PLC | | C | 2 | 2.C FE | 199,500 | 108.5000 | 217,000 | 200,000 | 199,528 | 0 | 17 | 0 | 0 | 6.375 | 6.390 | MS | 3,223 | 12,750 | 05/05/2020 | 12/29/2049 |
| 40637H-AC-3 | HALOZYME THERAPEUTICS INC | | | | 4.C | 551,200 | 88.8020 | 532,812 | 600,000 | 532,812 | (21,294) | 2,906 | 0 | 0 | 0.250 | 1.808 | MS | 500 | 406 | 09/23/2021 | 03/01/2027 |
| 42250P-AC-7 | HEALTHPEAK PROPERTIES INC | | | 1,2 | 2.A FE | 192,763 | 97.5573 | 188,286 | 193,000 | 192,782 | 0 | 20 | 0 | 0 | 1.350 | 1.373 | FA | 1,223 | 0 | 07/01/2021 | 02/01/2027 |
| 427866-AU-2 | HERSHEY CO | SD | | 1,2 | 1.E FE | 1,111,390 | 106.3765 | 1,063,765 | 1,000,000 | 1,087,787 | 0 | (23,603) | 0 | 0 | 3.200 | 0.580 | FA | 11,556 | 32,000 | 01/27/2021 | 08/21/2025 |
| 42824C-BJ-7 | HEWLETT PACKARD ENTERPRISE CO | | | 1,2 | 2.B FE | 504,409 | 100.6388 | 508,226 | 505,000 | 504,643 | 0 | 158 | 0 | 0 | 1.450 | 1.482 | AO | 1,831 | 8,828 | 07/14/2020 | 04/01/2024 |
| 437076-AV-4 | HOME DEPOT INC | | | 1,2 | 1.F FE | 972,635 | 144.7716 | 977,208 | 675,000 | 955,077 | 0 | (10,955) | 0 | 0 | 5.950 | 3.032 | AO | 10,041 | 40,163 | 05/15/2020 | 04/01/2041 |
| 438516-BW-5 | HONEYWELL INTERNATIONAL INC | SD | | 1,2 | 1.F FE | 405,764 | 103.1402 | 412,561 | 400,000 | 403,251 | 0 | (1,236) | 0 | 0 | 2.300 | 1.971 | FA | 3,476 | 9,200 | 12/10/2019 | 08/15/2024 |
| 442851-AN-1 | THE HOWARD UNIVERSITY | | | 1 | 2.C FE | 160,000 | 102.5265 | 164,042 | 160,000 | 160,000 | 0 | 0 | 0 | 0 | 2.995 | 2.995 | AO | 1,198 | 4,792 | 01/31/2020 | 10/01/2031 |
| 442851-AR-2 | THE HOWARD UNIVERSITY | | | 1 | 2.C FE | 140,000 | 101.1504 | 141,611 | 140,000 | 140,000 | 0 | 0 | 0 | 0 | 2.391 | 2.391 | AO | 837 | 3,347 | 07/08/2020 | 10/01/2027 |
| 446150-AM-6 | HUNTINGTON BANCSHARES INC | | | 2 | 2.A FE | 348,992 | 107.6386 | 376,735 | 350,000 | 349,489 | 0 | 139 | 0 | 0 | 4.000 | 4.047 | MN | 1,789 | 14,000 | 05/09/2018 | 05/15/2025 |
| 446413-AT-3 | HUNTINGTON INGALLS INDUSTRIES INC | | | 1,2 | 2.C FE | 909,964 | 111.1450 | 1,011,420 | 910,000 | 910,048 | 0 | 45 | 0 | 0 | 4.200 | 4.200 | MN | 6,370 | 38,220 | 03/26/2020 | 05/01/2030 |
| 449786-AY-8 | ING BANK NV | | C | | 2.A FE | 309,290 | 107.5234 | 295,689 | 275,000 | 282,471 | 0 | (4,087) | 0 | 0 | 5.800 | 4.154 | MS | 4,253 | 15,950 | 07/09/2014 | 09/25/2023 |
| 452308-AT-6 | ILLINOIS TOOL WORKS INC | SD | | 1,2 | 1.E FE | 1,029,760 | 104.5575 | 1,045,575 | 1,000,000 | 1,012,708 | 0 | (6,365) | 0 | 0 | 3.500 | 2.814 | MS | 11,667 | 35,000 | 03/14/2019 | 03/01/2024 |
| 45867G-AB-7 | INTERDIGITAL WIRELESS INC | | | | 3.A FE | 926,277 | 110.1270 | 1,018,675 | 925,000 | 926,057 | 0 | (372) | 0 | 0 | 2.000 | 1.948 | JD | 1,542 | 18,500 | 02/11/2021 | 06/01/2024 |
| 459200-GS-4 | INTERNATIONAL BUSINESS MACHINES CORP | | | 1 | 1.G FE | 306,545 | 136.9854 | 308,217 | 225,000 | 301,494 | 0 | (3,150) | 0 | 0 | 5.600 | 3.110 | MN | 1,085 | 12,600 | 05/15/2020 | 11/30/2039 |
| 459200-KA-8 | INTERNATIONAL BUSINESS MACHINES CORP | | | 1 | 1.G FE | 678,293 | 108.6002 | 738,481 | 680,000 | 678,704 | 0 | 151 | 0 | 0 | 3.500 | 3.530 | MN | 3,041 | 23,800 | 05/08/2019 | 05/15/2029 |
| 46124H-AB-2 | INTUIT INC | | | 1,2 | 1.G FE | 200,841 | 98.5879 | 198,162 | 201,000 | 200,888 | 0 | 31 | 0 | 0 | 0.950 | 0.966 | JJ | 880 | 1,994 | 06/25/2020 | 07/15/2025 |
| 462222-AB-6 | IONIS PHARMACEUTICALS INC | | | | 4.C YE | 381,082 | 90.1572 | 360,629 | 400,000 | 360,629 | (25,547) | 4,137 | 0 | 0 | 0.125 | 1.320 | JD | 22 | 500 | 03/23/2021 | 12/15/2024 |
| 462222-AC-4 | IONIS PHARMACEUTICALS INC | B | | | 4.C | 413,056 | 88.4365 | 397,964 | 450,000 | 397,964 | (16,334) | 1,242 | 0 | 0 | 0.000 | 2.028 | N/A | 0 | 0 | 11/01/2021 | 04/01/2026 |
| 465685-AK-1 | ITC HOLDINGS CORP | | | 1,2 | 2.B FE | 514,250 | 105.7263 | 528,632 | 500,000 | 506,802 | 0 | (1,482) | 0 | 0 | 3.250 | 2.908 | JD | 45 | 16,250 | 08/04/2016 | 06/30/2026 |
| 465741-AM-8 | ITRON INC | B | | | 3.C | 565,046 | 91.3761 | 548,257 | 600,000 | 548,257 | (18,077) | 1,288 | 0 | 0 | 0.000 | 1.414 | N/A | 0 | 0 | 11/08/2021 | 03/15/2026 |
| 46625H-HF-0 | JPMORGAN CHASE & CO | | | | 1.F FE | 283,655 | 145.5270 | 327,436 | 225,000 | 271,498 | 0 | (1,872) | 0 | 0 | 6.400 | 4.591 | MN | 1,840 | 14,400 | 07/01/2014 | 05/15/2038 |
| 46625H-QW-3 | JPMORGAN CHASE & CO | SD | | 2 | 1.F FE | 2,754,025 | 106.3150 | 2,657,875 | 2,500,000 | 2,730,925 | 0 | (23,100) | 0 | 0 | 3.300 | 0.940 | AO | 20,625 | 41,250 | 08/03/2021 | 04/01/2026 |
| 46647P-AF-3 | JPMORGAN CHASE & CO | | | 1,2,5 | 1.F FE | 614,036 | 108.4771 | 623,743 | 575,000 | 606,389 | 0 | (5,616) | 0 | 0 | 3.540 | 2.420 | MN | 3,393 | 20,355 | 08/18/2020 | 05/01/2028 |
| 46647P-BD-7 | JPMORGAN CHASE & CO | | | 1,2,5 | 1.F FE | 887,968 | 108.9174 | 871,339 | 800,000 | 871,781 | 0 | (8,850) | 0 | 0 | 3.702 | 2.364 | MN | 4,525 | 29,616 | 02/24/2020 | 05/06/2030 |
| 46647P-BJ-4 | JPMORGAN CHASE & CO | | | 1,2,5 | 1.F FE | 353,991 | 115.6473 | 346,942 | 300,000 | 351,109 | 0 | (2,882) | 0 | 0 | 4.493 | 2.216 | MS | 3,632 | 6,740 | 06/24/2021 | 03/24/2031 |
| 46647P-BN-5 | JPMORGAN CHASE & CO | | | 1,2,5 | 1.F FE | 461,172 | 103.0168 | 479,028 | 465,000 | 461,222 | 0 | 50 | 0 | 0 | 3.109 | 3.152 | AO | 2,771 | 11,348 | 05/24/2021 | 04/22/2051 |
| 46647P-BT-2 | JPMORGAN CHASE & CO | | | 1,2,5 | 1.F FE | 350,000 | 97.3100 | 340,585 | 350,000 | 350,000 | 0 | 0 | 0 | 0 | 1.045 | 1.045 | MN | 427 | 3,658 | 11/12/2020 | 11/19/2026 |
| 46647P-BZ-8 | JPMORGAN CHASE & CO | | | 2,5 | 1.F FE | 502,000 | 99.7731 | 500,861 | 502,000 | 502,000 | 0 | 0 | 0 | 0 | 0.697 | 0.697 | MS | 1,021 | 1,749 | 03/09/2021 | 03/16/2024 |
| 476556-DC-6 | JERSEY CENTRAL POWER & LIGHT CO | | | 1,2 | 2.B FE | 350,907 | 108.3879 | 325,164 | 300,000 | 337,679 | 0 | (9,730) | 0 | 0 | 4.300 | 0.919 | JJ | 5,948 | 12,900 | 08/19/2020 | 01/15/2026 |
| 477839-AA-2 | JOHN BEAN TECHNOLOGIES CORP | | | | 3.A | 594,678 | 110.4020 | 607,211 | 550,000 | 593,032 | 0 | (1,646) | 0 | 0 | 0.250 | (1.474) | MN | 176 | 638 | 10/28/2021 | 05/15/2026 |
| 48125K-AE-0 | JPMORGAN CHASE FINANCIAL COMPANY LLC | | | | 1.F FE | 255,152 | 110.8370 | 277,093 | 250,000 | 252,555 | 0 | (1,923) | 0 | 0 | 0.250 | (0.513) | MN | 104 | 625 | 08/24/2020 | 05/01/2023 |
| 48203R-AN-4 | JUNIPER NETWORKS INC | | | 1,2 | 2.B FE | 512,877 | 98.3562 | 504,567 | 513,000 | 512,902 | 0 | 24 | 0 | 0 | 1.200 | 1.205 | JD | 359 | 6,156 | 12/03/2020 | 12/10/2025 |
| 482480-AE-0 | KLA CORP | | | 1,2 | 2.A FE | 231,075 | 108.4140 | 230,922 | 213,000 | 230,869 | 0 | (206) | 0 | 0 | 4.650 | 1.332 | MN | 1,651 | 0 | 12/17/2021 | 11/01/2024 |
| 48305Q-AF-0 | KAISER FOUNDATION HOSPITALS | | | 1,2 | 1.D FE | 140,000 | 100.1934 | 140,271 | 140,000 | 140,000 | 0 | 0 | 0 | 0 | 2.810 | 2.810 | JD | 328 | 1,814 | 06/08/2021 | 06/01/2041 |
| 483548-AF-0 | KAMAN CORP | | | | 3.C FE | 679,013 | 102.0030 | 612,018 | 600,000 | 612,018 | (20,764) | (14,084) | 0 | 0 | 3.250 | 0.842 | MN | 3,250 | 19,500 | 02/24/2020 | 05/01/2024 |
| 494550-BV-7 | KINDER MORGAN ENERGY PARTNERS LP | | | 1,2 | 2.B FE | 319,161 | 106.4912 | 319,474 | 300,000 | 311,661 | 0 | (4,623) | 0 | 0 | 4.250 | 2.579 | MS | 4,250 | 12,750 | 05/11/2020 | 09/01/2024 |
| 49456B-AP-6 | KINDER MORGAN INC | | | 1,2 | 2.B FE | 224,052 | 110.8933 | 221,787 | 200,000 | 218,745 | 0 | (2,898) | 0 | 0 | 4.300 | 2.581 | MS | 2,867 | 8,600 | 02/24/2020 | 03/01/2028 |
| 49803X-AB-9 | KITE REALTY GROUP LP | | | | 2.C FE | 699,132 | 103.1550 | 722,085 | 700,000 | 699,246 | 0 | 114 | 0 | 0 | 0.750 | 0.771 | AO | 1,313 | 2,756 | 04/21/2021 | 04/01/2027 |
| 50249A-AF-0 | LYB INTERNATIONAL FINANCE III LLC | | | 1,2 | 2.B FE | 216,312 | 98.3863 | 213,498 | 217,000 | 216,478 | 0 | 135 | 0 | 0 | 1.250 | 1.316 | AO | 678 | 2,660 | 10/06/2020 | 10/01/2025 |
| 52107Q-AK-1 | LAZARD GROUP LLC | | | 1,2 | 2.A FE | 339,348 | 113.1680 | 339,504 | 300,000 | 331,815 | 0 | (4,116) | 0 | 0 | 4.375 | 2.690 | MS | 4,010 | 13,125 | 02/24/2020 | 03/11/2029 |
| 52603B-AD-9 | LENDINGTREE INC | | | | 1.G Z | 875,867 | 82.5915 | 743,324 | 900,000 | 877,469 | 0 | 1,602 | 0 | 0 | 0.500 | 1.172 | JJ | 2,075 | 1,875 | 08/27/2021 | 07/15/2025 |
| 53079E-AW-4 | LIBERTY MUTUAL GROUP INC | | | 1 | 2.B FE | 362,078 | 101.3228 | 349,564 | 345,000 | 346,958 | 0 | (5,787) | 0 | 0 | 4.950 | 3.213 | MN | 2,846 | 17,078 | 04/25/2019 | 05/01/2022 |
| 532457-BQ-0 | ELI LILLY AND CO | SD | | 1 | 1.F FE | 1,012,020 | 100.7599 | 1,007,599 | 1,000,000 | 1,000,988 | 0 | (2,634) | 0 | 0 | 2.350 | 2.080 | MN | 3,003 | 23,500 | 08/28/2017 | 05/15/2022 |
| 53944Y-AH-6 | LLOYDS BANKING GROUP PLC | | C | | 1.F FE | 379,274 | 105.4826 | 369,189 | 350,000 | 373,707 | 0 | (5,567) | 0 | 0 | 3.900 | 0.779 | MS | 4,133 | 6,825 | 06/23/2021 | 03/12/2024 |
| 540424-AT-5 | LOEWS CORP | | | 1,2 | 1.G FE | 322,473 | 106.6931 | 320,079 | 300,000 | 321,072 | 0 | (1,401) | 0 | 0 | 3.200 | 2.249 | MN | 1,227 | 4,800 | 05/25/2021 | 05/15/2030 |
| 55024U-AD-1 | LUMENTUM HOLDINGS INC | | | | 3.C | 874,063 | 124.0720 | 1,023,594 | 825,000 | 866,186 | 0 | (7,081) | 0 | 0 | 0.500 | (0.516) | JD | 183 | 4,125 | 05/12/2021 | 12/15/2026 |
| 55336V-AE-0 | MPLX LP | | | 1,2 | 2.B FE | 523,080 | 104.1250 | 520,625 | 500,000 | 505,365 | 0 | (3,978) | 0 | 0 | 4.500 | 3.643 | JJ | 10,375 | 22,500 | 02/13/2017 | 07/15/2023 |
| 55336V-AJ-9 | MPLX LP | | | 1,2 | 2.B FE | 313,578 | 109.3750 | 328,125 | 300,000 | 307,591 | 0 | (2,202) | 0 | 0 | 4.875 | 4.017 | JD | 1,219 | 14,625 | 03/06/2019 | 06/01/2025 |
| 55608J-AL-2 | MACQUARIE GROUP LTD | | C | 2,5 | 1.G FE | 258,782 | 103.5048 | 249,447 | 241,000 | 250,980 | 0 | (7,802) | 0 | 0 | 4.150 | 0.773 | MS | 2,612 | 10,002 | 01/07/2021 | 03/27/2024 |
| 565130-AA-9 | MAPLE GROVE FUNDING TRUST I | | | 2 | 2.A FE | 400,000 | 103.3280 | 413,312 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 4.161 | 4.161 | FA | 3,514 | 0 | 10/07/2021 | 08/15/2051 |
| 57164Y-AB-3 | MARRIOTT VACATIONS WORLDWIDE CORP | | | | 4.C FE | 509,968 | 121.9180 | 579,111 | 475,000 | 486,670 | 0 | (16,940) | 0 | 0 | 1.500 | (2.218) | MS | 2,098 | 7,125 | 01/28/2021 | 09/15/2022 |
| 571748-AV-4 | MARSH & MCLENNAN COMPANIES INC | | | 1,2 | 2.A FE | 706,475 | 105.3832 | 721,875 | 685,000 | 697,173 | 0 | (5,371) | 0 | 0 | 3.500 | 2.653 | JD | 1,865 | 23,975 | 03/30/2020 | 06/03/2024 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 571748-BF-8 | MARSH & MCLENNAN COMPANIES INC | | | 1,2 | 1.G FE | 259,857 | 105.7870 | 275,046 | 260,000 | 259,942 | 0 | 25 | 0 | 0 | 3.875 | 3.886 | MS | 2,967 | 10,075 | 01/08/2019 | 03/15/2024 |
| 57629W-CE-8 | MASSMUTUAL GLOBAL FUNDING II | | | | 1.B FE | 649,792 | 103.7210 | 674,187 | 650,000 | 649,924 | 0 | 29 | 0 | 0 | 2.750 | 2.755 | JD | 447 | 17,875 | 06/19/2017 | 06/22/2024 |
| 58013M-FK-5 | MCDONALD'S CORP | | | 1,2 | 2.A FE | 664,697 | 110.7878 | 720,121 | 650,000 | 664,052 | 0 | (306) | 0 | 0 | 3.625 | 3.501 | MS | 7,854 | 23,563 | 10/01/2019 | 09/01/2049 |
| 581557-AZ-8 | MCKESSON CORP | | | 1,2 | 2.B FE | 293,484 | 101.3957 | 304,187 | 300,000 | 298,264 | 0 | 1,754 | 0 | 0 | 2.700 | 3.319 | JD | 360 | 8,100 | 03/11/2019 | 12/15/2022 |
| 58933Y-AU-9 | MERCK & CO INC | | | 1,2 | 1.E FE | 627,626 | 104.0887 | 645,350 | 620,000 | 623,441 | 0 | (1,576) | 0 | 0 | 2.900 | 2.626 | MS | 5,694 | 17,980 | 04/11/2019 | 03/07/2024 |
| 59001K-AF-7 | MERITOR INC | | | 2 | 3.C FE | 852,558 | 108.7760 | 897,402 | 825,000 | 846,443 | 0 | (4,206) | 0 | 0 | 3.250 | 2.516 | AO | 5,660 | 23,969 | 05/26/2021 | 10/15/2037 |
| 59156R-AV-0 | METLIFE INC | | | 1,2,5 | 2.B FE | 208,359 | 171.5000 | 222,950 | 130,000 | 199,410 | 0 | (3,588) | 0 | 0 | 10.750 | 4.978 | FA | 5,823 | 12,631 | 04/21/2021 | 08/01/2069 |
| 59156R-BB-3 | METLIFE INC | | | 1 | 1.G FE | 535,705 | 105.7877 | 528,939 | 500,000 | 509,469 | 0 | (5,557) | 0 | 0 | 4.368 | 3.185 | MJSD | 971 | 21,840 | 12/22/2016 | 09/15/2023 |
| 59156R-BS-6 | METLIFE INC | | | 1,2,5 | 2.B FE | 336,250 | 149.5000 | 373,750 | 250,000 | 323,587 | 0 | (4,559) | 0 | 0 | 9.250 | 5.677 | AO | 5,332 | 23,125 | 02/28/2017 | 04/08/2068 |
| 59217G-GU-7 | METROPOLITAN LIFE GLOBAL FUNDING I | | | | 1.D FE | 374,420 | 94.5458 | 378,183 | 400,000 | 375,855 | 0 | 1,435 | 0 | 0 | 1.550 | 2.295 | JJ | 2,997 | 3,100 | 05/24/2021 | 01/07/2031 |
| 594918-BB-9 | MICROSOFT CORP | SD | | 1,2 | 1.A FE | 891,055 | 104.5036 | 888,281 | 850,000 | 875,671 | 0 | (8,685) | 0 | 0 | 2.700 | 1.617 | FA | 8,861 | 22,950 | 03/17/2020 | 02/12/2025 |
| 59524Q-AA-3 | MID-ATLANTIC INTERSTATE TRANSMISSION LLC | | | 1,2 | 2.B FE | 164,959 | 110.0438 | 181,572 | 165,000 | 164,977 | 0 | 3 | 0 | 0 | 4.100 | 4.103 | MN | 864 | 6,765 | 05/07/2018 | 05/15/2028 |
| 606822-BW-3 | MITSUBISHI UFJ FINANCIAL GROUP INC | C | | 2 | 1.G FE | 410,000 | 98.9705 | 405,779 | 410,000 | 410,000 | 0 | 0 | 0 | 0 | 0.953 | 0.953 | JJ | 1,747 | 0 | 07/12/2021 | 07/19/2025 |
| 617446-8T-9 | MORGAN STANLEY | | | 1,2,5 | 1.G FE | 203,000 | 99.8077 | 202,610 | 203,000 | 203,000 | 0 | 0 | 0 | 0 | 0.560 | 0.560 | MN | 161 | 1,127 | 11/09/2020 | 11/10/2023 |
| 617446-8V-4 | MORGAN STANLEY | | | 1,2,5 | 1.F FE | 742,242 | 97.1380 | 727,564 | 749,000 | 742,778 | 0 | 537 | 0 | 0 | 0.985 | 1.156 | JD | 430 | 5,211 | 06/23/2021 | 12/10/2026 |
| 617446-8X-0 | MORGAN STANLEY | | | 1,2,5 | 1.F FE | 287,283 | 95.4722 | 286,417 | 300,000 | 287,772 | 0 | 489 | 0 | 0 | 1.928 | 2.371 | AO | 1,012 | 2,892 | 05/25/2021 | 04/28/2032 |
| 61744Y-AP-3 | MORGAN STANLEY | | | 1,2,5 | 1.G FE | 885,272 | 108.7400 | 869,920 | 800,000 | 866,706 | 0 | (10,145) | 0 | 0 | 3.772 | 2.291 | JJ | 13,160 | 30,176 | 02/24/2020 | 01/24/2029 |
| 61746B-CY-0 | MORGAN STANLEY | | | 1 | 1.G FE | 1,312,576 | 119.4160 | 1,373,284 | 1,150,000 | 1,256,209 | 0 | (20,594) | 0 | 0 | 6.250 | 4.032 | FA | 28,351 | 71,875 | 02/28/2019 | 08/09/2026 |
| 629377-CG-5 | NRG ENERGY INC | | | 2 | 3.B | 638,527 | 118.7220 | 682,652 | 575,000 | 615,914 | 0 | (11,814) | 0 | 0 | 2.750 | 0.640 | JD | 1,318 | 15,813 | 02/03/2020 | 06/01/2048 |
| 63743H-EU-2 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | 1 | 1.F FE | 204,859 | 98.4454 | 201,813 | 205,000 | 204,901 | 0 | 42 | 0 | 0 | 0.350 | 0.373 | FA | 285 | 359 | 02/01/2021 | 02/08/2024 |
| 64049M-AB-6 | NEOGENOMICS INC | | | | 4.A | 448,775 | 85.4257 | 384,416 | 450,000 | 384,416 | (64,439) | 79 | 0 | 0 | 0.250 | 0.292 | JJ | 519 | 0 | 08/27/2021 | 01/15/2028 |
| 64952W-DG-5 | NEW YORK LIFE GLOBAL FUNDING | | | | 1.A FE | 819,434 | 104.0143 | 852,917 | 820,000 | 819,732 | 0 | 111 | 0 | 0 | 2.875 | 2.889 | AO | 5,304 | 23,575 | 04/03/2019 | 04/10/2024 |
| 64952W-DQ-3 | NEW YORK LIFE GLOBAL FUNDING | | | | 1.A FE | 199,796 | 98.6258 | 197,252 | 200,000 | 199,857 | 0 | 40 | 0 | 0 | 0.950 | 0.971 | JD | 37 | 1,900 | 06/17/2020 | 06/24/2025 |
| 65339K-AT-7 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | | 1,2 | 2.A FE | 489,155 | 108.3347 | 541,674 | 500,000 | 492,565 | 0 | 1,234 | 0 | 0 | 3.550 | 3.861 | MN | 2,958 | 17,750 | 02/28/2019 | 05/01/2027 |
| 65339K-BU-3 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | | | 2.A FE | 506,949 | 99.5014 | 504,472 | 507,000 | 506,970 | 0 | 20 | 0 | 0 | 0.650 | 0.655 | MS | 1,099 | 1,501 | 03/15/2021 | 03/01/2023 |
| 65339K-CB-4 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | | 2 | 2.B FE | 188,168 | 101.7192 | 191,232 | 188,000 | 188,166 | 0 | (2) | 0 | 0 | 3.800 | 3.781 | MS | 337 | 0 | 12/10/2021 | 03/15/2082 |
| 65341B-AD-8 | NEXTERA ENERGY PARTNERS LP | B | | | 3.A | 302,432 | 113.8740 | 313,154 | 275,000 | 275,000 | 0 | (27,432) | 0 | 0 | 0.000 | 0.000 | N/A | 0 | 0 | 09/23/2021 | 11/15/2025 |
| 65364U-AK-2 | NIAGARA MOHAWK POWER CORP | | | 1,2 | 2.A FE | 387,389 | 104.6002 | 376,561 | 360,000 | 382,729 | 0 | (4,660) | 0 | 0 | 3.508 | 0.944 | AO | 3,157 | 5,314 | 06/23/2021 | 10/01/2024 |
| 65473P-AK-1 | NISOURCE INC | | | 1,2 | 2.B FE | 229,430 | 97.4014 | 224,023 | 230,000 | 229,583 | 0 | 112 | 0 | 0 | 0.950 | 1.001 | FA | 825 | 2,167 | 08/12/2020 | 08/15/2025 |
| 65473Q-BE-2 | NISOURCE INC | | | 1,2 | 2.B FE | 267,652 | 107.5516 | 295,767 | 275,000 | 269,946 | 0 | 832 | 0 | 0 | 3.490 | 3.872 | MN | 1,226 | 9,598 | 02/28/2019 | 05/15/2027 |
| 666807-BP-6 | NORTHROP GRUMMAN CORP | | | 1,2 | 2.A FE | 499,563 | 118.3067 | 520,549 | 440,000 | 497,031 | 0 | (1,435) | 0 | 0 | 4.030 | 3.272 | AO | 3,743 | 17,732 | 03/13/2020 | 10/15/2047 |
| 668771-AA-6 | NORTONLIFELOCK INC | | | | 3.A FE | 245,484 | 127.8830 | 255,766 | 200,000 | 227,707 | 0 | (17,777) | 0 | 0 | 2.000 | (18,011) | FA | 1,511 | 2,980 | 08/05/2021 | 08/15/2022 |
| 67066G-AH-7 | NVIDIA CORP | | | 1,2 | 1.G FE | 199,484 | 114.3481 | 228,696 | 200,000 | 199,483 | 0 | 11 | 0 | 0 | 3.500 | 3.515 | AO | 1,750 | 7,000 | 03/26/2020 | 04/01/2050 |
| 679295-AF-2 | OKTA INC | | | | 4.A | 255,125 | 119.8610 | 269,687 | 225,000 | 250,740 | 0 | (4,391) | 0 | 0 | 0.375 | (2.052) | JD | 38 | 844 | 03/26/2021 | 06/15/2026 |
| 681936-BH-2 | OMEGA HEALTHCARE INVESTORS INC | | | 1,2 | 2.C FE | 114,396 | 110.8479 | 110,848 | 100,000 | 109,925 | 0 | (2,468) | 0 | 0 | 5.250 | 2.489 | JJ | 2,421 | 5,250 | 02/27/2020 | 01/15/2026 |
| 682680-AU-7 | ONEOK INC | | | 1,2 | 2.C FE | 225,434 | 110.6765 | 221,353 | 200,000 | 220,155 | 0 | (2,893) | 0 | 0 | 4.550 | 2.792 | JJ | 4,196 | 9,100 | 02/24/2020 | 07/15/2028 |
| 682680-BD-4 | ONEOK INC | | | 1,2 | 2.C FE | 799,248 | 114.7678 | 900,927 | 785,000 | 795,486 | 0 | (2,306) | 0 | 0 | 5.850 | 5.471 | JJ | 21,175 | 45,923 | 05/12/2020 | 01/15/2026 |
| 68389X-AM-7 | ORACLE CORP | | | 1 | 2.A FE | 503,025 | 122.6329 | 459,873 | 375,000 | 495,426 | 0 | (4,752) | 0 | 0 | 5.375 | 3.087 | JJ | 9,294 | 20,156 | 05/15/2020 | 07/15/2040 |
| 68389X-BY-0 | ORACLE CORP | | | 1,2 | 2.A FE | 630,908 | 99.2086 | 595,252 | 600,000 | 630,348 | 0 | (420) | 0 | 0 | 3.850 | 3.596 | AO | 5,775 | 23,100 | 08/18/2020 | 04/01/2060 |
| 68389X-CC-7 | ORACLE CORP | | | 1,2 | 2.A FE | 333,840 | 99.1056 | 331,013 | 334,000 | 333,864 | 0 | 24 | 0 | 0 | 1.650 | 1.660 | MS | 1,470 | 2,771 | 03/22/2021 | 03/25/2026 |
| 686514-AE-0 | ORLANDO HEALTH INC | | | 1,2 | 1.F FE | 170,000 | 109.7596 | 186,591 | 170,000 | 170,000 | 0 | 0 | 0 | 0 | 3.777 | 3.777 | AO | 1,605 | 6,421 | 01/30/2018 | 10/01/2028 |
| 693304-AY-3 | PECO ENERGY CO | | | 1,2 | 1.E FE | 424,571 | 98.4127 | 418,254 | 425,000 | 424,587 | 0 | 9 | 0 | 0 | 2.800 | 2.805 | JD | 529 | 11,900 | 06/01/2020 | 06/15/2050 |
| 693475-AV-7 | PNC FINANCIAL SERVICES GROUP INC | | | 2 | 1.G FE | 461,034 | 104.6450 | 470,903 | 450,000 | 454,808 | 0 | (2,322) | 0 | 0 | 3.500 | 2.941 | JJ | 6,913 | 15,750 | 04/01/2019 | 01/23/2024 |
| 69349L-AK-4 | PNC BANK NA | SD | | 2 | 1.G FE | 514,936 | 102.1217 | 536,139 | 525,000 | 522,637 | 0 | 2,116 | 0 | 0 | 2.950 | 3.379 | JJ | 6,496 | 15,488 | 03/12/2018 | 01/30/2023 |
| 69352P-AQ-6 | PPL CAPITAL FUNDING INC | | | 1,2 | 2.A FE | 949,677 | 113.0574 | 1,074,045 | 950,000 | 949,736 | 0 | 26 | 0 | 0 | 4.125 | 4.129 | AO | 8,273 | 39,188 | 04/01/2020 | 04/15/2030 |
| 69353R-EQ-7 | PNC BANK NA | | | 2 | 1.F FE | 267,763 | 106.2853 | 265,713 | 250,000 | 261,615 | 0 | (3,352) | 0 | 0 | 3.250 | 1.807 | JD | 677 | 8,125 | 02/24/2020 | 06/01/2025 |
| 69354N-AB-2 | PRA GROUP INC | | | | 3.C | 269,350 | 118.5120 | 296,280 | 250,000 | 262,185 | 0 | (7,165) | 0 | 0 | 3.500 | 0.053 | JD | 729 | 8,750 | 02/26/2021 | 06/01/2023 |
| 69371R-Q6-6 | PACCAR FINANCIAL CORP | | | | 1.E FE | 299,757 | 101.5386 | 304,616 | 300,000 | 299,847 | 0 | 48 | 0 | 0 | 1.800 | 1.817 | FA | 2,175 | 5,400 | 01/30/2020 | 02/06/2025 |
| 69371R-Q9-0 | PACCAR FINANCIAL CORP | | | | 1.E FE | 202,734 | 99.2365 | 201,450 | 203,000 | 202,857 | 0 | 88 | 0 | 0 | 0.350 | 0.394 | FA | 276 | 711 | 08/04/2020 | 08/11/2023 |
| 694308-HC-4 | PACIFIC GAS AND ELECTRIC CO | | | 1,2 | 2.C FE | 103,559 | 101.6230 | 101,623 | 100,000 | 101,637 | 0 | (1,332) | 0 | 0 | 3.250 | 1.869 | JD | 144 | 3,250 | 07/16/2020 | 06/15/2023 |
| 694308-JL-2 | PACIFIC GAS AND ELECTRIC CO | | | 1 | 2.C FE | 315,463 | 103.2377 | 309,713 | 300,000 | 311,100 | 0 | (3,009) | 0 | 0 | 3.450 | 2.343 | JJ | 5,175 | 10,321 | 07/14/2020 | 07/01/2025 |
| 6944PL-2B-4 | PACIFIC LIFE GLOBAL FUNDING II | | | | 1.D FE | 99,778 | 99.0675 | 99,068 | 100,000 | 99,844 | 0 | 44 | 0 | 0 | 1.200 | 1.246 | JD | 23 | 1,200 | 06/17/2020 | 06/24/2025 |
| 6944PL-2E-8 | PACIFIC LIFE GLOBAL FUNDING II | | | | 1.D FE | 301,146 | 99.5629 | 298,689 | 300,000 | 301,009 | 0 | (137) | 0 | 0 | 1.375 | 1.294 | AO | 882 | 2,063 | 05/21/2021 | 04/14/2026 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 695114-CU-0 | PACIFICORP | | | 1,2 | 1.E FE | 234,565 | 108.3049 | 254,517 | 235,000 | 234,673 | 0 | 38 | 0 | 0 | 3.500 | 3.521 | JD | 366 | 8,225 | 02/25/2019 | 06/15/2029 |
| 701094-AM-6 | PARKER-HANNIFIN CORP | | | 1,2 | 2.A FE | 497,771 | 103.3190 | 514,529 | 498,000 | 497,887 | 0 | 44 | 0 | 0 | 2.700 | 2.710 | JD | 635 | 13,446 | 06/05/2019 | 06/14/2024 |
| 70202L-AB-8 | PARSONS CORP | | | | 2.C FE | 1,012,617 | 99.5105 | 995,105 | 1,000,000 | 1,009,713 | 0 | (2,680) | 0 | 0 | 0.250 | (0.019) | FA | 944 | 2,465 | 12/21/2020 | 08/15/2025 |
| 70450Y-AG-8 | PAYPAL HOLDINGS INC | | | 1,2 | 1.G FE | 352,929 | 101.0643 | 356,757 | 353,000 | 352,952 | 0 | 14 | 0 | 0 | 1.650 | 1.654 | JD | 485 | 5,825 | 05/11/2020 | 06/01/2025 |
| 70462G-AB-4 | PEACEHEALTH | | | 1,2 | 1.F FE | 195,000 | 99.3094 | 193,653 | 195,000 | 195,000 | 0 | 0 | 0 | 0 | 1.375 | 1.375 | MN | 343 | 2,681 | 10/01/2020 | 11/15/2025 |
| 709599-AZ-7 | PENSKE TRUCK LEASING CO LP | | | 1,2 | 2.B FE | 218,052 | 106.5567 | 213,113 | 200,000 | 211,435 | 0 | (3,636) | 0 | 0 | 3.950 | 1.991 | MS | 2,436 | 7,900 | 02/27/2020 | 03/10/2025 |
| 709599-BB-9 | PENSKE TRUCK LEASING CO LP | | | 1,2 | 2.B FE | 349,286 | 104.7893 | 366,763 | 350,000 | 349,727 | 0 | 123 | 0 | 0 | 3.900 | 3.939 | FA | 5,688 | 13,650 | 05/07/2018 | 02/01/2024 |
| 709599-BF-0 | PENSKE TRUCK LEASING CO LP | | | 1,2 | 2.B FE | 289,316 | 104.8703 | 304,124 | 290,000 | 289,644 | 0 | 125 | 0 | 0 | 3.450 | 3.500 | JJ | 5,003 | 10,005 | 04/24/2019 | 07/01/2024 |
| 709599-BG-8 | PENSKE TRUCK LEASING CO LP | | | 1,2 | 2.B FE | 219,545 | 103.0266 | 226,659 | 220,000 | 219,742 | 0 | 85 | 0 | 0 | 2.700 | 2.742 | MN | 990 | 5,940 | 09/10/2019 | 11/01/2024 |
| 718546-AV-6 | PHILLIPS 66 | | | 1,2 | 2.A FE | 269,800 | 107.2694 | 273,537 | 255,000 | 264,988 | 0 | (2,971) | 0 | 0 | 3.850 | 2.562 | AO | 2,236 | 9,818 | 05/12/2020 | 04/09/2025 |
| 743263-AE-5 | PROGRESS ENERGY INC | | | 1 | 2.B FE | 279,910 | 139.5306 | 279,061 | 200,000 | 250,892 | 0 | (4,435) | 0 | 0 | 7.750 | 4.352 | MS | 5,167 | 15,500 | 07/02/2014 | 03/01/2031 |
| 74368C-AP-9 | PROTECTIVE LIFE GLOBAL FUNDING | | | | 1.E FE | 201,224 | 104.0411 | 193,516 | 186,000 | 195,379 | 0 | (4,046) | 0 | 0 | 3.104 | 0.871 | AO | 1,219 | 5,773 | 07/17/2020 | 04/15/2024 |
| 74368C-AR-5 | PROTECTIVE LIFE GLOBAL FUNDING | | | | 1.E FE | 300,000 | 100.2591 | 300,777 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 1.082 | 1.082 | JD | 198 | 3,246 | 06/02/2020 | 06/09/2023 |
| 74368C-AX-2 | PROTECTIVE LIFE GLOBAL FUNDING | | | | 1.E FE | 381,677 | 98.6347 | 374,812 | 380,000 | 381,473 | 0 | (203) | 0 | 0 | 1.170 | 1.058 | JJ | 2,050 | 2,223 | 07/06/2021 | 07/15/2025 |
| 744320-AM-4 | PRUDENTIAL FINANCIAL INC | | | 1,2,5 | 2.B FE | 490,610 | 104.0000 | 483,600 | 465,000 | 475,528 | 0 | (6,935) | 0 | 0 | 5.625 | 4.002 | JD | 1,163 | 26,156 | 05/12/2020 | 06/15/2043 |
| 744320-AN-2 | PRUDENTIAL FINANCIAL INC | | | 1,2,5 | 2.B FE | 241,508 | 105.2500 | 242,075 | 230,000 | 238,626 | 0 | (2,832) | 0 | 0 | 5.200 | 3.355 | MS | 3,522 | 10,660 | 06/30/2021 | 03/15/2044 |
| 744320-AV-4 | PRUDENTIAL FINANCIAL INC | | | 1,2,5 | 2.B FE | 620,513 | 107.5000 | 607,375 | 565,000 | 615,550 | 0 | (6,447) | 1,329 | 0 | 5.375 | 2.585 | MN | 3,880 | 19,216 | 11/01/2021 | 05/15/2045 |
| 744573-AN-6 | PUBLIC SERVICE ENTERPRISE GROUP INC | | | 1,2 | 2.B FE | 623,237 | 103.4855 | 641,610 | 620,000 | 621,975 | 0 | (825) | 0 | 0 | 2.875 | 2.732 | JD | 792 | 17,825 | 05/26/2020 | 06/15/2024 |
| 744573-AP-1 | PUBLIC SERVICE ENTERPRISE GROUP INC | | | 1,2 | 2.B FE | 202,543 | 97.2213 | 197,359 | 203,000 | 202,667 | 0 | 90 | 0 | 0 | 0.800 | 0.846 | FA | 614 | 1,629 | 08/12/2020 | 08/15/2025 |
| 74624M-AB-8 | PURE STORAGE INC | | | | 4.C FE | 286,347 | 132.6950 | 364,911 | 275,000 | 282,516 | 0 | (3,830) | 0 | 0 | 0.125 | (1.953) | AO | 73 | 172 | 05/05/2021 | 04/15/2023 |
| 74728G-AE-0 | QBE INSURANCE GROUP LTD | | C | 2 | 2.C FE | 200,000 | 107.8143 | 215,629 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 5.875 | 5.875 | MN | 1,599 | 11,750 | 05/05/2020 | 12/29/2049 |
| 74949L-AC-6 | RELX CAPITAL INC | | | 1,2 | 2.A FE | 299,524 | 110.9930 | 299,681 | 270,000 | 294,522 | 0 | (3,179) | 0 | 0 | 4.000 | 2.567 | MS | 3,090 | 10,800 | 06/01/2020 | 03/18/2029 |
| 74949L-AD-4 | RELX CAPITAL INC | | | 1,2 | 2.A FE | 233,454 | 104.8840 | 246,477 | 235,000 | 233,672 | 0 | 137 | 0 | 0 | 3.000 | 3.077 | MN | 764 | 7,050 | 05/18/2020 | 05/22/2030 |
| 75513E-CG-4 | RAYTHEON TECHNOLOGIES CORP | | | 1,2 | 2.A FE | 267,200 | 104.0728 | 258,101 | 248,000 | 259,126 | 0 | (5,393) | 0 | 0 | 3.200 | 0.968 | MS | 2,337 | 7,936 | 06/30/2020 | 03/15/2024 |
| 756109-AX-2 | REALTY INCOME CORP | | | 1,2 | 1.G FE | 308,514 | 107.2500 | 321,750 | 300,000 | 307,373 | 0 | (725) | 0 | 0 | 3.250 | 2.931 | JJ | 4,496 | 9,750 | 05/29/2020 | 01/15/2031 |
| 756109-AZ-7 | REALTY INCOME CORP | | | 1,2 | 1.G FE | 308,487 | 96.0944 | 298,854 | 311,000 | 308,980 | 0 | 470 | 0 | 0 | 0.750 | 0.908 | MS | 687 | 1,756 | 12/09/2020 | 03/15/2026 |
| 76029L-AA-8 | REPAY HOLDINGS CORP | B | | | 4.C | 537,325 | 86.3861 | 518,317 | 600,000 | 518,317 | (20,716) | 1,708 | 0 | 0 | 0.000 | 2.770 | N/A | 0 | 0 | 11/18/2021 | 02/01/2026 |
| 76131V-AB-9 | KITE REALTY GROUP LP | | | 1,2 | 2.C FE | 123,476 | 110.5563 | 138,195 | 125,000 | 123,645 | 0 | 124 | 0 | 0 | 4.750 | 4.905 | MS | 1,748 | 6,267 | 08/20/2020 | 09/15/2030 |
| 76209P-AA-1 | RGA GLOBAL FUNDING | | | | 1.E FE | 424,800 | 100.1700 | 425,723 | 425,000 | 424,804 | 0 | 3 | 0 | 0 | 2.000 | 2.010 | MN | 732 | 0 | 11/22/2021 | 11/30/2026 |
| 771367-CE-7 | ROCHESTER GAS AND ELECTRIC CORP | | | 1,2 | 1.F FE | 200,000 | 95.3569 | 190,714 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 1.850 | 1.850 | JD | 308 | 3,782 | 11/16/2020 | 12/01/2030 |
| 780818-AK-9 | ROYALTY PHARMA PLC | | | 1,2 | 2.C FE | 1,001,272 | 96.6182 | 951,689 | 985,000 | 999,504 | 0 | (1,642) | 0 | 0 | 2.200 | 2.008 | MS | 7,163 | 21,670 | 11/30/2020 | 09/02/2030 |
| 78355H-KH-1 | RYDER SYSTEM INC | | | 1,2 | 2.B FE | 239,688 | 103.6761 | 251,933 | 243,000 | 241,473 | 0 | 1,011 | 0 | 0 | 3.750 | 4.205 | JD | 557 | 9,113 | 03/18/2020 | 06/09/2023 |
| 78355H-KK-4 | RYDER SYSTEM INC | | | 1,2 | 2.B FE | 365,646 | 104.8243 | 356,403 | 340,000 | 360,021 | 0 | (5,626) | 0 | 0 | 3.875 | 0.636 | JD | 1,098 | 6,588 | 06/23/2021 | 12/01/2023 |
| 78355H-KN-8 | RYDER SYSTEM INC | | | 1,2 | 2.B FE | 369,700 | 102.9500 | 380,915 | 370,000 | 369,838 | 0 | 56 | 0 | 0 | 2.500 | 2.517 | MS | 3,083 | 9,250 | 08/01/2019 | 09/01/2024 |
| 784710-AB-1 | SSM HEALTH CARE CORP | | | 1,2 | 1.E FE | 1,130,000 | 103.3130 | 1,167,437 | 1,130,000 | 1,130,000 | 0 | 0 | 0 | 0 | 3.688 | 3.687 | JD | 3,473 | 41,674 | 04/25/2018 | 06/01/2023 |
| 785592-AU-0 | SABINE PASS LIQUEFACTION LLC | | | 1,2 | 2.C FE | 214,920 | 109.3750 | 218,750 | 200,000 | 211,577 | 0 | (1,830) | 0 | 0 | 4.200 | 3.085 | MS | 2,473 | 8,400 | 02/24/2020 | 03/15/2028 |
| 797440-BY-9 | SAN DIEGO GAS & ELECTRIC CO | | | 1,2 | 1.F FE | 199,734 | 105.6360 | 211,272 | 200,000 | 199,744 | 0 | 5 | 0 | 0 | 3.320 | 3.327 | AO | 1,402 | 6,640 | 03/31/2020 | 04/15/2050 |
| 80282K-AE-6 | SANTANDER HOLDINGS USA INC | | | 2 | 2.A FE | 219,676 | 108.0189 | 216,038 | 200,000 | 212,933 | 0 | (3,721) | 0 | 0 | 4.500 | 2.447 | JJ | 4,100 | 9,000 | 02/27/2020 | 07/17/2025 |
| 80282K-AP-1 | SANTANDER HOLDINGS USA INC | | | 2 | 2.A FE | 112,320 | 109.6370 | 109,637 | 100,000 | 111,298 | 0 | (1,022) | 0 | 0 | 4.400 | 2.129 | JJ | 2,053 | 2,200 | 06/24/2021 | 07/13/2027 |
| 806851-AJ-0 | SCHLUMBERGER HOLDINGS CORP | | | 1,2 | 2.A FE | 509,255 | 104.9945 | 524,973 | 500,000 | 504,354 | 0 | (1,834) | 0 | 0 | 3.750 | 3.344 | MN | 3,125 | 18,750 | 04/01/2019 | 05/01/2024 |
| 808513-AX-3 | CHARLES SCHWAB CORP | | | 1,2 | 1.F FE | 331,770 | 107.7958 | 323,387 | 300,000 | 320,491 | 0 | (6,144) | 0 | 0 | 3.850 | 1.663 | MN | 1,283 | 11,550 | 02/24/2020 | 05/21/2025 |
| 808513-BF-1 | CHARLES SCHWAB CORP | SD | | 1,2 | 1.F FE | 986,980 | 97.6369 | 976,369 | 1,000,000 | 988,990 | 0 | 2,010 | 0 | 0 | 0.900 | 1.170 | MS | 2,750 | 4,500 | 03/17/2021 | 03/11/2026 |
| 808513-BN-4 | CHARLES SCHWAB CORP | | | 1,2 | 1.F FE | 202,899 | 99.5473 | 202,081 | 203,000 | 202,925 | 0 | 27 | 0 | 0 | 0.750 | 0.767 | MS | 436 | 761 | 03/16/2021 | 03/18/2024 |
| 808513-BU-8 | CHARLES SCHWAB CORP | | | 1,2 | 1.F FE | 361,998 | 105.6191 | 369,667 | 350,000 | 355,509 | 0 | (667) | 0 | 0 | 3.750 | 2.995 | AO | 3,281 | 6,563 | 04/01/2019 | 04/01/2024 |
| 816851-BG-3 | SEMPRA ENERGY | | | 1,2 | 2.B FE | 214,680 | 106.5428 | 213,086 | 200,000 | 211,390 | 0 | (1,800) | 0 | 0 | 3.400 | 2.350 | FA | 2,833 | 6,800 | 02/24/2020 | 02/01/2028 |
| 816851-BM-0 | SEMPRA ENERGY | | | 2 | 2.C FE | 270,003 | 101.1694 | 273,157 | 270,000 | 270,001 | 0 | (2) | 0 | 0 | 4.125 | 4.122 | AO | 1,299 | 0 | 11/18/2021 | 04/01/2052 |
| 81762P-AE-2 | SERVICENOW INC | | | 1,2 | 2.A FE | 298,878 | 92.9015 | 278,705 | 300,000 | 299,025 | 0 | 105 | 0 | 0 | 1.400 | 1.440 | MS | 1,400 | 4,433 | 08/06/2020 | 09/01/2030 |
| 842400-GG-2 | SOUTHERN CALIFORNIA EDISON CO | | | 1,2 | 2.A FE | 225,074 | 110.2919 | 220,584 | 200,000 | 223,949 | 0 | (619) | 0 | 0 | 4.000 | 3.289 | AO | 2,000 | 8,000 | 02/24/2020 | 04/01/2047 |
| 842400-GU-1 | SOUTHERN CALIFORNIA EDISON CO | | | 1,2 | 1.G FE | 98,491 | 98.8025 | 98,803 | 100,000 | 98,570 | 0 | 79 | 0 | 0 | 2.250 | 2.439 | JD | 188 | 1,125 | 06/24/2021 | 06/01/2030 |
| 842400-HK-2 | SOUTHERN CALIFORNIA EDISON CO | | | 1 | 1.G FE | 199,982 | 99.1622 | 198,324 | 200,000 | 199,984 | 0 | 2 | 0 | 0 | 0.975 | 0.978 | FA | 764 | 0 | 08/05/2021 | 08/01/2024 |
| 842434-CP-5 | SOUTHERN CALIFORNIA GAS CO | | | 1,2 | 1.D FE | 657,596 | 104.9882 | 630,979 | 601,000 | 639,273 | 0 | (11,656) | 0 | 0 | 3.200 | 1.169 | JD | 855 | 19,232 | 06/02/2020 | 06/15/2025 |
| 842587-CV-7 | SOUTHERN CO | | | 1,2 | 2.B FE | 603,152 | 105.8563 | 661,602 | 625,000 | 612,203 | 0 | 2,561 | 0 | 0 | 3.250 | 3.748 | JJ | 10,156 | 20,313 | 03/05/2019 | 07/01/2026 |
| 844741-BH-0 | SOUTHWEST AIRLINES CO | | | 1 | 2.A FE | 197,232 | 104.7214 | 201,065 | 192,000 | 194,484 | 0 | (1,776) | 0 | 0 | 4.750 | 3.750 | MN | 1,444 | 9,120 | 06/03/2020 | 05/04/2023 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 845011-AC-9 | SOUTHWEST GAS CORP | | | 1,2 | 2.A FE | 124,843 | 97.8919 | 122,365 | 125,000 | 124,865 | 0 | 14 | 0 | 0 | 2.200 | 2.214 | JD | 122 | 2,750 | 06/01/2020 | 06/15/2030 |
| 852234-AJ-2 | BLOCK INC | .S. | | | 3.B FE | 297,341 | 103.3850 | 284,309 | 275,000 | 275,000 | 0 | (22,341) | 0 | 0 | 0.000 | 0.000 | N/A | 0 | 0 | 06/03/2021 | 05/01/2026 |
| 855244-AZ-2 | STARBUCKS CORP | | | 1,2 | 2.A FE | 318,390 | 101.9612 | 305,884 | 300,000 | 316,076 | 0 | (1,703) | 0 | 0 | 2.550 | 1.874 | MN | 978 | 7,650 | 08/18/2020 | 11/15/2030 |
| 857477-BM-4 | STATE STREET CORP | | | 2,5 | 1.F FE | 355,000 | 104.7950 | 372,022 | 355,000 | 355,000 | 0 | 0 | 0 | 0 | 2.901 | 2.902 | MS | 2,603 | 10,299 | 03/26/2020 | 03/30/2026 |
| 86333M-AA-6 | STRIDE INC | | | | 3.B | 186,374 | 96.6945 | 217,563 | 225,000 | 191,566 | 3,533 | 5,163 | 0 | 0 | 1.125 | 4.092 | MS | 844 | 2,538 | 12/28/2020 | 09/01/2027 |
| 866082-AA-8 | SUMMIT HOTEL PROPERTIES INC | | | | 3.B FE | 537,259 | 104.2000 | 547,050 | 525,000 | 535,406 | 0 | (1,853) | 0 | 0 | 1.500 | 1.007 | FA | 2,975 | 3,550 | 08/27/2021 | 02/15/2026 |
| 86960B-AX-0 | SVENSKA HANDELSBANKEN AB | | C | | 1.C FE | 570,680 | 105.6227 | 580,925 | 550,000 | 558,751 | 0 | (4,452) | 0 | 0 | 3.900 | 3.024 | MN | 2,443 | 21,450 | 04/01/2019 | 11/20/2023 |
| 87165B-AG-8 | SYNCHRONY FINANCIAL | | | 1,2 | 2.C FE | 219,756 | 108.1088 | 216,218 | 200,000 | 212,964 | 0 | (3,714) | 0 | 0 | 4.500 | 2.450 | JJ | 3,950 | 9,000 | 02/24/2020 | 07/23/2025 |
| 87264A-CB-9 | T-MOBILE USA INC | | | 1,2 | 2.C FE | 402,932 | 99.3530 | 397,412 | 400,000 | 402,796 | 0 | (136) | 0 | 0 | 2.550 | 2.462 | FA | 3,853 | 5,100 | 06/24/2021 | 02/15/2031 |
| 87305Q-CH-2 | TTX CO | | | 1 | 1.F FE | 515,790 | 106.7154 | 528,241 | 495,000 | 506,663 | 0 | (3,630) | 0 | 0 | 3.600 | 2.786 | JJ | 8,217 | 17,820 | 06/06/2019 | 01/15/2025 |
| 87938W-AC-7 | TELEFONICA EMISIONES SAU | | C | 1 | 2.C FE | 715,076 | 143.1459 | 751,516 | 525,000 | 695,194 | 0 | (8,502) | 0 | 0 | 7.045 | 4.060 | JD | 1,130 | 36,986 | 08/06/2019 | 06/20/2036 |
| 889184-AD-9 | TOLEDO HOSPITAL | | | 1,2 | 1.F FE | 1,032,439 | 117.2839 | 1,053,209 | 898,000 | 1,004,837 | 0 | (13,393) | 0 | 0 | 5.750 | 3.768 | MN | 6,598 | 51,635 | 12/03/2019 | 11/15/2038 |
| 89114Q-CD-8 | TORONTO-DOMINION BANK | | C | | 1.E FE | 199,778 | 101.2276 | 202,455 | 200,000 | 199,936 | 0 | 71 | 0 | 0 | 1.900 | 1.936 | JD | 317 | 3,800 | 10/07/2019 | 12/01/2022 |
| 89114Q-CK-2 | TORONTO-DOMINION BANK | | C | 1 | 1.E FE | 468,689 | 97.0162 | 455,976 | 470,000 | 469,027 | 0 | 259 | 0 | 0 | 0.750 | 0.807 | MS | 1,077 | 3,525 | 09/09/2020 | 09/11/2025 |
| 891906-AC-3 | GLOBAL PAYMENTS INC | | | 1,2 | 2.C FE | 603,366 | 110.9365 | 665,619 | 600,000 | 602,083 | 0 | (454) | 0 | 0 | 4.800 | 4.705 | AO | 7,200 | 28,800 | 12/11/2018 | 04/01/2026 |
| 892330-AD-3 | TOYOTA INDUSTRIES CORP | | C | 1,2 | 1.F FE | 370,000 | 100.3109 | 371,150 | 370,000 | 370,000 | 0 | 0 | 0 | 0 | 3.110 | 3.110 | MS | 3,484 | 11,507 | 03/05/2019 | 03/12/2022 |
| 89236T-DP-7 | TOYOTA MOTOR CREDIT CORP | .SD. | | 1 | 1.E FE | 1,003,000 | 99.9996 | 999,996 | 1,000,000 | 1,000,021 | 0 | (782) | 0 | 0 | 2.600 | 2.520 | JJ | 12,278 | 26,000 | 01/16/2018 | 01/11/2022 |
| 89236T-GL-3 | TOYOTA MOTOR CREDIT CORP | | | 1 | 1.E FE | 319,712 | 102.1444 | 326,862 | 320,000 | 319,840 | 0 | 56 | 0 | 0 | 2.000 | 2.019 | AO | 1,493 | 6,400 | 10/02/2019 | 10/07/2024 |
| 89236T-JD-8 | TOYOTA MOTOR CREDIT CORP | | | | 1.E FE | 205,833 | 99.6056 | 205,188 | 206,000 | 205,894 | 0 | 61 | 0 | 0 | 0.400 | 0.441 | AO | 195 | 405 | 04/06/2021 | 04/06/2023 |
| 89236T-JH-9 | TOYOTA MOTOR CREDIT CORP | | | | 1.E FE | 197,764 | 98.4636 | 194,958 | 198,000 | 197,806 | 0 | 42 | 0 | 0 | 0.500 | 0.540 | JD | 36 | 495 | 06/15/2021 | 06/18/2024 |
| 89352H-BC-2 | TRANSCANADA PIPELINES LTD | | C | 1,2 | 2.A FE | 601,019 | 100.0580 | 605,351 | 605,000 | 601,097 | 0 | 78 | 0 | 0 | 2.500 | 2.575 | AO | 3,319 | 0 | 10/07/2021 | 10/12/2031 |
| 89788J-AB-5 | TRUIST BANK | | | 2 | 1.F FE | 460,677 | 100.5625 | 463,593 | 461,000 | 460,871 | 0 | 107 | 0 | 0 | 1.250 | 1.274 | MS | 1,793 | 5,763 | 03/04/2020 | 03/09/2023 |
| 899042-AC-9 | TUFTS MEDICAL CENTER INC | | | 1 | 2.A FE | 575,515 | 128.5468 | 604,170 | 470,000 | 562,185 | 0 | (5,169) | 0 | 0 | 7.000 | 4.899 | JJ | 16,450 | 32,900 | 03/29/2019 | 01/01/2038 |
| 90184L-AF-9 | TWITTER INC | | | | 3.B | 568,906 | 108.7160 | 516,401 | 475,000 | 516,401 | (39,867) | (12,638) | 0 | 0 | 0.250 | (6.039) | JD | 53 | 875 | 11/10/2021 | 06/15/2024 |
| 902252-AA-3 | TYLER TECHNOLOGIES INC | | | | 2.B | 247,640 | 121.9330 | 274,349 | 225,000 | 246,241 | 0 | (1,399) | 0 | 0 | 0.250 | (1.891) | MS | 166 | 0 | 09/20/2021 | 03/15/2026 |
| 902494-BJ-1 | TYSON FOODS INC | | | 1,2 | 2.B FE | 221,310 | 108.4918 | 216,984 | 200,000 | 214,838 | 0 | (3,526) | 0 | 0 | 4.000 | 2.057 | MS | 2,667 | 8,000 | 02/24/2020 | 03/01/2026 |
| 90265E-AR-1 | UDR INC | | | 1,2 | 2.A FE | 330,720 | 104.0660 | 312,198 | 300,000 | 327,161 | 0 | (2,618) | 0 | 0 | 3.000 | 1.939 | FA | 3,400 | 9,000 | 08/18/2020 | 08/15/2031 |
| 902674-YK-0 | UBS AG (LONDON BRANCH) | | C | | 1.D FE | 391,839 | 98.4551 | 385,944 | 392,000 | 391,860 | 0 | 21 | 0 | 0 | 0.700 | 0.714 | FA | 1,082 | 0 | 08/03/2021 | 08/09/2024 |
| 907818-EV-6 | UNION PACIFIC CORP | | | 1,2 | 2.A FE | 554,620 | 118.9479 | 594,740 | 500,000 | 549,282 | 0 | (2,216) | 0 | 0 | 4.375 | 3.568 | MS | 6,745 | 21,875 | 07/09/2019 | 09/10/2038 |
| 90932M-AA-3 | UNITED AIRLINES 2019-2 PASS THROUGH TRUS | | | 1 | 2.A FE | 290,688 | 98.7755 | 275,608 | 279,025 | 289,303 | 0 | (309) | 0 | 0 | 2.900 | 2.150 | MN | 1,349 | 8,092 | 02/27/2020 | 11/01/2029 |
| 91159H-HZ-6 | US BANCORP | | | 2 | 1.E FE | 649,253 | 100.2403 | 651,562 | 650,000 | 649,491 | 0 | 147 | 0 | 0 | 1.450 | 1.474 | MN | 1,283 | 9,425 | 05/08/2020 | 05/12/2025 |
| 911684-70-2 | UNITED STATES CELLULAR CORP | | | 2 | 3.B FE | 85,696 | 27.0900 | 90,237 | 83,275 | 85,068 | 0 | (628) | 0 | 0 | 6.250 | 5.590 | MJSD | 434 | 3,199 | 11/18/2021 | 09/01/2069 |
| 911684-80-1 | UNITED STATES CELLULAR CORP | | | 2 | 3.B FE | 50,000 | 26.4400 | 52,880 | 50,000 | 50,000 | 0 | 0 | 0 | 0 | 5.500 | 5.500 | MJSD | 229 | 2,742 | 11/30/2020 | 03/01/2070 |
| 911684-88-4 | UNITED STATES CELLULAR CORP | | | 2 | 3.B FE | 100,653 | 26.3500 | 105,110 | 99,725 | 100,330 | 0 | (323) | 0 | 0 | 5.500 | 5.342 | MJSD | 457 | 2,956 | 06/30/2021 | 06/01/2070 |
| 91324P-BK-7 | UNITEDHEALTH GROUP INC | | | 1 | 1.G FE | 990,737 | 153.4838 | 997,645 | 650,000 | 966,686 | 0 | (15,035) | 0 | 0 | 6.875 | 3.032 | FA | 16,882 | 44,688 | 05/15/2020 | 02/15/2038 |
| 92343V-BG-8 | VERIZON COMMUNICATIONS INC | | | 1,2 | 2.A FE | 306,054 | 111.2728 | 389,455 | 350,000 | 312,825 | 0 | 1,040 | 0 | 0 | 3.850 | 4.652 | MN | 2,246 | 13,475 | 07/02/2014 | 11/01/2042 |
| 92343V-EU-4 | VERIZON COMMUNICATIONS INC | | | 1,2 | 2.A FE | 196,349 | 112.2101 | 219,932 | 196,000 | 196,308 | 0 | (33) | 0 | 0 | 4.016 | 3.993 | JD | 612 | 7,871 | 02/26/2019 | 12/03/2029 |
| 92343V-FS-8 | VERIZON COMMUNICATIONS INC | | | 1,2 | 2.A FE | 244,049 | 97.6250 | 240,158 | 246,000 | 244,261 | 0 | 212 | 0 | 0 | 0.850 | 1.036 | MN | 238 | 1,046 | 07/06/2021 | 11/20/2025 |
| 92343V-GF-5 | VERIZON COMMUNICATIONS INC | | | 1 | 2.A FE | 338,980 | 99.3759 | 336,884 | 339,000 | 338,985 | 0 | 5 | 0 | 0 | 0.750 | 0.752 | MS | 699 | 1,271 | 03/11/2021 | 03/22/2024 |
| 92343V-GK-4 | VERIZON COMMUNICATIONS INC | | | 1,2 | 2.A FE | 719,582 | 104.7771 | 754,395 | 720,000 | 719,594 | 0 | 12 | 0 | 0 | 3.400 | 3.404 | MS | 6,732 | 12,240 | 03/11/2021 | 03/22/2041 |
| 925524-AX-8 | VIACOMCBS INC | | | 1 | 2.B FE | 572,765 | 142.1130 | 710,565 | 500,000 | 564,966 | 0 | (2,907) | 0 | 0 | 6.875 | 5.548 | AO | 5,825 | 34,375 | 03/01/2019 | 04/30/2036 |
| 92550-AB-1 | VIAVI SOLUTIONS INC | | | | 3.B | 417,294 | 141.2400 | 459,030 | 325,000 | 412,111 | 0 | (5,183) | 0 | 0 | 1.000 | (9.741) | MS | 1,083 | 0 | 11/10/2021 | 03/01/2024 |
| 92556V-AB-2 | VIATRIS INC | | | 1 | 2.C FE | 963,875 | 99.4889 | 961,063 | 966,000 | 964,512 | 0 | 421 | 0 | 0 | 1.650 | 1.696 | JD | 398 | 15,939 | 06/17/2020 | 06/22/2025 |
| 927804-FA-7 | VIRGINIA ELEC & POWER CO | | | 1 | 2.A FE | 233,808 | 136.3847 | 272,769 | 200,000 | 229,427 | 0 | (1,468) | 0 | 0 | 6.000 | 4.569 | JJ | 5,533 | 12,000 | 11/14/2018 | 01/15/2036 |
| 927804-FG-4 | VIRGINIA ELECTRIC AND POWER CO | | | 1 | 2.A FE | 231,318 | 176.6780 | 265,017 | 150,000 | 223,625 | 0 | (2,825) | 0 | 0 | 8.875 | 4.646 | MN | 1,701 | 13,313 | 02/28/2019 | 11/15/2038 |
| 928298-AP-3 | VISHAY INTERTECHNOLOGY INC | | | | 3.A FE | 853,894 | 103.8780 | 908,933 | 875,000 | 863,495 | 0 | 3,126 | 0 | 0 | 2.250 | 2.650 | JD | 875 | 19,688 | 02/03/2020 | 06/15/2025 |
| 928563-AE-5 | VMWARE INC | | | 1,2 | 2.C FE | 112,270 | 112.8100 | 112,810 | 100,000 | 109,781 | 0 | (1,732) | 0 | 0 | 4.650 | 2.627 | MN | 594 | 4,650 | 07/16/2020 | 05/15/2027 |
| 928563-AJ-4 | VMWARE INC | | | 1,2 | 2.C FE | 208,645 | 98.2760 | 205,397 | 209,000 | 208,673 | 0 | 29 | 0 | 0 | 1.400 | 1.435 | FA | 1,211 | 0 | 07/20/2021 | 08/15/2026 |
| 92857T-AH-0 | VODAFONE GROUP PLC | | C | 1 | 2.B FE | 867,559 | 139.3736 | 975,615 | 700,000 | 832,559 | 0 | (12,940) | 0 | 0 | 7.875 | 5.008 | FA | 20,825 | 55,125 | 03/01/2019 | 02/15/2030 |
| 928668-AR-3 | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC | | | 1 | 2.A FE | 213,810 | 105.6132 | 211,226 | 200,000 | 206,911 | 0 | (3,586) | 0 | 0 | 4.250 | 2.345 | MN | 1,133 | 8,500 | 01/16/2020 | 11/13/2023 |
| 92886T-AJ-1 | VONAGE HOLDINGS CORP | | | | 4.B | 222,477 | 133.6170 | 267,234 | 200,000 | 215,672 | 5,157 | (6,486) | 0 | 0 | 1.750 | (1.405) | JD | 292 | 3,500 | 12/10/2020 | 06/01/2024 |
| 92939U-AF-3 | WEC ENERGY GROUP INC | | | 1,2 | 2.A FE | 338,861 | 98.9052 | 335,289 | 339,000 | 338,897 | 0 | 36 | 0 | 0 | 0.800 | 0.814 | MS | 799 | 1,326 | 03/16/2021 | 03/15/2024 |
| 931142-ER-0 | WALMART INC | .SD. | | 1,2 | 1.C FE | 2,511,950 | 98.7902 | 2,469,755 | 2,500,000 | 2,511,285 | 0 | (665) | 0 | 0 | 1.050 | 0.950 | MS | 7,583 | 0 | 09/20/2021 | 09/17/2026 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 94419L-AM-3 | WAYFAIR INC | | | | 1.G Z | 288,277 | 90.4877 | 248,841 | 275,000 | 286,704 | 0 | (1,573) | 0 | 0 | 0.625 | (0.498) | AO | 430 | 859 | 06/29/2021 | 10/01/2025 |
| 949746-NL-1 | WELLS FARGO & CO | | | 1,2,5 | 2.B FE | 151,390 | 135.0000 | 183,600 | 136,000 | 150,174 | 0 | (630) | 0 | 0 | 5.950 | 4.953 | JD | 360 | 8,092 | 09/11/2017 | 12/01/2086 |
| 949746-TB-7 | WELLS FARGO & CO | | | | 2.B FE | 96,599 | 137.7542 | 101,938 | 74,000 | 91,907 | 0 | (1,879) | 0 | 0 | 7.950 | 4.300 | MN | 752 | 5,883 | 06/19/2019 | 11/15/2029 |
| 95000U-2C-6 | WELLS FARGO & CO | | | 1,2 | 1.E FE | 1,180,254 | 104.9993 | 1,191,742 | 1,135,000 | 1,166,366 | 0 | (12,531) | 0 | 0 | 3.750 | 2.293 | JJ | 18,562 | 38,438 | 06/23/2021 | 01/24/2024 |
| 95000U-2H-5 | WELLS FARGO & CO | | | 1,2,5 | 1.E FE | 813,096 | 102.4539 | 819,631 | 800,000 | 808,068 | 0 | (2,746) | 0 | 0 | 2.406 | 2.037 | AO | 3,261 | 19,248 | 02/24/2020 | 10/30/2025 |
| 95000U-2L-6 | WELLS FARGO & CO | | | 1,2,5 | 2.A FE | 701,842 | 116.1101 | 696,661 | 600,000 | 695,878 | 0 | (5,964) | 0 | 0 | 4.478 | 2.338 | AO | 6,493 | 13,434 | 06/24/2021 | 04/04/2031 |
| 95000U-2Q-5 | WELLS FARGO & CO | | | 1,2,5 | 2.A FE | 605,000 | 102.5792 | 620,604 | 605,000 | 605,000 | 0 | 0 | 0 | 0 | 3.068 | 3.068 | AO | 3,145 | 18,561 | 04/23/2020 | 04/30/2041 |
| 958102-AP-0 | WESTERN DIGITAL CORP | | | | 2.C FE | 647,510 | 100.6250 | 729,531 | 725,000 | 691,267 | 0 | 15,012 | 0 | 0 | 1.500 | 3.826 | FA | 4,531 | 10,875 | 02/03/2020 | 02/01/2024 |
| 960386-AN-0 | WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP | | | 1,2 | 2.C FE | 216,338 | 105.9039 | 211,808 | 200,000 | 208,898 | 0 | (4,057) | 0 | 0 | 4.400 | 2.241 | MS | 2,591 | 8,800 | 02/24/2020 | 03/15/2024 |
| 96950F-AM-6 | WILLIAMS COMPANIES INC | | | 1,2 | 2.B FE | 773,988 | 105.6073 | 765,653 | 725,000 | 747,453 | 0 | (11,239) | 0 | 0 | 4.300 | 2.637 | MS | 10,132 | 31,175 | 08/06/2019 | 03/04/2024 |
| 97654M-AA-4 | WIPRO IT SERVICES LLC | | | 1,2 | 1.G FE | 374,545 | 98.0870 | 368,807 | 376,000 | 374,624 | 0 | 79 | 0 | 0 | 1.500 | 1.585 | JD | 125 | 2,820 | 09/27/2021 | 06/23/2026 |
| 98420E-AC-9 | XLIT LTD | | C | 1 | 2.A FE | 104,615 | 108.4045 | 113,825 | 105,000 | 104,860 | 0 | 39 | 0 | 0 | 4.450 | 4.495 | MS | 1,181 | 4,673 | 03/24/2015 | 03/31/2025 |
| 984851-AG-0 | YARA INTERNATIONAL ASA | | C | 1,2 | 2.B FE | 375,000 | 103.3662 | 387,623 | 375,000 | 375,000 | 0 | 0 | 0 | 0 | 3.148 | 3.148 | JD | 885 | 11,805 | 05/28/2020 | 06/04/2030 |
| 98986T-AD-0 | ZYNGA INC | | | | 1.G Z | 662,170 | 91.6990 | 573,119 | 625,000 | 625,000 | 0 | (37,170) | 0 | 0 | 0.000 | 0.000 | N/A | 0 | 0 | 03/25/2021 | 12/15/2026 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 187,000,476 | XXX | 190,612,357 | 179,941,326 | 184,917,410 | (388,430) | (1,022,038) | 9,514 | 0 | XXX | XXX | XXX | 1,305,418 | 4,784,714 | XXX | XXX |
| 03072S-M4-4 | AMSI 2005-R8 M5 - RMBS | | | 4 | 1.A FM | 397,500 | 99.7274 | 398,909 | 400,000 | 399,558 | 0 | 2,058 | 0 | 0 | 1.063 | 2.148 | MON | 82 | 2,156 | 07/14/2021 | 10/25/2035 |
| 03464L-AA-4 | AOMT 2020-4 A1 - CMO/RMBS | | | 4 | 1.A | 209,128 | 99.8272 | 208,768 | 209,130 | 209,124 | 0 | (3) | 0 | 0 | 1.469 | 1.466 | MON | 256 | 3,072 | 07/17/2020 | 05/26/2065 |
| 03464W-AA-0 | AOMT 2020-5 A1 - RMBS | | | 4 | 1.A | 199,963 | 99.8630 | 199,692 | 199,966 | 199,960 | 0 | (3) | 0 | 0 | 1.373 | 1.370 | MON | 229 | 2,746 | 08/26/2020 | 05/25/2065 |
| 03465A-AA-7 | AOMT 2020-6 A1 - CMO/RMBS | | | 4 | 1.A | 196,366 | 100.2000 | 196,759 | 196,367 | 196,363 | 0 | (3) | 0 | 0 | 1.261 | 1.259 | MON | 206 | 2,476 | 09/10/2020 | 05/25/2065 |
| 040104-EN-7 | ARSI 2003-W10 M1 - RMBS | | | 4 | 1.A FM | 106,611 | 99.7303 | 106,257 | 106,545 | 106,797 | 0 | 185 | 0 | 0 | 1.182 | 2.032 | MON | 24 | 315 | 10/18/2021 | 01/25/2034 |
| 07331U-AA-6 | BOMFT 2017-SPL5 A - CMO/RMBS | | | 4 | 1.A | 380,130 | 100.8132 | 378,724 | 375,669 | 377,496 | 0 | (1,383) | 0 | 0 | 3.500 | 3.075 | MON | 110 | 13,406 | 03/02/2018 | 06/28/2057 |
| 07332B-AA-7 | BOMFT 2017-RT1 A1 - RMBS | | | 4 | 1.A | 306,654 | 100.9773 | 310,621 | 307,615 | 307,048 | 0 | 148 | 0 | 0 | 3.000 | 3.147 | MON | 77 | 9,521 | 03/21/2019 | 03/28/2057 |
| 12553H-AA-6 | CIM 2017-7 A - CMO/RMBS | | | 4 | 1.A | 171,352 | 100.5900 | 170,844 | 169,842 | 169,954 | 0 | (992) | 0 | 0 | 3.000 | 2.585 | MON | 425 | 5,295 | 10/04/2017 | 04/25/2057 |
| 126407-AA-3 | CSMC 21NQM1 A1 - CMO/RMBS | | | 4 | 1.A FE | 263,291 | 99.4236 | 261,775 | 263,293 | 263,289 | 0 | (2) | 0 | 0 | 0.809 | 0.808 | MON | 178 | 1,966 | 01/22/2021 | 05/25/2065 |
| 126670-LQ-9 | CWL 2005-14 M2 - RMBS | | | 4 | 1.A FM | 222,925 | 97.6893 | 217,740 | 222,890 | 222,968 | 0 | 43 | 0 | 0 | 0.808 | 0.805 | MON | 35 | 909 | 06/29/2021 | 03/25/2036 |
| 152314-JD-3 | CXHE 2004-A M1 - RMBS | | | 4 | 1.A FM | 364,752 | 93.8138 | 345,045 | 367,798 | 365,319 | 0 | 567 | 0 | 0 | 0.702 | 1.626 | MON | 36 | 871 | 09/17/2021 | 01/25/2034 |
| 17328B-AA-2 | CMLTI 19IMC1 A1 - CMO/RMBS | | | 4 | 1.A | 31,307 | 100.2945 | 31,416 | 31,324 | 31,306 | 0 | 35 | 0 | 0 | 2.720 | 2.696 | MON | 71 | 908 | 08/23/2019 | 07/25/2049 |
| 19685N-AA-9 | COLT 2021-2 A1 - CMO/RMBS | | | 4 | 1.A FE | 544,842 | 98.5841 | 537,129 | 544,844 | 544,842 | 0 | 0 | 0 | 0 | 0.924 | 0.922 | MON | 420 | 2,098 | 07/22/2021 | 08/25/2066 |
| 19688B-AA-2 | COLT 211R A1 - CMO/RMBS | | | 4 | 1.A FE | 219,315 | 99.7468 | 218,703 | 219,258 | 219,313 | 0 | (2) | 0 | 0 | 0.857 | 0.856 | MON | 31 | 1,722 | 01/08/2021 | 09/01/2050 |
| 24381W-AB-4 | DRMT 2021-2 A2 - CMO/RMBS | | | 4 | 1.C FE | 251,121 | 98.3078 | 246,872 | 251,122 | 251,127 | 0 | 6 | 0 | 0 | 1.209 | 1.185 | MON | 253 | 1,771 | 06/08/2021 | 04/26/2066 |
| 32027L-AF-2 | FFML 2006-FF14 A6 - RMBS | | | 4 | 1.D FM | 417,813 | 84.2937 | 421,468 | 500,000 | 425,475 | 0 | 7,662 | 0 | 0 | 0.413 | 2.442 | MON | 29 | 1,907 | 01/27/2021 | 10/25/2036 |
| 36166R-AA-2 | GCAT 20NQM2 A1 - CMO/RMBS | | | 4 | 1.A FE | 108,967 | 99.9603 | 108,925 | 108,969 | 108,967 | 0 | 0 | 0 | 0 | 1.555 | 1.555 | MON | 28 | 1,694 | 07/21/2020 | 04/25/2065 |
| 36167C-AA-4 | GCAT 19RPL1 A1 - CMO/RMBS | | | 4 | 1.A | 571,512 | 101.4384 | 578,106 | 569,909 | 569,926 | 0 | (1,015) | 0 | 0 | 2.650 | 2.568 | MON | 252 | 15,241 | 08/15/2019 | 10/25/2068 |
| 40431R-AA-3 | HASC 2007-HF1 1A - RMBS | | | 4 | 2.A FE | 137,190 | 94.5042 | 130,235 | 137,809 | 137,427 | 0 | 238 | 0 | 0 | 0.262 | 0.749 | MON | 7 | 118 | 08/24/2021 | 05/25/2037 |
| 41161P-WC-3 | HVMLT 2005-13 2A2 - CMO/RMBS | | | 4 | 1.D FM | 189,492 | 87.2907 | 167,227 | 248,514 | 167,227 | (25,963) | 3,698 | 0 | 0 | 1.644 | (8.233) | MON | 136 | 3,790 | 01/19/2021 | 02/19/2036 |
| 41162D-AF-6 | HVMLT 2006-12 2AA - RMBS | | | 4 | 1.A FM | 242,774 | 94.4698 | 243,988 | 258,270 | 245,993 | 0 | 3,219 | 0 | 0 | 0.294 | 2.975 | MON | 25 | 765 | 01/08/2021 | 12/19/2036 |
| 43709N-AD-5 | HEAT 2006-7 2A3 - RMBS | | | 4 | 1.D FM | 273,613 | 93.9673 | 272,594 | 290,094 | 272,957 | 0 | (656) | 0 | 0 | 0.402 | 1.438 | MON | 20 | 238 | 09/07/2021 | 01/25/2037 |
| 43789X-AA-2 | HOF 202 A1 - CMO/RMBS | | | 4 | 1.A FE | 95,962 | 100.0243 | 95,987 | 95,963 | 95,980 | 0 | 17 | 0 | 0 | 1.657 | 1.507 | MON | 27 | 1,590 | 07/09/2020 | 05/25/2065 |
| 44328B-AD-0 | HASC 2006-HE2 2A2 - RMBS | | | 4 | 2.B FM | 255,902 | 32.6063 | 220,304 | 675,648 | 277,166 | 0 | 21,264 | 0 | 0 | 0.322 | 0.424 | MON | 30 | 1,806 | 03/11/2021 | 12/25/2036 |
| 552751-AA-7 | MFRA 20NQM2 A1 - CMO/RMBS | | | 4 | 1.A FE | 179,187 | 99.5936 | 178,462 | 179,190 | 179,184 | 0 | (3) | 0 | 0 | 1.381 | 1.378 | MON | 206 | 2,475 | 10/23/2020 | 04/27/2065 |
| 552757-AA-4 | MFRA 2020-NQM3 A1 - RMBS | | | 4 | 1.A FE | 141,687 | 99.4667 | 140,934 | 141,690 | 141,683 | 0 | (4) | 0 | 0 | 1.014 | 1.012 | MON | 120 | 1,437 | 12/04/2020 | 01/26/2065 |
| 57643L-GF-7 | MABS 2005-NC1 M1 - RMBS | | | 4 | 1.A FM | 303,875 | 99.9683 | 310,572 | 310,671 | 305,380 | 0 | 1,505 | 0 | 0 | 0.822 | 2.429 | MON | 49 | 1,291 | 07/07/2021 | 12/25/2034 |
| 59022V-AA-9 | MLMI 2006-OPT1 A1 - RMBS | | | 4 | 1.A FM | 386,572 | 98.6006 | 392,070 | 397,634 | 388,777 | 0 | 2,205 | 0 | 0 | 0.248 | 1.991 | MON | 14 | 397 | 07/22/2021 | 08/25/2037 |
| 61744C-UT-1 | MSAC 2005-HE5 M2 - RMBS | | | 4 | 1.A FM | 161,525 | 99.9774 | 161,464 | 161,500 | 161,524 | 0 | (1) | 0 | 0 | 0.747 | 0.749 | MON | 17 | 1,013 | 03/17/2021 | 09/25/2035 |
| 64352V-QR-5 | NCHET 2006-1 A2B - RMBS | | | 4 | 1.A FM | 251,223 | 96.3006 | 249,411 | 258,992 | 253,358 | 0 | 2,136 | 0 | 0 | 0.283 | 2.063 | MON | 14 | 673 | 02/08/2021 | 05/25/2036 |
| 64828M-AA-5 | NRZT 2017-3 A1 - CMO/RMBS | | | 4 | 1.A | 662,218 | 104.8101 | 673,357 | 642,454 | 664,428 | 0 | 503 | 0 | 0 | 4.000 | 2.773 | MON | 2,142 | 26,139 | 05/01/2019 | 04/25/2057 |
| 64829F-AA-9 | NRZT 161 A1 - CMO/RMBS | | | 4 | 1.A | 84,863 | 104.4013 | 97,894 | 93,767 | 86,047 | 0 | (287) | 0 | 0 | 3.750 | 6.970 | MON | 293 | 3,553 | 03/29/2016 | 03/27/2056 |
| 64829J-AA-1 | NRZT 2017-1 A - CMO/RMBS | | | 4 | 1.A | 274,233 | 105.3850 | 280,749 | 266,403 | 272,888 | 0 | (2,522) | 0 | 0 | 4.000 | 3.110 | MON | 888 | 10,860 | 04/01/2017 | 02/26/2057 |
| 64829V-AA-4 | NRZT 18RPL1 A1 - CMO/RMBS | | | 4 | 1.A | 221,179 | 102.2422 | 210,959 | 206,332 | 220,866 | 0 | (220) | 0 | 0 | 3.500 | 3.162 | MON | 602 | 7,222 | 07/22/2020 | 12/26/2057 |
| 64830G-AB-2 | NRZT 2018-1 A1A - CMO/RMBS | | | 4 | 1.A | 279,011 | 105.5603 | 290,822 | 275,503 | 277,891 | 0 | 624 | 0 | 0 | 4.000 | 3.585 | MON | 918 | 11,171 | 04/12/2018 | 12/26/2057 |
| 76110W-N7-7 | RASC 2005-KS2 M2 - RMBS | | | 4 | 1.A FM | 354,704 | 99.7061 | 356,502 | 357,553 | 356,526 | 0 | 1,822 | 0 | 0 | 1.122 | 2.067 | MON | 56 | 2,379 | 06/03/2021 | 03/25/2035 |
| 76110W-VV-5 | RASC 2003-KS11 M21 - RMBS | | | 4 | 1.A FM | 112,628 | 98.6358 | 113,071 | 114,634 | 112,801 | 0 | 152 | 0 | 0 | 0.987 | 1.992 | MON | 16 | 1,137 | 11/09/2020 | 01/25/2034 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 81744Y-AB-2 | SEMT 2013-4 A2 - CMO/RMBS | | | 4 | 1.A | 73,250 | 100.5867 | 73,381 | 72,953 | 73,225 | 0 | (13) | 0 | 0 | 2.500 | 2.400 | MON | 152 | 1,823 | 01/31/2020 | 04/27/2043 |
| 89172R-AR-6 | TPMT 2015-6 A1B - CMO/RMBS | | | 4 | 1.A | 3,299 | 99.9794 | 3,396 | 3,396 | 3,325 | 0 | (1) | 0 | 0 | 2.750 | 2.836 | MON | 8 | 184 | 12/25/2016 | 04/26/2055 |
| 89172U-AA-6 | TPMT 2016-4 A1 - CMO/RMBS | | | 4 | 1.A | 85,261 | 100.2175 | 86,590 | 86,402 | 85,981 | 0 | 324 | 0 | 0 | 2.250 | 2.799 | MON | 162 | 2,076 | 03/13/2018 | 07/25/2056 |
| 89173F-AA-8 | TPMT 2017-1 A1 - RMBS | | | 4 | 1.A | 57,138 | 100.9105 | 57,582 | 57,062 | 57,038 | 0 | (73) | 0 | 0 | 2.750 | 2.656 | MON | 131 | 1,623 | 02/07/2017 | 10/25/2056 |
| 89175J-AA-8 | TPMT 176 A1 - CMO/RMBS | | | 4 | 1.A | 165,851 | 101.6815 | 172,453 | 169,601 | 166,945 | 0 | 440 | 0 | 0 | 2.750 | 3.526 | MON | 389 | 4,735 | 03/11/2019 | 10/25/2057 |
| 89175V-AA-1 | TPMT 182 A1 - RMBS | | | 2 | 1.A | 507,925 | 102.6293 | 522,980 | 509,581 | 507,986 | 0 | (80) | 0 | 0 | 3.250 | 3.301 | MON | 1,380 | 16,809 | 05/29/2018 | 03/25/2058 |
| 92538B-AA-1 | VERUS-21R1-A1 - CMO/RMBS | | | 4 | 1.A FE | 254,552 | 99.5038 | 253,292 | 254,555 | 254,662 | 0 | 110 | 0 | 0 | 0.820 | 0.814 | MON | 174 | 1,913 | 01/13/2021 | 10/25/2063 |
| 92538E-AA-5 | VERUS 21R3 A1 - CMO/RMBS | | | 4 | 1.A FE | 196,634 | 99.6655 | 195,977 | 196,635 | 196,633 | 0 | (1) | 0 | 0 | 1.020 | 0.995 | MON | 167 | 1,170 | 05/19/2021 | 04/25/2064 |
| 92538G-AA-0 | VERUS 218 A1 - CMO/RMBS | | | 4 | 1.A FE | 674,995 | 99.9401 | 674,596 | 675,000 | 674,996 | 0 | 1 | 0 | 0 | 1.824 | 1.820 | MON | 1,026 | 0 | 12/16/2021 | 11/26/2066 |
| 92538L-AA-9 | VERUS 2020-4 A1 - CMO/RMBS | | | 4 | 1.A FE | 272,350 | 99.7445 | 271,659 | 272,355 | 276,715 | 0 | 3,515 | 0 | 0 | 1.502 | 2.165 | MON | 341 | 4,091 | 07/23/2020 | 05/26/2065 |
| 3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 11,862,642 | XXX | 11,836,259 | 12,454,702 | 11,884,441 | (25,963) | 45,213 | 0 | 0 | XXX | XXX | XXX | 12,249 | 180,552 | XXX | XXX |
| 03880R-AA-7 | ARCLO 2021-FL4 A - CMBS | | C | 4 | 1.A FE | 400,000 | 100.0549 | 400,220 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 1.440 | 1.461 | MON | 304 | 0 | 11/17/2021 | 11/17/2036 |
| 04002P-AA-2 | AREIT 21CRE5 A - CMBS | | | 4 | 1.A FE | 400,000 | 99.7540 | 399,016 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 1.181 | 1.199 | MON | 289 | 943 | 09/28/2021 | 11/17/2038 |
| 05490A-AA-1 | BBUBS 2012-TFT A - CMBS | | | 4 | 1.A FM | 83,409 | 100.0633 | 83,645 | 83,592 | 83,616 | 0 | 207 | 0 | 0 | 2.892 | 3.646 | MON | 201 | 1,007 | 09/24/2021 | 06/07/2030 |
| 05490A-AC-7 | BBUBS 2012-TFT B - CMBS | | | 4 | 1.A FM | 97,519 | 87.6720 | 92,056 | 105,000 | 97,720 | 0 | 201 | 0 | 0 | 3.559 | 250.000 | MON | 322 | 945 | 09/15/2021 | 06/07/2030 |
| 05493L-AA-4 | BAMLL 21JACX A - CMBS | | | 4 | 1.A FE | 200,000 | 100.0460 | 200,092 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 1.160 | 1.163 | MON | 110 | 576 | 08/26/2021 | 09/15/2034 |
| 05551V-BM-4 | BBCMS 2021-C10 AS - CMBS | | | 4 | 1.A FE | 617,981 | 102.5730 | 615,438 | 600,000 | 617,209 | 0 | (772) | 0 | 0 | 2.684 | 2.345 | MON | 1,342 | 6,710 | 06/25/2021 | 07/15/2054 |
| 05553B-AA-3 | BCP 21330N A - CMBS | | | 4 | 1.A FE | 99,260 | 99.3790 | 99,379 | 100,000 | 99,279 | 0 | 19 | 0 | 0 | 0.889 | 0.949 | MON | 42 | 417 | 06/16/2021 | 06/15/2038 |
| 05592C-AN-6 | BPR 21NRD E - CMBS | | | 4 | 3.C FE | 673,313 | 99.7540 | 673,340 | 675,000 | 673,312 | 0 | 0 | 0 | 0 | 5.721 | 5.744 | MON | 965 | 0 | 12/15/2021 | 12/15/2038 |
| 056054-AA-7 | BX 19XL A - CMBS | | | 4 | 1.A | 180,505 | 99.9720 | 180,145 | 180,195 | 180,195 | 0 | (310) | 0 | 0 | 1.030 | 1.032 | MON | 88 | 1,396 | 04/09/2021 | 10/15/2036 |
| 05609C-AA-5 | BX 2121M A - CMBS | | | 4,5 | 1.A FE | 395,710 | 99.0550 | 396,220 | 400,000 | 395,747 | 0 | 38 | 0 | 0 | 0.840 | 0.929 | MON | 159 | 337 | 10/27/2021 | 10/15/2036 |
| 06539X-AQ-7 | BANK 2020-BNK27 AS - CMBS | | | 4 | 1.A | 411,972 | 101.6240 | 406,496 | 400,000 | 410,215 | 0 | (1,167) | 0 | 0 | 2.551 | 2.207 | MON | 850 | 10,204 | 06/19/2020 | 04/17/2063 |
| 06540C-CL-9 | BANK 2021-BNK35 AS - CMBS | | | 4 | 1.A FE | 695,222 | 100.3040 | 677,052 | 675,000 | 695,112 | 0 | (110) | 0 | 0 | 2.457 | 2.110 | MON | 1,382 | 5,528 | 07/28/2021 | 06/17/2064 |
| 06540D-CA-1 | BANK 2021-BNK36 AS - CMBS | | | 4 | 1.A FE | 700,377 | 102.3870 | 696,232 | 680,000 | 699,940 | 0 | (437) | 0 | 0 | 2.695 | 2.358 | MON | 1,527 | 3,054 | 09/24/2021 | 09/17/2064 |
| 06540J-BA-9 | BANK 2020-BNK26 ASB - CMBS | | | 4 | 1.A | 411,980 | 101.9750 | 407,900 | 400,000 | 409,143 | 0 | (1,586) | 0 | 0 | 2.313 | 1.876 | MON | 771 | 9,252 | 03/02/2020 | 03/16/2063 |
| 06540T-AD-2 | BANK 2018-BNK11 A3 - CMBS | | | 4 | 1.A FE | 344,850 | 111.6880 | 335,064 | 300,000 | 341,863 | 0 | (2,987) | 0 | 0 | 4.046 | 1.661 | MON | 1,012 | 5,058 | 07/12/2021 | 03/17/2061 |
| 06541C-BL-9 | BANK 2021-BNK33 A5 - CMBS | | | 4 | 1.A | 406,850 | 103.2000 | 407,640 | 395,000 | 406,167 | 0 | (682) | 0 | 0 | 2.556 | 2.218 | MON | 841 | 5,889 | 05/07/2021 | 05/16/2064 |
| 06541J-AL-5 | BANK 2021-BNK34 A5 - CMBS | | | 4 | 1.A | 458,335 | 102.2030 | 454,803 | 445,000 | 457,684 | 0 | (650) | 0 | 0 | 2.438 | 2.102 | MON | 904 | 5,425 | 06/14/2021 | 06/15/2063 |
| 06541J-AT-8 | BANK 2021-BNK34 AS - CMBS | | | 4 | 1.A | 421,515 | 101.2930 | 415,301 | 410,000 | 420,978 | 0 | (538) | 0 | 0 | 2.572 | 2.256 | MON | 879 | 4,394 | 06/29/2021 | 06/15/2063 |
| 06541R-BB-8 | BANK 2019-BNK23 A3 - CMBS | | | 4 | 1.A | 535,586 | 105.7470 | 549,884 | 520,000 | 532,560 | 0 | (1,490) | 0 | 0 | 2.920 | 2.578 | MON | 1,265 | 15,184 | 12/01/2019 | 12/17/2052 |
| 08161H-AD-2 | BMARK 2018-B4 ASB - CMBS | | | 4 | 1.A | 715,850 | 109.2420 | 699,149 | 640,000 | 692,294 | 0 | (12,854) | 0 | 0 | 4.059 | 1.881 | MON | 2,165 | 25,978 | 02/24/2020 | 07/17/2051 |
| 08162F-AB-9 | BMARK 2019-B12 A2 - CMBS | | | 4 | 1.A | 368,739 | 102.7510 | 367,849 | 358,000 | 363,453 | 0 | (2,202) | 0 | 0 | 3.001 | 2.340 | MON | 895 | 10,743 | 08/01/2019 | 08/16/2052 |
| 08162Y-AE-2 | BMARK 2019-B14 A5 - CMBS | | | 4 | 1.A | 937,294 | 106.4260 | 968,477 | 910,000 | 931,876 | 0 | (2,607) | 0 | 0 | 3.049 | 2.705 | MON | 2,312 | 27,742 | 11/05/2019 | 12/15/2062 |
| 08163G-AU-4 | BMARK 2021-B28 A5 - CMBS | | | 4 | 1.A FE | 700,399 | 100.0130 | 680,088 | 680,000 | 700,237 | 0 | (161) | 0 | 0 | 2.224 | 1.880 | MON | 1,260 | 5,040 | 08/03/2021 | 08/17/2054 |
| 08163J-AE-4 | BMARK 2021-B29 A5 - CMBS | | | 4 | 1.A FE | 308,999 | 101.4040 | 304,212 | 300,000 | 308,785 | 0 | (214) | 0 | 0 | 2.388 | 2.051 | MON | 597 | 1,791 | 09/17/2021 | 09/17/2054 |
| 12482H-AA-2 | CAMB 2019-LIFE A - CMBS | | | 4 | 1.A | 410,000 | 99.9810 | 409,922 | 410,000 | 410,000 | 0 | 0 | 0 | 0 | 1.180 | 1.177 | MON | 228 | 4,881 | 01/25/2019 | 12/15/2037 |
| 12503Q-AD-9 | CD 2017-CD6 ASB - CMBS | | | 4 | 1.A | 321,012 | 105.6310 | 316,893 | 300,000 | 313,449 | 0 | (4,125) | 0 | 0 | 3.332 | 1.865 | MON | 833 | 9,996 | 02/24/2020 | 11/15/2050 |
| 12515H-AY-1 | CD 2017-CD5 A3 - CMBS | | | 4 | 1.A FE | 643,262 | 105.2100 | 631,260 | 600,000 | 641,224 | 0 | (2,037) | 0 | 0 | 3.171 | 1.788 | MON | 1,586 | 4,757 | 09/22/2021 | 08/17/2050 |
| 12566B-AJ-5 | CRPT 2021-RETL B - CMBS | | | 4 | 1.D FE | 350,000 | 99.3980 | 347,893 | 350,000 | 350,000 | 0 | 0 | 0 | 0 | 2.010 | 2.039 | MON | 332 | 2,477 | 07/23/2021 | 08/15/2036 |
| 12592R-BF-5 | COMM 2014-CCRE21 A3 - CMBS | | | 4 | 1.A | 234,886 | 103.3930 | 228,603 | 221,101 | 229,909 | 0 | (3,293) | 0 | 0 | 3.528 | 1.938 | MON | 650 | 7,800 | 05/15/2020 | 12/12/2047 |
| 12592T-AA-3 | COMM 2015-3BP A - CMBS | | | 4 | 1.A | 785,013 | 104.1880 | 817,876 | 785,000 | 784,727 | 0 | (282) | 0 | 0 | 3.178 | 3.184 | MON | 2,079 | 24,947 | 03/12/2019 | 02/12/2035 |
| 12593P-AW-2 | COMM 2015-CCRE25 A4 - CMBS | | | 4 | 1.A | 339,951 | 106.9750 | 323,065 | 302,000 | 331,416 | 0 | (8,217) | 0 | 0 | 3.759 | 0.935 | MON | 946 | 11,352 | 12/15/2020 | 08/12/2048 |
| 12596W-AG-9 | CSAIL 2019-C16 AS - CMBS | | | 4 | 1.A FE | 682,073 | 107.0660 | 663,809 | 620,000 | 678,568 | 0 | (3,504) | 0 | 0 | 3.612 | 2.226 | MON | 1,866 | 9,332 | 07/06/2021 | 06/17/2052 |
| 12597B-AY-5 | CSAIL 2019-C17 AS - CMBS | | | 4 | 1.A | 672,510 | 106.1160 | 663,225 | 625,000 | 669,801 | 0 | (2,709) | 0 | 0 | 3.278 | 2.257 | MON | 1,707 | 10,245 | 06/28/2021 | 09/17/2052 |
| 126192-AF-0 | COMM 2012-LC4 B - CMBS | | | 4 | 1.A FM | 599,463 | 99.9930 | 594,958 | 595,000 | 599,363 | 0 | (100) | 0 | 0 | 4.934 | (2.935) | MON | 2,446 | 14,679 | 06/22/2021 | 12/12/2044 |
| 12623S-AD-2 | COMM 2012-CCRE5 A3 - CMBS | | | 4 | 1.A FM | 1,118,698 | 100.3660 | 1,137,624 | 1,133,476 | 1,129,830 | 0 | 4,387 | 0 | 0 | 2.540 | 2.960 | MON | 2,399 | 29,468 | 03/13/2019 | 12/12/2045 |
| 12624P-AJ-4 | COMM 2012-CCRE3 AM - CMBS | | | 4 | 1.A FM | 595,347 | 100.1670 | 590,985 | 590,000 | 592,320 | 0 | (3,027) | 0 | 0 | 3.416 | 2.715 | MON | 1,680 | 13,436 | 04/28/2021 | 10/17/2045 |
| 12624P-AL-9 | COMM 2012-CCRE3 B - CMBS | | | 4 | 1.A FM | 474,963 | 98.6600 | 473,568 | 480,000 | 476,464 | 0 | 1,501 | 0 | 0 | 3.922 | 4.724 | MON | 1,569 | 7,435 | 10/15/2021 | 10/17/2045 |
| 12624U-AC-8 | COMM 2013-GAM A2 - CMBS | | | 4 | 1.C FE | 85,435 | 99.9630 | 85,138 | 85,169 | 85,169 | 0 | (266) | 0 | 0 | 3.367 | 1.956 | MON | 239 | 717 | 09/24/2021 | 02/11/2028 |
| 12624U-AJ-3 | COMM 2013-GAM B - CMBS | | | 4 | 1.A | 342,563 | 97.1900 | 340,165 | 350,000 | 350,000 | 0 | 7,438 | 0 | 0 | 3.417 | 2.643 | MON | 997 | 7,110 | 05/07/2021 | 02/11/2028 |
| 12625K-AD-7 | COMM 2013-CCRE8 A4 - CMBS | | | 4 | 1.A | 141,577 | 101.5180 | 142,435 | 140,305 | 141,013 | 0 | (107) | 0 | 0 | 3.334 | 2.872 | MON | 390 | 12,119 | 03/04/2019 | 06/12/2046 |
| 12636F-BJ-1 | COMM 2015-LC23 A4 - CMBS | | | 4 | 1.A | 560,940 | 107.3170 | 547,317 | 510,000 | 544,495 | 0 | (8,976) | 0 | 0 | 3.774 | 1.876 | MON | 1,604 | 19,247 | 02/24/2020 | 10/13/2048 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 12649A-AC-3 | CSMC 2014-USA A2 - CMBS | | | 4 | 1.A | 608,081 | 105.4850 | 595,990 | 565,000 | 600,835 | 0 | (7,247) | 0 | 0 | 3.953 | 2.134 | MON | 1,861 | 14,890 | 04/15/2021 | 09/17/2037 |
| 12649A-AJ-8 | CSMC 2014-USA B - CMBS | | | 4 | 1.G FE | 137,845 | 98.0110 | 137,215 | 140,000 | 137,845 | 0 | 0 | 0 | 0 | 4.185 | 4.638 | MON | 488 | 0 | 12/20/2021 | 09/17/2037 |
| 12655T-BM-0 | COMM 2019-GC44 A5 - CMBS | | | 4 | 1.A | 200,848 | 105.5230 | 205,770 | 195,000 | 199,718 | 0 | (559) | 0 | 0 | 2.950 | 2.608 | MON | 479 | 5,752 | 11/19/2019 | 08/15/2057 |
| 17318U-AH-7 | CGCMT 2012-GC8 C - CMBS | | | 4 | 3.B FM | 101,000 | 100.2008 | 100,201 | 100,000 | 100,201 | (776) | (23) | 0 | 0 | 5.038 | 3.090 | MON | 420 | 2,419 | 06/10/2021 | 09/12/2045 |
| 17320Q-AG-4 | CGCMT 2013-375P B - CMBS | | | 4 | 1.B FE | 669,195 | 101.6860 | 660,959 | 650,000 | 666,964 | 0 | (2,232) | 0 | 0 | 3.518 | 1.774 | MON | 1,905 | 3,836 | 10/15/2021 | 05/11/2035 |
| 17322M-AY-2 | CGCMT 2014-GC21 AS - CMBS | | | 4 | 1.A FE | 412,973 | 104.7260 | 408,431 | 390,000 | 411,310 | 0 | (1,664) | 0 | 0 | 4.026 | 1.540 | MON | 1,308 | 2,617 | 10/25/2021 | 05/10/2047 |
| 200474-BC-7 | COMM 2015-LC19 A4 - CMBS | | | 4 | 1.A | 124,832 | 104.5440 | 130,791 | 125,106 | 124,937 | 0 | 22 | 0 | 0 | 3.183 | 3.224 | MON | 332 | 3,982 | 12/22/2016 | 02/10/2048 |
| 21872N-AA-8 | CAFL 2019-3 A - CMBS | | | 4 | 1.A FE | 83,227 | 102.2590 | 81,151 | 79,359 | 83,170 | 0 | (58) | 0 | 0 | 2.705 | 2.477 | MON | 179 | 2,114 | 04/20/2021 | 10/17/2052 |
| 21872N-AG-5 | CAFL 2019-3 B - CMBS | | | 4 | 1.D FE | 120,714 | 103.9510 | 119,544 | 115,000 | 120,636 | 0 | (79) | 0 | 0 | 3.163 | 2.916 | MON | 303 | 2,425 | 04/21/2021 | 10/17/2052 |
| 21873B-AG-0 | CAFL 212 B - CMBS | | | 4 | 1.C FE | 682,183 | 98.1680 | 667,542 | 680,000 | 682,165 | 0 | (18) | 0 | 0 | 2.376 | 2.362 | MON | 1,346 | 6,306 | 08/04/2021 | 07/15/2054 |
| 21873L-AL-7 | CAFL 211 D - CMBS | | | 4 | 2.B FE | 164,995 | 101.0780 | 166,779 | 165,000 | 164,993 | 0 | (2) | 0 | 0 | 3.247 | 3.241 | MON | 446 | 3,572 | 04/21/2021 | 04/17/2053 |
| 26210Y-AG-1 | DROP 2021-FILE B - CMBS | | | 4 | 1.A | 600,000 | 99.9580 | 599,748 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 1.810 | 1.832 | MON | 935 | 6,837 | 04/21/2021 | 10/15/2043 |
| 30227F-AE-0 | ESA 21ESH B - CMBS | | | 4 | 1.D FE | 100,011 | 100.0000 | 99,482 | 99,482 | 100,004 | 0 | (7) | 0 | 0 | 1.490 | 1.153 | MON | 70 | 369 | 10/04/2021 | 07/15/2026 |
| 30227F-AJ-9 | ESA 21ESH D - CMBS | | | 4 | 1.A | 99,482 | 100.0000 | 99,482 | 99,482 | 99,482 | 0 | 0 | 0 | 0 | 2.360 | 2.372 | MON | 111 | 1,035 | 06/24/2021 | 07/15/2038 |
| 302966-AH-9 | FRESB 2018-SB56 A5H - CMBS | | | 4,5 | 1.A FE | 152,242 | 102.1220 | 152,182 | 149,019 | 139,128 | 0 | (5,495) | 0 | 0 | 3.360 | 1.861 | MON | 417 | 5,202 | 12/07/2018 | 09/25/2038 |
| 30296U-AA-1 | FRESB 2018-SB51 A5H - CMBS | | | 4 | 1.A FE | 460,265 | 101.9810 | 465,455 | 456,414 | 435,285 | 0 | (12,013) | 0 | 0 | 3.140 | 1.520 | MON | 1,194 | 14,539 | 03/07/2019 | 04/25/2038 |
| 30309L-AG-3 | FRESB 2019-SB61 A5H - CMBS | | | 4 | 1.A FE | 224,095 | 102.6460 | 228,890 | 222,990 | 223,461 | 0 | (188) | 0 | 0 | 2.950 | 2.778 | MON | 548 | 6,580 | 04/11/2019 | 02/25/2039 |
| 30322D-AA-7 | FRTKL 2021-SFR1 A - CMBS | | | 4 | 1.A FE | 924,987 | 97.7640 | 904,317 | 925,000 | 925,134 | 0 | 147 | 0 | 0 | 1.571 | 1.566 | MON | 1,211 | 3,794 | 08/18/2021 | 09/17/2038 |
| 36192R-AA-0 | GSMS 2012-BWTR A - CMBS | | | 4 | 1.A FM | 570,600 | 100.7200 | 564,032 | 560,000 | 566,529 | 0 | (4,071) | 0 | 0 | 2.954 | 1.529 | MON | 1,379 | 7,803 | 10/12/2021 | 11/07/2034 |
| 36197V-AA-6 | GSMS 2013-PEMB A - CMBS | | | 4 | 1.A | 104,391 | 101.3550 | 101,355 | 100,000 | 104,132 | 0 | (258) | 0 | 0 | 3.550 | 2.248 | MON | 296 | 2,406 | 04/19/2021 | 03/07/2033 |
| 36197V-AC-2 | GSMS 2013-PEMB B - CMBS | | | 4 | 1.A | 317,574 | 92.8270 | 292,405 | 315,000 | 317,193 | 0 | (380) | 0 | 0 | 3.550 | 3.378 | MON | 932 | 5,684 | 06/11/2021 | 03/07/2033 |
| 36198E-AY-1 | GSMS 2013-GC13 C - CMBS | | | 4 | 4.B | 792,150 | 93.0470 | 800,204 | 860,000 | 795,000 | (1,096) | 3,945 | 0 | 0 | 4.064 | 6.587 | MON | 2,913 | 4,050 | 11/17/2021 | 07/12/2046 |
| 36198F-AE-2 | GSMS 2013-GCJ14 A5 - CMBS | | | 4 | 1.A | 263,987 | 104.0730 | 256,020 | 246,000 | 254,559 | 0 | (5,759) | 0 | 0 | 4.243 | 1.821 | MON | 870 | 10,438 | 05/06/2020 | 08/10/2046 |
| 36251X-AQ-0 | GSMS 2016-GS4 A3 - CMBS | | | 4 | 1.A | 1,351,848 | 105.0420 | 1,365,546 | 1,300,000 | 1,335,720 | 0 | (6,977) | 0 | 0 | 3.178 | 2.480 | MON | 3,443 | 41,314 | 01/02/2020 | 11/15/2049 |
| 36252A-AC-0 | GSMS 2015-GS1 A3 - CMBS | | | 4 | 1.A | 520,156 | 107.0880 | 535,440 | 500,000 | 509,441 | 0 | (2,406) | 0 | 0 | 3.734 | 3.204 | MON | 1,556 | 18,670 | 03/31/2017 | 11/13/2048 |
| 36252R-BC-2 | GSMS 2014-GC18 B - CMBS | | | 4 | 2.B | 29,550 | 99.5260 | 29,858 | 30,000 | 29,663 | 0 | 113 | 0 | 0 | 4.885 | 5.470 | MON | 122 | 977 | 04/15/2021 | 01/11/2047 |
| 39809X-AA-6 | GSTNE 21HC2 A - CMBS | | | 4,5 | 1.A FE | 310,000 | 99.9011 | 309,694 | 310,000 | 310,000 | 0 | 0 | 0 | 0 | 1.890 | 1.890 | MON | 277 | 0 | 11/30/2021 | 12/15/2039 |
| 42704R-AA-9 | HERA 2021-FL1 A - CMBS | | | 4 | 1.A FE | 300,000 | 99.4300 | 298,290 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 1.157 | 1.162 | MON | 154 | 2,843 | 02/10/2021 | 02/19/2038 |
| 437300-AL-0 | HPA 211 F - CMBS | | | 4 | 3.B FE | 178,512 | 97.6459 | 174,313 | 178,515 | 174,313 | (4,199) | 0 | 0 | 0 | 3.325 | 3.325 | MON | 198 | 2,160 | 07/09/2021 | 09/19/2041 |
| 46590J-AW-7 | JPMBB 2015-C32 A5 - CMBS | | | 4 | 1.A FE | 675,207 | 104.0570 | 655,559 | 630,000 | 673,029 | 0 | (2,178) | 0 | 0 | 3.598 | 1.987 | MON | 1,889 | 3,778 | 10/05/2021 | 11/18/2048 |
| 46590K-AE-4 | JPMCC 2015-JP1 A5 - CMBS | | | 4 | 1.A | 250,697 | 107.3290 | 252,223 | 235,000 | 242,146 | 0 | (1,800) | 0 | 0 | 3.914 | 3.062 | MON | 766 | 9,198 | 11/29/2016 | 01/15/2049 |
| 46590R-AF-6 | JPMCC 2016-JP3 ASB - CMBS | | | 4 | 1.A | 489,382 | 102.8200 | 509,996 | 496,008 | 492,691 | 0 | 1,080 | 0 | 0 | 2.776 | 3.076 | MON | 1,148 | 14,030 | 03/08/2019 | 08/17/2049 |
| 46637W-AG-8 | JPMCC 2012-C8BX B - CMBS | | | 4 | 1.A FM | 411,581 | 100.7710 | 408,123 | 405,000 | 411,504 | 0 | (78) | 0 | 0 | 4.595 | 0.683 | MON | 1,551 | 4,728 | 09/17/2021 | 06/16/2045 |
| 46639E-AE-1 | JPMCC 2012-LC9 A5 - CMBS | | | 4 | 1.A FM | 161,956 | 100.9080 | 159,132 | 157,700 | 159,252 | 0 | (1,656) | 0 | 0 | 2.840 | 1.482 | MON | 373 | 5,417 | 06/04/2020 | 12/17/2047 |
| 46639E-AK-7 | JPMCC 2012-LC9 B - CMBS | | | 4 | 3.B FM | 673,409 | 101.3600 | 663,908 | 655,000 | 663,908 | (2,360) | (7,141) | 0 | 0 | 3.812 | 1.777 | MON | 2,081 | 13,342 | 06/25/2021 | 12/17/2047 |
| 46639J-AE-0 | JPMCC 2013-C10 A5 - CMBS | | | 4 | 1.A | 253,872 | 101.4890 | 251,246 | 247,560 | 249,528 | 0 | (2,080) | 0 | 0 | 3.143 | 2.281 | MON | 648 | 7,807 | 11/07/2019 | 12/17/2047 |
| 46641W-AV-9 | JPMBB 2014-C19 A4 - CMBS | | | 4 | 1.A | 1,370,712 | 104.2100 | 1,375,572 | 1,320,000 | 1,338,185 | 0 | (8,882) | 0 | 0 | 3.997 | 3.282 | MON | 4,396 | 52,722 | 03/13/2018 | 04/17/2047 |
| 46643A-BE-2 | JPMBB 2014-C23 A5 - CMBS | | | 4 | 1.A | 1,449,141 | 105.4990 | 1,476,986 | 1,400,000 | 1,423,675 | 0 | (9,351) | 0 | 0 | 3.934 | 3.222 | MON | 4,590 | 55,079 | 03/01/2019 | 09/17/2047 |
| 48254C-AA-3 | KIND 2021-KDIP A - CMBS | | | 4 | 1.A | 78,533 | 99.3700 | 77,977 | 78,471 | 78,536 | 0 | 3 | 0 | 0 | 0.660 | 0.575 | MON | 24 | 272 | 06/23/2021 | 12/15/2037 |
| 53948H-AA-4 | LNCR 21CRE6 A - CMBS | | | 4 | 1.A FE | 400,000 | 100.0000 | 400,000 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 1.410 | 1.414 | MON | 266 | 632 | 10/27/2021 | 11/15/2038 |
| 55066W-AA-2 | LUXE 21TRIP A - CMBS | | | 4,5 | 1.A FE | 400,000 | 100.0470 | 400,188 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 1.140 | 1.156 | MON | 215 | 725 | 10/04/2021 | 10/15/2038 |
| 553514-AL-4 | MSBAM 2012-CKSV C - CMBS | | | 4 | 4.B FM | 323,494 | 86.8832 | 351,877 | 405,000 | 326,326 | 0 | 2,832 | 0 | 0 | 4.274 | 34.595 | MON | 1,442 | 4,384 | 09/03/2021 | 10/18/2030 |
| 553514-AL-4 | MSBAM 2012-CKSV C - CMBS | | | 4 | 5.B FM | 110,880 | 86.8832 | 117,292 | 135,000 | 111,633 | 0 | 753 | 0 | 0 | 4.274 | 30.712 | MON | 481 | 1,461 | 09/16/2021 | 10/18/2030 |
| 55352N-AC-1 | MSCCG 2015-ALDR A2 - CMBS | | | 4 | 1.A FE | 219,688 | 101.2230 | 212,568 | 210,000 | 219,231 | 0 | (457) | 0 | 0 | 3.462 | 2.175 | MON | 606 | 1,232 | 10/22/2021 | 06/08/2035 |
| 55358P-AA-4 | MSCCG 18SELF A - CMBS | | | 4 | 1.A FE | 380,000 | 99.9430 | 379,783 | 380,000 | 380,000 | 0 | 0 | 0 | 0 | 1.010 | 1.012 | MON | 181 | 3,869 | 10/09/2018 | 10/15/2037 |
| 55375K-AS-5 | MSSG 2017-237P A - CMBS | | | 4 | 1.A | 746,692 | 105.4920 | 764,817 | 725,000 | 737,691 | 0 | (1,419) | 0 | 0 | 3.397 | 3.055 | MON | 2,052 | 24,628 | 08/11/2017 | 09/15/2039 |
| 55378M-AA-7 | MTRO 19TECH A - CMBS | | | 4 | 1.A | 675,000 | 99.0290 | 668,446 | 675,000 | 675,000 | 0 | 0 | 0 | 0 | 1.010 | 1.024 | MON | 322 | 6,872 | 02/14/2019 | 12/15/2033 |
| 58403Y-AD-8 | MED 21MDLN A - CMBS | | | 4,5 | 1.A FE | 335,000 | 99.7600 | 334,196 | 335,000 | 335,000 | 0 | 0 | 0 | 0 | 1.050 | 1.065 | MON | 166 | 290 | 10/29/2021 | 11/15/2038 |
| 58403Y-AN-6 | MED 21MDLN C - CMBS | | | 4,5 | 1.D FE | 115,000 | 99.6710 | 114,622 | 115,000 | 115,000 | 0 | 0 | 0 | 0 | 1.890 | 1.917 | MON | 103 | 181 | 10/29/2021 | 11/15/2038 |
| 61690K-AE-2 | MSBAM 2013-C7 A4 - CMBS | | | 4 | 1.A | 502,629 | 101.3390 | 516,829 | 510,000 | 508,012 | 0 | 1,502 | 0 | 0 | 2.918 | 3.244 | MON | 1,240 | 14,882 | 03/13/2018 | 02/16/2046 |
| 61691Y-AJ-0 | MSC 2021-L5 - CMBS | | | 4 | 1.A | 242,036 | 103.9570 | 244,299 | 235,000 | 241,618 | 0 | (419) | 0 | 0 | 2.728 | 2.389 | MON | 534 | 3,740 | 04/29/2021 | 05/15/2054 |
| 61692C-BM-9 | MSC 2021-L6 AS - CMBS | | | 4 | 1.A FE | 695,238 | 102.0950 | 689,141 | 675,000 | 694,369 | 0 | (869) | 0 | 0 | 2.749 | 2.412 | MON | 1,546 | 7,732 | 06/30/2021 | 06/17/2054 |
| 61761A-AZ-1 | MSBAM 2012-C5 A4 - CMBS | | | 4 | 1.A FM | 189,424 | 100.3590 | 185,524 | 184,860 | 186,261 | 0 | (3,163) | 0 | 0 | 3.176 | 0.990 | MON | 489 | 4,498 | 03/11/2021 | 08/17/2045 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 61762M-BZ-3 | MSBAM 2013-C10 B - CMBS | | | 4 | 2.B | 151,111 | 100.7990 | 156,238 | 155,000 | 151,205 | 0 | 94 | 0 | 0 | 4.075 | 5.798 | MON | 526 | 3,758 | 05/21/2021 | 07/17/2046 |
| 61762T-AE-6 | MSBAM 2013-C11 A4 - CMBS | | | 4 | 1.A | 675,705 | 103.0890 | 664,924 | 645,000 | 675,114 | 0 | (590) | 0 | 0 | 4.151 | 1.127 | MON | 2,231 | 11,391 | 07/09/2021 | 08/17/2046 |
| 61763M-AF-7 | MSBAM 2014-C16 A5 - CMBS | | | 4 | 1.A | 223,178 | 105.0620 | 215,377 | 205,000 | 215,803 | 0 | (4,732) | 0 | 0 | 3.892 | 1.476 | MON | 665 | 7,979 | 06/09/2020 | 06/17/2047 |
| 61763M-AH-3 | MSBAM 2014-C16 AS - CMBS | | | 4 | 1.A | 71,878 | 104.9160 | 70,294 | 67,000 | 70,751 | 0 | (1,128) | 0 | 0 | 4.094 | 1.624 | MON | 229 | 1,829 | 04/13/2021 | 06/17/2047 |
| 61763U-AZ-5 | MSBAM 2014-C17 A5 - CMBS | | | 4 | 1.A | 670,975 | 104.8240 | 644,668 | 615,000 | 632,609 | 0 | (7,213) | 0 | 0 | 3.741 | 2.472 | MON | 1,917 | 23,007 | 06/15/2016 | 08/15/2047 |
| 61772M-AA-5 | MSC 21230P A - CMBS | | | 4 | 1.G Z | 398,999 | 99.9960 | 399,984 | 400,000 | 399,032 | 0 | 33 | 0 | 0 | 1.269 | 1.395 | MON | 226 | 112 | 11/23/2021 | 12/15/2023 |
| 62954P-AA-8 | NYT 2019-NYT A - CMBS | | | 4 | 1.A | 665,000 | 99.9030 | 664,355 | 665,000 | 665,000 | 0 | 0 | 0 | 0 | 1.310 | 1.314 | MON | 411 | 8,793 | 01/11/2019 | 12/17/2035 |
| 69290L-AA-5 | PFP 217 A - CMBS | | C | 4 | 1.A FE | 399,980 | 99.7710 | 399,064 | 399,980 | 399,980 | 0 | 0 | 0 | 0 | 0.958 | 0.964 | MON | 170 | 2,788 | 03/03/2021 | 04/16/2038 |
| 74333T-AA-7 | PRCG 21SFR8 A - CMBS | | | 4 | 1.A FE | 1,204,943 | 97.4230 | 1,173,947 | 1,205,000 | 1,204,944 | 0 | 1 | 0 | 0 | 1.510 | 1.506 | MON | 1,516 | 4,145 | 08/18/2021 | 09/17/2038 |
| 74932Q-AA-8 | RBSCF 2013-GSP A - CMBS | | | 4 | 1.A | 435,753 | 103.4910 | 424,313 | 410,000 | 434,311 | 0 | (1,442) | 0 | 0 | 3.834 | 3.132 | MON | 1,310 | 10,679 | 04/15/2021 | 01/15/2032 |
| 78419C-AD-6 | SGCMS 2016-C5 A4 - CMBS | | | 4 | 1.A | 743,969 | 103.8210 | 726,747 | 700,000 | 731,370 | 0 | (6,877) | 0 | 0 | 3.055 | 1.980 | MON | 1,782 | 21,385 | 02/24/2020 | 10/13/2048 |
| 89614Y-AF-3 | TCN 21SFR1 E2 - CMBS | | | 4 | 2.C FE | 104,999 | 98.3557 | 103,273 | 105,000 | 104,999 | 0 | 0 | 0 | 0 | 2.894 | 2.894 | MON | 439 | 0 | 11/04/2021 | 07/19/2038 |
| 90269G-AC-5 | UBSCM 2012-C1 A3 - CMBS | | | 4 | 1.A FM | 1,696 | 99.9390 | 1,686 | 1,687 | 1,687 | 0 | (3) | 0 | 0 | 3.400 | 3.159 | MON | 5 | 57 | 01/04/2019 | 05/12/2045 |
| 90276X-AS-4 | UBSCM 2018-C11 ASB - CMBS | | | 4 | 1.A | 223,336 | 108.5480 | 217,096 | 200,000 | 215,855 | 0 | (4,083) | 0 | 0 | 4.119 | 1.910 | MON | 686 | 8,237 | 02/24/2020 | 06/16/2051 |
| 90276Y-AC-7 | UBSCM 2019-C16 ASB - CMBS | | | 4 | 1.A | 419,199 | 107.2450 | 412,893 | 385,000 | 409,658 | 0 | (5,208) | 0 | 0 | 3.460 | 1.973 | MON | 1,110 | 13,322 | 02/24/2020 | 04/17/2052 |
| 90349G-BF-1 | UBSBB 2013-C6 A4 - CMBS | | | 4 | 1.A | 1,675,479 | 101.5370 | 1,685,514 | 1,660,000 | 1,664,771 | 0 | (5,085) | 0 | 0 | 3.244 | 2.941 | MON | 4,488 | 53,838 | 01/21/2020 | 04/12/2046 |
| 92890F-AT-3 | WFRBS 2014-C20 A4 - CMBS | | | 4 | 1.A | 343,174 | 102.2660 | 344,135 | 336,510 | 339,300 | 0 | (144) | 0 | 0 | 3.723 | 3.215 | MON | 1,044 | 12,740 | 03/15/2018 | 05/17/2047 |
| 92890F-AY-2 | WFRBS 2014-C20 B - CMBS | | | 4 | 1.D | 225,153 | 101.8960 | 219,076 | 215,000 | 223,463 | 0 | (1,690) | 0 | 0 | 4.378 | 2.543 | MON | 784 | 3,612 | 09/17/2021 | 05/17/2047 |
| 92890N-AU-3 | WFRBS 2012-C10 A3 - CMBS | | | 4 | 1.A FM | 1,234,180 | 100.9370 | 1,261,713 | 1,250,000 | 1,245,865 | 0 | 3,216 | 0 | 0 | 2.875 | 3.162 | MON | 2,995 | 35,937 | 02/28/2018 | 12/15/2045 |
| 92890N-AX-7 | WFRBS 2012-C10 B - CMBS | | | 4 | 1.D FM | 29,756 | 96.8420 | 29,053 | 30,000 | 29,818 | 0 | 62 | 0 | 0 | 3.744 | 4.275 | MON | 94 | 468 | 07/21/2021 | 12/15/2045 |
| 92936C-AW-9 | WFRBS 2011-C4 D - CMBS | | | 4 | 1.D FM | 149,139 | 95.9240 | 148,682 | 155,000 | 155,000 | 0 | 5,861 | 0 | 0 | 5.025 | 0.000 | MON | 1,280 | 649 | 10/22/2021 | 06/17/2044 |
| 92938C-AD-9 | WFRBS 2013-C15 A4 - CMBS | | | 4 | 1.A | 200,134 | 103.3330 | 193,233 | 187,000 | 195,805 | 0 | (4,329) | 0 | 0 | 4.153 | 0.964 | MON | 647 | 5,177 | 04/06/2021 | 08/17/2046 |
| 92938C-AF-4 | WFRBS 2013-C15 AS - CMBS | | | 4 | 1.A | 273,762 | 103.2330 | 268,406 | 260,000 | 270,477 | 0 | (3,285) | 0 | 0 | 4.358 | 1.738 | MON | 944 | 4,721 | 06/30/2021 | 08/17/2046 |
| 92938C-AH-0 | WFRBS 2013-C15 B - CMBS | | | 4 | 2.B | 672,834 | 99.9960 | 669,973 | 670,000 | 672,130 | 0 | (705) | 0 | 0 | 4.503 | 4.300 | MON | 2,514 | 8,161 | 11/02/2021 | 08/17/2046 |
| 92939K-AG-3 | WFRBS 2014-C24 AS - CMBS | | | 4 | 1.C FE | 352,559 | 104.2260 | 343,946 | 330,000 | 349,498 | 0 | (3,061) | 0 | 0 | 3.931 | 1.744 | MON | 1,081 | 5,405 | 07/16/2021 | 11/18/2047 |
| 94988Q-AQ-4 | WFCM 2013-LC12 B - CMBS | | | 4 | 2.B | 467,564 | 98.7940 | 459,392 | 465,000 | 466,709 | 0 | (855) | 0 | 0 | 4.305 | 4.092 | MON | 1,668 | 10,725 | 06/22/2021 | 07/17/2046 |
| 95000D-BD-2 | WFCM 2016-C34 A4 - CMBS | | | 4 | 1.A | 744,461 | 104.1670 | 729,169 | 700,000 | 731,196 | 0 | (7,230) | 0 | 0 | 3.096 | 1.969 | MON | 1,806 | 21,672 | 02/24/2020 | 06/17/2049 |
| 95000Y-BB-0 | WFCM 2017-C40 AS - CMBS | | | 4 | 1.C FE | 619,741 | 107.6180 | 602,661 | 560,000 | 615,322 | 0 | (4,419) | 0 | 0 | 3.854 | 2.001 | MON | 1,799 | 8,993 | 07/07/2021 | 10/17/2050 |
| 95002U-AP-6 | WFCM 2020-C58 AS - CMBS | | | 4 | 1.A | 547,615 | 99.2040 | 535,702 | 540,000 | 547,222 | 0 | (393) | 0 | 0 | 2.398 | 2.231 | MON | 1,079 | 6,475 | 06/28/2021 | 07/15/2053 |
| 3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | 54,604,939 | XXX | 54,351,335 | 53,336,982 | 54,238,438 | (8,431) | (183,351) | 0 | 0 | XXX | XXX | XXX | 130,286 | 1,057,777 | XXX | XXX |
| 00115B-AA-5 | AEPTC 191 A1 - ABS | | | 4 | 1.A FE | 205,838 | 101.4346 | 208,791 | 205,838 | 205,837 | 0 | 1 | 0 | 0 | 2.056 | 2.056 | FA | 1,763 | 4,232 | 09/11/2019 | 02/01/2027 |
| 00120B-AE-0 | AGL 12 B - CDO | | C | 4 | 1.C FE | 250,000 | 100.1526 | 250,381 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 1.730 | 1.755 | JAJO | 2,391 | 0 | 05/14/2021 | 07/20/2034 |
| 00120B-AJ-9 | AGL 12 D - CDO | | C | 4 | 2.C FE | 250,000 | 99.0154 | 247,538 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 2.980 | 3.022 | JAJO | 4,118 | 0 | 05/14/2021 | 07/20/2034 |
| 00177H-AG-4 | AIMC 22 D - CDO | | C | 4 | 2.B FE | 246,050 | 98.8788 | 247,197 | 250,000 | 246,412 | 0 | 362 | 0 | 0 | 2.824 | 3.150 | JAJO | 1,334 | 5,447 | 04/19/2021 | 04/25/2031 |
| 00177T-AJ-2 | AIMC 20 AR - CDO | | C | 4 | 1.A FE | 275,883 | 99.8500 | 275,470 | 275,883 | 275,883 | 0 | 0 | 0 | 0 | 0.992 | 1.063 | JAJO | 570 | 562 | 07/29/2021 | 04/17/2029 |
| 00834D-AB-9 | AFFRM 2021-B B - ABS | | | 4 | 1.F FE | 259,940 | 99.0154 | 257,440 | 260,000 | 259,945 | 0 | 5 | 0 | 0 | 1.240 | 1.383 | MON | 143 | 1,173 | 07/27/2021 | 08/17/2026 |
| 00851G-AE-9 | AGL 7R ER - CDO | | C | 4 | 3.C FE | 560,000 | 98.9043 | 553,864 | 560,000 | 553,864 | (6,136) | 0 | 0 | 0 | 6.474 | 6.551 | JAJO | 7,855 | 9,268 | 06/28/2021 | 07/17/2034 |
| 01627A-AA-6 | ADC 2021-1 A2 - ABS | | | 4 | 1.G FE | 1,005,000 | 98.4978 | 989,903 | 1,005,000 | 1,005,000 | 0 | 0 | 0 | 0 | 1.937 | 1.945 | MON | 865 | 5,948 | 08/11/2021 | 08/15/2046 |
| 02379K-AA-2 | AMERICAN AIRLINES PASS THROUGH TRUST 202 | | | 1 | 1.G FE | 300,000 | 96.9760 | 290,928 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 2.875 | 2.874 | JJ | 1,270 | 0 | 10/25/2021 | 01/11/2036 |
| 02528G-AD-7 | ACAR 2021-3 D - ABS | | | 4 | 2.B FE | 254,940 | 98.3761 | 250,859 | 255,000 | 254,944 | 0 | 4 | 0 | 0 | 1.340 | 1.350 | MON | 171 | 1,272 | 07/19/2021 | 11/15/2027 |
| 02582J-JR-2 | AMXCA 2021-1 A - ABS | | | 4 | 1.A FE | 355,944 | 99.2822 | 353,445 | 356,000 | 355,947 | 0 | 2 | 0 | 0 | 0.900 | 0.907 | MON | 142 | 249 | 11/09/2021 | 11/16/2026 |
| 03066E-AF-1 | AMCAR 2020-2 C - ABS | | | 4 | 1.F FE | 611,008 | 100.6478 | 603,887 | 600,000 | 608,894 | 0 | (2,114) | 0 | 0 | 1.480 | 0.830 | MON | 271 | 5,180 | 06/02/2021 | 02/18/2026 |
| 03066E-AG-9 | AMCAR 2020-2 D - ABS | | | 4 | 2.B FE | 35,976 | 101.3109 | 35,459 | 35,000 | 35,811 | 0 | (164) | 0 | 0 | 2.130 | 1.379 | MON | 23 | 497 | 04/28/2021 | 03/18/2026 |
| 03066K-AH-3 | AMCAR 2019-2 D - ABS | | | 4 | 2.B FE | 265,967 | 102.8707 | 262,320 | 255,000 | 264,125 | 0 | (1,842) | 0 | 0 | 2.990 | 1.468 | MON | 275 | 3,812 | 06/22/2021 | 06/18/2025 |
| 03066R-AE-5 | AMCAR 2021-2 C - ABS | | | 4 | 1.E FE | 114,973 | 99.3425 | 114,244 | 115,000 | 114,977 | 0 | 4 | 0 | 0 | 1.010 | 1.344 | MON | 35 | 590 | 06/08/2021 | 01/19/2027 |
| 04015N-BJ-2 | ARES XXXIX DR2 - CDO | | C | 4 | 2.C FE | 645,000 | 100.0381 | 645,246 | 645,000 | 645,000 | 0 | 0 | 0 | 0 | 3.472 | 3.560 | JAJO | 4,666 | 3,738 | 08/11/2021 | 04/18/2031 |
| 04018L-AJ-4 | ARES L AR - CDO | | C | 4 | 1.A FE | 300,000 | 99.8039 | 299,412 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 1.174 | 1.245 | JAJO | 763 | 1,182 | 06/03/2021 | 01/15/2032 |
| 04033J-AB-7 | ARIFL 2019-A A2A - ABS | | | 4 | 1.A FE | 50,977 | 100.5496 | 50,941 | 50,662 | 50,801 | 0 | (95) | 0 | 0 | 2.410 | 1.934 | MON | 54 | 1,221 | 09/24/2019 | 11/15/2027 |
| 04940A-AC-6 | ATCLO 16 B1 - CDO | | C | 4 | 1.C FE | 1,500,000 | 100.0149 | 1,500,224 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 1.831 | 1.900 | JAJO | 5,571 | 18,261 | 01/28/2021 | 01/20/2034 |
| 04964K-AU-5 | ATRM IX DR - CDO | | D | 4 | 3.A FE | 600,900 | 99.8495 | 599,097 | 600,000 | 599,097 | (1,698) | (104) | 0 | 0 | 3.776 | 3.788 | FMAN | 2,077 | 11,495 | 06/01/2021 | 05/28/2030 |
| 05377R-DD-3 | AESOP 182 B - ABS | | | 4 | 1.E FE | 160,916 | 105.1202 | 157,680 | 150,000 | 158,865 | 0 | (2,051) | 0 | 0 | 4.270 | 1.294 | MON | 196 | 3,203 | 07/13/2021 | 03/20/2025 |
| 05377R-DE-1 | AESOP 182 C - ABS | | | 4 | 2.B FE | 255,048 | 105.8456 | 248,737 | 235,000 | 250,391 | 0 | (4,657) | 0 | 0 | 4.950 | 1.642 | MON | 355 | 7,755 | 05/14/2021 | 03/20/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 05377R-DV-3 | AESOP 201 B - ABS | | | 4 | 1.E FE | 259,688 | 102.3285 | 255,821 | 250,000 | 258,060 | 0 | (1,627) | 0 | 0 | 2.680 | 1.718 | MON | 205 | 4,467 | 04/16/2021 | 08/20/2026 |
| 05377R-DW-1 | AESOP 201 C - ABS | | | 4 | 2.B FE | 421,042 | 102.0946 | 413,483 | 405,000 | 418,941 | 0 | (2,101) | 0 | 0 | 3.020 | 1.990 | MON | 374 | 6,116 | 06/22/2021 | 08/20/2026 |
| 05377R-EK-6 | AESOP 211 C - ABS | | | 4 | 2.C FE | 99,993 | 98.2750 | 98,275 | 100,000 | 99,993 | 0 | 1 | 0 | 0 | 2.130 | 2.143 | MON | 65 | 1,254 | 05/11/2021 | 08/20/2027 |
| 05601D-AA-1 | BREX 211 A - ABS | | | 4 | 1.F FE | 231,620 | 100.3453 | 230,794 | 230,000 | 231,346 | 0 | (274) | 0 | 0 | 2.090 | 1.854 | MON | 187 | 2,630 | 07/12/2021 | 07/15/2024 |
| 07133M-AJ-5 | BATLN 16R DR - CDO | | C | 4,5 | 2.A FE | 495,000 | 99.6250 | 493,144 | 495,000 | 495,000 | 0 | 0 | 0 | 0 | 3.464 | 3.514 | JAJO | 572 | 0 | 11/29/2021 | 12/19/2032 |
| 08181V-AU-9 | BSP 16R CR - CDO | | | 4 | 1.F FE | 400,000 | 100.1490 | 400,596 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 2.122 | 2.200 | JAJO | 1,769 | 3,252 | 05/24/2021 | 01/19/2032 |
| 08182B-AL-2 | BSP XVII AR - CDO | | | 4 | 1.A FE | 400,000 | 99.8011 | 399,204 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 1.204 | 1.274 | JAJO | 1,043 | 872 | 07/21/2021 | 07/15/2032 |
| 09626Y-AN-0 | BLUEM 2013-2 A1R - CDO | | | 4 | 1.A FE | 245,096 | 99.9987 | 245,093 | 245,096 | 245,096 | 0 | 0 | 0 | 0 | 1.308 | 1.376 | JAJO | 632 | 3,404 | 12/11/2020 | 10/22/2030 |
| 09630P-AE-3 | BLUEM XXVIII B - CDO | | C | 4 | 1.C FE | 635,000 | 99.9998 | 634,999 | 635,000 | 635,000 | 0 | 0 | 0 | 0 | 1.624 | 1.697 | JAJO | 2,234 | 6,422 | 01/25/2021 | 04/17/2034 |
| 12530M-AA-3 | SORT 2020-1 A1 - ABS | | | 4 | 1.D FE | 570,547 | 99.2250 | 555,329 | 559,666 | 569,483 | 0 | (1,064) | 0 | 0 | 1.690 | 1.186 | MON | 420 | 3,411 | 09/23/2021 | 07/15/2060 |
| 12530M-AE-5 | SORT 2021-1 A1 - ABS | | | 4 | 1.D FE | 303,761 | 98.3822 | 298,904 | 303,819 | 303,762 | 0 | 1 | 0 | 0 | 1.530 | 1.540 | MON | 207 | 3,448 | 03/10/2021 | 03/15/2061 |
| 12596J-AC-7 | CNH 2019-A A3 - ABS | | | 4 | 1.A FE | 124,069 | 100.6989 | 124,963 | 124,096 | 124,091 | 0 | 6 | 0 | 0 | 3.010 | 3.039 | MON | 166 | 3,735 | 02/01/2019 | 04/15/2024 |
| 12596T-AC-5 | CNH 2019-B A3 - ABS | | | 4 | 1.A FE | 165,111 | 100.7720 | 166,423 | 165,148 | 165,142 | 0 | 9 | 0 | 0 | 2.520 | 2.543 | MON | 185 | 4,162 | 05/14/2019 | 08/15/2024 |
| 126671-5K-8 | CNL 2004-4 M1 - RMBS | | | 4 | 1.A FM | 289,530 | 99.6247 | 290,532 | 291,626 | 289,635 | 0 | 105 | 0 | 0 | 0.823 | 1.659 | MON | 33 | 1,610 | 05/03/2021 | 07/25/2034 |
| 14310B-AU-5 | COMS 2013-1 ARR - CDO | | | 4 | 1.A FE | 400,733 | 99.8000 | 399,200 | 400,000 | 400,673 | 0 | (60) | 0 | 0 | 1.106 | 1.071 | FMAN | 578 | 1,629 | 06/25/2021 | 08/14/2030 |
| 14311M-AN-6 | COMS 2015-3 A1R - CDO | | C | 4 | 1.A FE | 251,227 | 99.9832 | 251,562 | 251,604 | 251,352 | 0 | 127 | 0 | 0 | 1.136 | 1.268 | JAJO | 516 | 3,033 | 12/07/2020 | 07/28/2028 |
| 14315F-AD-9 | CARMX 2020-3 A3 - ABS | | | 4 | 1.A FE | 579,901 | 99.9785 | 579,875 | 580,000 | 579,960 | 0 | 42 | 0 | 0 | 0.620 | 0.628 | MON | 160 | 3,596 | 07/14/2020 | 03/17/2025 |
| 14315X-AD-0 | CARMX 2020-1 A4 - ABS | | | 4 | 1.A FE | 504,825 | 101.6640 | 513,403 | 505,000 | 504,903 | 0 | 42 | 0 | 0 | 2.030 | 2.047 | MON | 456 | 10,251 | 01/14/2020 | 06/16/2025 |
| 14317D-AG-5 | CARMX 2021-3 D - ABS | | | 4 | 2.A FE | 309,987 | 98.3665 | 304,936 | 310,000 | 309,988 | 0 | 1 | 0 | 0 | 1.500 | 1.506 | MON | 207 | 1,734 | 08/19/2021 | 01/18/2028 |
| 14317J-AG-2 | CARMX 2021-4 C - ABS | | | 4 | 1.E FE | 259,898 | 98.0078 | 254,820 | 260,000 | 259,903 | 0 | 5 | 0 | 0 | 1.380 | 1.392 | MON | 159 | 827 | 09/14/2021 | 07/15/2027 |
| 14686K-AD-9 | CRVNA 2021-N2 C - ABS | | | 4 | 1.F FE | 154,984 | 99.6423 | 154,446 | 155,000 | 154,988 | 0 | 4 | 0 | 0 | 1.070 | 1.077 | MON | 97 | 862 | 05/25/2021 | 03/10/2028 |
| 14687B-AK-2 | CRVNA 2021-P1 C - ABS | | | 4 | 1.F FE | 267,341 | 98.3374 | 260,594 | 265,000 | 267,156 | 0 | (186) | 0 | 0 | 1.530 | 1.342 | MON | 237 | 1,689 | 08/03/2021 | 03/10/2027 |
| 14687G-AD-7 | CRVNA 2021-N3 C - ABS | | | 4 | 1.E FE | 179,971 | 99.0261 | 178,247 | 180,000 | 179,974 | 0 | 4 | 0 | 0 | 1.090 | 1.030 | MON | 107 | 464 | 08/30/2021 | 06/12/2028 |
| 14687J-AJ-8 | CRVNA 2021-P3 D - ABS | | | 4 | 2.B FE | 679,751 | 99.2047 | 674,592 | 680,000 | 679,761 | 0 | 10 | 0 | 0 | 2.250 | 2.267 | MON | 893 | 3,018 | 09/21/2021 | 09/11/2028 |
| 14687T-AG-2 | CRVNA 2021-P2 D - ABS | | | 4 | 2.A FE | 604,751 | 98.7671 | 597,541 | 605,000 | 604,772 | 0 | 22 | 0 | 0 | 2.020 | 2.036 | MON | 713 | 5,635 | 06/15/2021 | 05/10/2028 |
| 14856J-AA-2 | CLAST 17-1R A - ABS | | | 4 | 1.F FE | 347,466 | 98.7484 | 343,120 | 347,469 | 347,466 | 0 | 0 | 0 | 0 | 2.741 | 2.757 | MON | 423 | 3,439 | 07/23/2021 | 12/31/2041 |
| 16518J-CJ-1 | CFII 2020-1 A1 - ABS | | | 4 | 1.A FE | 201,079 | 100.1947 | 201,480 | 201,088 | 201,085 | 0 | 4 | 0 | 0 | 0.870 | 0.875 | MON | 78 | 1,749 | 07/14/2020 | 08/16/2032 |
| 19424K-AD-5 | CASL 21A C - ABS | | | 4 | 1.F FE | 415,163 | 99.9560 | 409,820 | 410,000 | 415,093 | 0 | (70) | 0 | 0 | 2.920 | 2.620 | MON | 200 | 7,981 | 05/06/2021 | 07/25/2051 |
| 22535B-AE-3 | CAALT 21A C - ABS | | | 4 | 1.F FE | 274,981 | 99.1427 | 272,642 | 275,000 | 274,981 | 0 | 0 | 0 | 0 | 1.940 | 1.941 | MON | 237 | 697 | 10/19/2021 | 02/18/2031 |
| 22823K-AC-8 | CCITY 2 A1A - CDO | | C | 4,5 | 1.A FE | 250,000 | 100.0185 | 250,046 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 1.512 | 1.579 | JAJO | 766 | 3,212 | 12/10/2020 | 01/20/2032 |
| 22823R-AS-8 | CCITY 1R CR - CDO | | C | 4 | 2.C FE | 250,000 | 98.8979 | 247,245 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 3.551 | 3.631 | JAJO | 1,800 | 2,095 | 07/15/2021 | 07/20/2034 |
| 22824D-AJ-8 | CCITY III A2 - CDO | | C | 4 | 1.C FE | 600,000 | 99.4799 | 596,879 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 1.850 | 1.876 | JAJO | 4,809 | 0 | 06/18/2021 | 07/20/2034 |
| 23291R-AD-2 | DLL 193 A4 - ABS | | | 4 | 1.A FE | 989,880 | 100.8436 | 998,351 | 990,000 | 989,974 | 0 | 43 | 0 | 0 | 2.150 | 2.164 | MON | 650 | 21,285 | 10/10/2019 | 09/21/2026 |
| 23304G-AL-5 | DNKN 2019-1 A23 - RMBS | | | 4 | 2.B FE | 106,853 | 109.5392 | 107,075 | 97,750 | 106,326 | 0 | (527) | 0 | 0 | 4.352 | 2.966 | FMAN | 484 | 1,064 | 08/30/2021 | 05/20/2049 |
| 23304G-AQ-4 | DNKN 211 A22 - RMBS | | | 4 | 2.B FE | 680,000 | 99.5528 | 676,959 | 680,000 | 680,000 | 0 | 0 | 0 | 0 | 2.493 | 2.493 | FMAN | 3,296 | 0 | 10/15/2021 | 11/20/2051 |
| 23326Z-AC-8 | DLLAD 2021-1 A3 - ABS | | | 4 | 1.A FE | 499,969 | 98.3968 | 491,984 | 500,000 | 499,971 | 0 | 3 | 0 | 0 | 0.640 | 0.643 | MON | 98 | 1,262 | 07/20/2021 | 09/21/2026 |
| 23344Q-AD-1 | DTAOT 2021-3 D - ABS | | | 4 | 2.C FE | 679,968 | 97.2261 | 661,138 | 680,000 | 679,971 | 0 | 2 | 0 | 0 | 1.310 | 1.315 | MON | 396 | 3,044 | 08/04/2021 | 05/17/2027 |
| 23345E-AG-0 | DTAOT 212 D - ABS | | | 4 | 2.C FE | 482,381 | 98.9192 | 474,812 | 480,000 | 482,078 | 0 | (303) | 0 | 0 | 1.500 | 1.374 | MON | 320 | 3,600 | 06/24/2021 | 02/16/2027 |
| 26210A-AF-9 | DRIVE 2021-2 D - ABS | | | 4 | 2.C FE | 524,932 | 98.1563 | 515,321 | 525,000 | 524,935 | 0 | 3 | 0 | 0 | 1.390 | 1.397 | MON | 324 | 2,230 | 08/17/2021 | 03/15/2029 |
| 26249K-AZ-4 | DRSLF 36 AR3 - CDO | | | 4 | 1.A FE | 488,502 | 99.9999 | 488,501 | 488,502 | 488,502 | 0 | 0 | 0 | 0 | 1.144 | 1.212 | JAJO | 1,211 | 5,015 | 12/07/2020 | 04/16/2029 |
| 26253A-AC-0 | DTAOT 2020-3 C - ABS | | | 4 | 1.E FE | 101,069 | 100.1411 | 100,141 | 100,000 | 100,961 | 0 | (108) | 0 | 0 | 1.470 | 0.963 | MON | 65 | 368 | 10/07/2021 | 06/15/2026 |
| 28628B-AA-6 | ELFI 21A A - ABS | | | 4 | 1.A FE | 289,452 | 99.1606 | 287,078 | 289,508 | 289,453 | 0 | 0 | 0 | 0 | 1.530 | 1.531 | MON | 49 | 752 | 10/18/2021 | 12/26/2046 |
| 29002L-AG-5 | ELM11 XI D - CDO | | C | 4 | 2.C FE | 435,000 | 99.5977 | 433,250 | 435,000 | 435,000 | 0 | 0 | 0 | 0 | 3.082 | 3.125 | JAJO | 3,500 | 0 | 08/18/2021 | 10/20/2034 |
| 29003A-AE-3 | ELMW5 5R ER - CDO | | C | 4 | 3.C FE | 360,000 | 98.4609 | 354,459 | 360,000 | 354,459 | (5,541) | 0 | 0 | 0 | 6.231 | 6.344 | JAJO | 4,549 | 4,911 | 06/17/2021 | 10/24/2034 |
| 29373K-AB-9 | EFF 2020-1 A2 - ABS | | | 4 | 1.A FE | 301,292 | 100.8050 | 303,767 | 301,342 | 301,324 | 0 | 12 | 0 | 0 | 1.780 | 1.795 | MON | 164 | 5,364 | 02/11/2020 | 12/22/2025 |
| 30165X-AD-7 | EART 2021-2 B - ABS | | | 4 | 1.C FE | 485,114 | 99.6453 | 483,280 | 485,000 | 485,079 | 0 | (35) | 0 | 0 | 0.570 | 0.557 | MON | 123 | 1,482 | 06/24/2021 | 09/15/2025 |
| 30165X-AE-5 | EART 2021-2 C - ABS | | | 4 | 1.F FE | 159,966 | 99.3553 | 158,969 | 160,000 | 159,973 | 0 | 7 | 0 | 0 | 0.980 | 0.991 | MON | 70 | 841 | 05/25/2021 | 06/15/2026 |
| 30166A-AF-1 | EART 2021-3 D - ABS | | | 4 | 2.C FE | 674,976 | 98.3691 | 663,991 | 675,000 | 674,978 | 0 | 2 | 0 | 0 | 1.550 | 1.556 | MON | 465 | 3,197 | 08/17/2021 | 06/15/2027 |
| 30322M-AB-5 | FREED 213FP B - ABS | | | 4 | 1.D FE | 259,996 | 99.1317 | 257,742 | 260,000 | 259,996 | 0 | 0 | 0 | 0 | 1.010 | 1.010 | MON | 95 | 576 | 09/21/2021 | 11/20/2028 |
| 32057J-AG-8 | FIAOT 212 D - ABS | | | 4 | 2.B FE | 684,967 | 97.9151 | 670,718 | 685,000 | 684,969 | 0 | 2 | 0 | 0 | 1.660 | 1.661 | MON | 505 | 3,443 | 08/17/2021 | 12/15/2027 |
| 33767M-AN-5 | FKH 20SFR1 F2 - RMBS | | | 4 | 3.C FE | 680,728 | 101.7600 | 671,616 | 660,000 | 671,616 | (7,436) | (1,677) | 0 | 0 | 4.284 | 3.425 | MON | 2,278 | 7,069 | 09/03/2021 | 08/19/2037 |
| 33767T-AJ-9 | FKH 21SFR2 E1 - RMBS | | | 4 | 2.B FE | 219,995 | 97.5270 | 214,559 | 220,000 | 219,995 | 0 | 0 | 0 | 0 | 2.278 | 2.279 | N/A | 418 | 1,311 | 08/11/2021 | 09/17/2038 |
| 33767T-AL-4 | FKH 21SFR2 E2 - RMBS | | | 4 | 2.C FE | 104,997 | 96.9350 | 101,782 | 105,000 | 104,997 | 0 | 0 | 0 | 0 | 2.378 | 2.379 | N/A | 243 | 653 | 08/11/2021 | 09/17/2038 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 33767W-AA-1 | FKH 21SFR1 A - RMBS | | | 4 | 1.A FE | 527,525 | 97.6860 | 515,322 | 527,529 | 527,495 | 0 | (31) | 0 | 0 | 1.538 | 1.529 | MON | 676 | 3,065 | 06/29/2021 | 08/25/2038 |
| 33767W-AN-3 | FKH 21SFR1 F1 - RMBS | | | 4 | 3.B FE | 99,999 | 97.7810 | 97,781 | 100,000 | 97,781 | (2,162) | (57) | 0 | 0 | 3.369 | 3.240 | MON | 281 | 1,223 | 06/29/2021 | 08/25/2038 |
| 33835N-AA-9 | MORGN 2018-3 AR - CDO | C | | 4 | 1.A FE | 400,000 | 99.7012 | 398,805 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 1.171 | 1.238 | JAJO | 950 | 1,454 | 06/25/2021 | 10/20/2031 |
| 33835N-AG-6 | MORGN 2018-3 DR - CDO | C | | 4 | 2.C FE | 250,000 | 99.6284 | 249,071 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 3.232 | 3.309 | JAJO | 1,638 | 2,511 | 06/25/2021 | 10/20/2031 |
| 33844W-AG-5 | FCAT 212 D - ABS | | | 4 | 2.B FE | 109,961 | 97.8829 | 107,671 | 110,000 | 109,965 | 0 | 4 | 0 | 0 | 1.590 | 1.603 | MON | 78 | 996 | 05/11/2021 | 06/15/2027 |
| 33846Q-AG-6 | FCAT 213 D - ABS | | | 4 | 2.B FE | 159,979 | 96.9228 | 155,077 | 160,000 | 159,980 | 0 | 1 | 0 | 0 | 1.650 | 1.659 | MON | 117 | 851 | 08/10/2021 | 09/15/2027 |
| 34528G-AL-0 | FORDO 2020-A A4 - ABS | | | 4 | 1.A FE | 661,807 | 100.5792 | 665,834 | 662,000 | 661,891 | 0 | 52 | 0 | 0 | 2.100 | 1.362 | MON | 397 | 8,937 | 05/07/2020 | 07/15/2025 |
| 34528P-AK-2 | FORDF 2018-4 A - ABS | | | 4 | 1.A FE | 674,213 | 111.7784 | 653,904 | 585,000 | 669,652 | 0 | (4,561) | 0 | 0 | 4.060 | 1.825 | MON | 1,056 | 9,896 | 08/05/2021 | 11/15/2030 |
| 34531N-AA-4 | FORDR 2020-REV1 A - ABS | | | 4 | 1.A FE | 199,931 | 101.7273 | 203,455 | 200,000 | 199,956 | 0 | 13 | 0 | 0 | 2.040 | 2.056 | MON | 181 | 4,080 | 02/11/2020 | 08/15/2031 |
| 34532P-AA-8 | FORDR 2019-REV1 A - ABS | | | 4 | 1.A FE | 540,594 | 104.7079 | 518,304 | 495,000 | 525,264 | 0 | (14,738) | 0 | 0 | 3.520 | 0.506 | MON | 774 | 17,424 | 12/15/2020 | 07/15/2030 |
| 34532R-AA-4 | FORDR 2018-REV1 A - ABS | | | 4 | 1.A FE | 684,890 | 105.0000 | 693,000 | 660,000 | 677,377 | 0 | (5,628) | 0 | 0 | 3.190 | 2.288 | MON | 936 | 21,054 | 08/25/2020 | 07/15/2031 |
| 34534Q-AA-1 | FORDR 2021-REV1 A - ABS | | | 4 | 1.A FE | 349,999 | 98.8051 | 345,818 | 350,000 | 349,999 | 0 | 0 | 0 | 0 | 1.370 | 1.374 | MON | 213 | 3,223 | 04/07/2021 | 10/17/2033 |
| 35105U-AF-0 | FORT 212 D - ABS | | | 4 | 2.B FE | 129,984 | 98.3658 | 127,876 | 130,000 | 129,985 | 0 | 1 | 0 | 0 | 1.920 | 1.922 | MON | 111 | 1,005 | 07/13/2021 | 09/15/2027 |
| 35635C-AB-8 | FREED 212 B - ABS | | | 4 | 1.F FE | 599,990 | 99.5631 | 597,379 | 600,000 | 599,991 | 0 | 1 | 0 | 0 | 1.030 | 1.030 | MON | 515 | 3,674 | 05/06/2021 | 06/19/2028 |
| 361886-CM-4 | GFORT 2020-2 A - ABS | | | 4 | 1.A FE | 232,317 | 99.2522 | 229,273 | 231,000 | 231,970 | 0 | (348) | 0 | 0 | 0.690 | 0.455 | MON | 71 | 1,063 | 05/06/2021 | 10/15/2025 |
| 362590-AC-5 | GMCAR 2020-3 A3 - ABS | | | 4 | 1.A FE | 594,864 | 99.7654 | 593,604 | 595,000 | 594,938 | 0 | 56 | 0 | 0 | 0.450 | 0.460 | MON | 112 | 2,678 | 08/11/2020 | 04/16/2025 |
| 36261X-AG-0 | GCAR 2021-2 D - ABS | | | 4 | 2.C FE | 184,970 | 98.3561 | 181,959 | 185,000 | 184,972 | 0 | 3 | 0 | 0 | 1.420 | 1.423 | MON | 117 | 1,321 | 06/08/2021 | 04/15/2027 |
| 36263L-AG-4 | GCAR 213 D - ABS | | | 4 | 2.C FE | 254,918 | 97.1447 | 247,719 | 255,000 | 255,113 | 0 | 196 | 0 | 0 | 1.480 | 1.814 | MON | 168 | 891 | 09/14/2021 | 07/15/2027 |
| 36361U-AA-8 | GALL 2017-1 A - CDO | | | 4 | 1.A FE | 0 | 99.9999 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1.424 | 1.511 | JAJO | 581 | 0 | 12/14/2020 | 07/15/2027 |
| 36361U-AL-4 | GALL 17IR A1R - CDO | | | 4 | 1.A FE | 249,800 | 99.9200 | 249,800 | 250,000 | 249,801 | 0 | 1 | 0 | 0 | 1.308 | 1.335 | JAJO | 36 | 0 | 12/16/2021 | 07/15/2031 |
| 380144-AF-2 | GMALT 2021-2 C - ABS | | | 4 | 1.F FE | 599,910 | 98.9262 | 593,557 | 600,000 | 599,931 | 0 | 21 | 0 | 0 | 1.170 | 1.018 | MON | 185 | 3,451 | 05/18/2021 | 05/20/2025 |
| 40441J-AF-8 | HPEFS 2021-2 D - ABS | | | 4 | 2.B FE | 154,970 | 98.6267 | 152,871 | 155,000 | 154,966 | 0 | (4) | 0 | 0 | 1.290 | 1.303 | MON | 61 | 983 | 06/15/2021 | 03/20/2029 |
| 411707-AK-8 | HNGRY 2021-1 A2 - RMBS | | | 4 | 2.B FE | 100,557 | 99.1737 | 98,678 | 99,500 | 100,548 | 0 | (9) | 0 | 0 | 2.865 | 2.812 | MJSD | 87 | 1,394 | 07/22/2021 | 06/20/2051 |
| 42806M-AF-6 | HERTZ 2021-2 B - ABS | | | 4 | 1.F FE | 249,881 | 99.0914 | 247,728 | 250,000 | 249,892 | 0 | 10 | 0 | 0 | 2.120 | 2.139 | MON | 88 | 2,591 | 06/24/2021 | 12/27/2027 |
| 44148J-AA-7 | HMIRE 2021-1 A2 - ABS | | | 4 | 1.F FE | 205,000 | 99.5039 | 203,983 | 205,000 | 205,000 | 0 | 0 | 0 | 0 | 2.311 | 2.311 | MON | 553 | 0 | 11/09/2021 | 11/20/2051 |
| 44891J-AD-0 | HART 2019-B A4 - ABS | | | 4 | 1.A FE | 519,890 | 101.5821 | 528,227 | 520,000 | 519,956 | 0 | 31 | 0 | 0 | 2.000 | 2.015 | MON | 462 | 10,400 | 10/29/2019 | 04/15/2025 |
| 44933F-AC-0 | HART 2020-B A3 - ABS | | | 4 | 1.A FE | 599,888 | 99.9783 | 599,870 | 600,000 | 599,957 | 0 | 49 | 0 | 0 | 0.480 | 0.489 | MON | 128 | 2,880 | 07/14/2020 | 12/16/2024 |
| 47768K-AC-7 | JDOT 2020 A3 - ABS | | | 4 | 1.A FE | 288,837 | 100.3218 | 289,785 | 288,855 | 288,850 | 0 | 7 | 0 | 0 | 1.100 | 1.105 | MON | 141 | 3,177 | 03/04/2020 | 08/15/2024 |
| 48128J-2P-3 | CACLN 2021-2 D - ABS | | | 4 | 2.B FE | 214,997 | 99.5895 | 214,114 | 214,997 | 214,997 | 0 | 0 | 0 | 0 | 1.138 | 1.141 | MON | 41 | 1,060 | 07/13/2021 | 12/26/2028 |
| 50200Y-AU-2 | LCM 30R CR - CDO | C | | 4 | 1.F FE | 250,000 | 99.8716 | 249,679 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 2.131 | 2.201 | JAJO | 1,081 | 1,968 | 05/14/2021 | 04/21/2031 |
| 50200Y-AW-8 | LCM 30R DR - CDO | C | | 4 | 2.C FE | 250,000 | 99.2531 | 248,133 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 3.131 | 3.208 | JAJO | 1,588 | 2,892 | 05/14/2021 | 04/21/2031 |
| 51889C-AB-8 | LPK 20A 2FX - ABS | | | 4 | 1.A FE | 151,652 | 99.6038 | 144,108 | 144,682 | 152,090 | 0 | 438 | 0 | 0 | 1.400 | 0.083 | MON | 34 | 7,121 | 09/23/2021 | 11/25/2050 |
| 55315X-AE-1 | MMAF 17A A5 - ABS | | | 4 | 1.A FE | 200,118 | 100.7302 | 201,711 | 200,249 | 200,238 | 0 | 33 | 0 | 0 | 2.680 | 2.710 | MON | 224 | 5,367 | 04/25/2017 | 07/16/2027 |
| 55316E-AC-6 | MMAF 2019-B A3 - ABS | | | 4 | 1.A FE | 299,923 | 101.0013 | 303,004 | 300,000 | 299,974 | 0 | 20 | 0 | 0 | 2.010 | 2.027 | MON | 318 | 6,030 | 09/10/2019 | 12/12/2024 |
| 55317A-AA-7 | MKS 17IR AR - CDO | C | | 4 | 1.A FE | 300,000 | 99.8954 | 299,686 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 1.131 | 1.198 | JAJO | 688 | 2,107 | 03/05/2021 | 07/20/2030 |
| 55389T-AC-5 | MVWOT 211W C - RMBS | | | 4 | 2.B FE | 114,928 | 98.5410 | 113,263 | 114,939 | 114,928 | 0 | 0 | 0 | 0 | 1.940 | 1.950 | MON | 58 | 1,313 | 05/10/2021 | 01/22/2041 |
| 55822A-AS-6 | MDPK XLVI DR - CDO | C | | 4 | 2.C FE | 675,000 | 99.6454 | 672,606 | 675,000 | 675,000 | 0 | 0 | 0 | 0 | 3.274 | 3.357 | JAJO | 4,788 | 2,674 | 08/20/2021 | 10/15/2034 |
| 56577P-AL-3 | MCLO 9R A1R - CDO | C | | 4 | 1.A FE | 250,586 | 100.0022 | 250,591 | 250,586 | 250,586 | 0 | 0 | 0 | 0 | 1.274 | 1.342 | JAJO | 692 | 2,194 | 01/27/2021 | 04/15/2029 |
| 57108T-AB-3 | MFT 212 B - ABS | | | 4 | 1.D FE | 194,997 | 99.2186 | 193,476 | 195,000 | 194,997 | 0 | 0 | 0 | 0 | 1.060 | 1.060 | MON | 92 | 861 | 07/09/2021 | 09/15/2031 |
| 59319W-AA-9 | MF1 2020-FL3 A - CDO | | | 4.5 | 1.A FE | 205,952 | 100.1833 | 206,329 | 205,952 | 205,952 | 0 | 0 | 0 | 0 | 2.214 | 2.222 | MON | 215 | 4,569 | 06/12/2020 | 07/16/2035 |
| 60700K-AC-6 | MMAF 20B A3 - ABS | | | 4 | 1.A FE | 229,997 | 98.8195 | 227,285 | 230,000 | 229,998 | 0 | 1 | 0 | 0 | 0.490 | 0.491 | MON | 53 | 1,127 | 09/10/2020 | 08/14/2025 |
| 61753V-AD-4 | MSAC 2007-HE4 A2C - RMBS | | | 4 | 1.D FM | 327,434 | 42.4909 | 314,417 | 739,964 | 343,551 | 0 | 16,117 | 0 | 0 | 0.332 | (1.412) | MON | 34 | 6,822 | 05/19/2021 | 02/25/2037 |
| 62432H-AJ-9 | MVEW 2017-1 AR - CDO | | | 4 | 1.A FE | 499,972 | 99.9111 | 499,555 | 500,000 | 499,987 | 0 | 15 | 0 | 0 | 1.216 | 1.287 | JAJO | 1,267 | 6,527 | 12/02/2020 | 10/16/2029 |
| 63935B-AA-1 | NAVSL 20H A - ABS | | | 4 | 1.A FE | 279,422 | 99.6757 | 278,540 | 279,446 | 279,417 | 0 | (5) | 0 | 0 | 1.310 | 1.317 | MON | 163 | 3,957 | 11/03/2020 | 01/15/2069 |
| 63935B-AB-9 | NAVSL 20H B - ABS | | | 4 | 1.C FE | 678,130 | 101.1383 | 662,456 | 655,000 | 675,388 | 0 | (2,741) | 0 | 0 | 2.780 | 2.428 | MON | 809 | 4,552 | 10/01/2021 | 01/15/2069 |
| 63940V-AC-6 | NAVSL 2018-C B - ABS | | | 4 | 1.B FE | 364,711 | 103.4890 | 362,212 | 350,000 | 364,324 | 0 | (387) | 0 | 0 | 4.220 | 3.463 | MON | 656 | 2,462 | 10/25/2021 | 06/16/2042 |
| 63941H-AA-0 | NAVSL 2020-D A - ABS | | | 4 | 1.A FE | 354,787 | 100.2318 | 352,316 | 351,501 | 354,865 | 0 | 79 | 0 | 0 | 1.690 | 1.434 | MON | 264 | 1,797 | 09/23/2021 | 05/15/2069 |
| 63941U-AA-1 | NAVSL 2020-G A - ABS | | | 4 | 1.A FE | 551,026 | 99.2080 | 543,393 | 547,731 | 550,867 | 0 | (159) | 0 | 0 | 1.170 | 1.002 | MON | 285 | 2,670 | 08/02/2021 | 09/16/2069 |
| 63942B-AA-2 | NAVSL 2021-A A - ABS | | | 4 | 1.A FE | 106,076 | 98.3551 | 104,346 | 106,091 | 106,094 | 0 | 18 | 0 | 0 | 0.840 | 0.841 | MON | 40 | 785 | 01/19/2021 | 05/15/2069 |
| 63942B-AB-0 | NAVSL 2021-A B - ABS | | | 4 | 1.C FE | 323,816 | 98.8080 | 321,126 | 325,000 | 323,791 | 0 | (25) | 0 | 0 | 2.240 | 2.290 | MON | 324 | 3,211 | 08/12/2021 | 05/15/2069 |
| 63942E-AB-4 | NAVSL 2021-E B - ABS | | | 4 | 1.C FE | 509,272 | 97.3399 | 496,434 | 510,000 | 509,282 | 0 | 10 | 0 | 0 | 2.030 | 2.053 | MON | 460 | 3,600 | 09/13/2021 | 12/16/2069 |
| 63942G-AB-9 | NAVSL 2021-F B - ABS | | | 4 | 1.C FE | 184,927 | 98.1892 | 181,650 | 185,000 | 184,929 | 0 | 2 | 0 | 0 | 2.120 | 2.133 | MON | 174 | 839 | 09/21/2021 | 02/18/2070 |
| 63942L-AB-8 | NAVSL 21B B - ABS | | | 4 | 1.C FE | 551,387 | 99.7970 | 543,893 | 545,000 | 551,131 | 0 | (256) | 0 | 0 | 2.520 | 2.411 | MON | 610 | 6,867 | 06/28/2021 | 07/15/2069 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 64034Y-AC-5 | NSLT 21D B - ABS | | | 4 | 1.C FE | 124,977 | 100.8805 | 126,101 | 125,000 | 124,977 | 0 | 1 | 0 | 0 | 2.900 | 2.920 | MON | 111 | 534 | 10/21/2021 | 04/20/2062 |
| 64035D-AE-6 | NSLT 21A B1 - ABS | | | 4 | 1.C FE | 179,896 | 100.7504 | 181,351 | 180,000 | 179,897 | 0 | 1 | 0 | 0 | 2.850 | 2.874 | MON | 157 | 2,993 | 05/13/2021 | 04/20/2062 |
| 64130P-AJ-2 | NEUB 28 D - CDO | | C | 4 | 2.C FE | 334,665 | 99.0933 | 331,962 | 335,000 | 334,695 | 0 | 30 | 0 | 0 | 2.982 | 3.072 | JAJO | 2,025 | 5,128 | 04/19/2021 | 04/22/2030 |
| 64360Y-AB-1 | NCHET 2006-2 A2B - RMBS | | | 4 | 1.A FM | 146,854 | 98.5219 | 148,584 | 150,813 | 147,967 | 0 | 1,113 | 0 | 0 | 0.263 | 1.802 | MON | 6 | 364 | 01/29/2021 | 08/25/2036 |
| 643821-AA-9 | USRE 211 A1 - ABS | | | 4 | 1.D FE | 574,394 | 98.0797 | 573,766 | 585,000 | 574,424 | 0 | 30 | 0 | 0 | 1.910 | 1.976 | MON | 341 | 1,583 | 10/25/2021 | 10/20/2061 |
| 65479J-AD-5 | NAROT 2019-C A3 - ABS | | | 4 | 1.A FE | 208,346 | 100.7501 | 209,920 | 208,357 | 208,354 | 0 | 3 | 0 | 0 | 1.930 | 1.940 | MON | 179 | 4,021 | 10/16/2019 | 07/15/2024 |
| 67112R-AY-0 | OAKC 3 DR - CDO | | | 4 | 2.C FE | 360,000 | 99.1250 | 356,850 | 360,000 | 360,000 | 0 | 0 | 0 | 0 | 3.031 | 3.090 | JAJO | 2,213 | 3,353 | 05/26/2021 | 07/02/2035 |
| 67113L-AU-0 | OCP 2019-17 DR - CDO | | C | 4 | 2.C FE | 260,000 | 99.6291 | 259,036 | 260,000 | 260,000 | 0 | 0 | 0 | 0 | 3.232 | 3.240 | JAJO | 1,704 | 2,149 | 06/17/2021 | 07/20/2032 |
| 67115L-AG-9 | OAKC 16 D - CDO | | C | 4 | 2.C FE | 585,000 | 100.0000 | 585,000 | 585,000 | 585,000 | 0 | 0 | 0 | 0 | 2.982 | 3.024 | JAJO | 4,555 | 0 | 08/18/2021 | 10/18/2034 |
| 67181D-AA-9 | OAKIG 2020-1 A1 - CMBS/RMBS | | | 4 | 1.A FE | 378,763 | 99.0291 | 369,201 | 372,821 | 378,077 | 0 | (686) | 0 | 0 | 1.850 | 1.477 | MON | 211 | 3,449 | 06/21/2021 | 11/21/2050 |
| 67181D-AB-7 | OAKIG 2020-1 A2 - CMBS/RMBS | | | 4 | 1.A FE | 333,680 | 98.8581 | 322,008 | 325,728 | 333,046 | 0 | (634) | 0 | 0 | 2.210 | 1.807 | MON | 220 | 4,199 | 06/15/2021 | 11/21/2050 |
| 67401X-AS-0 | OAKCL 2019-1 A1R - CDO | | | 4 | 1.A FE | 200,000 | 99.8846 | 199,769 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 1.238 | 1.305 | JAJO | 488 | 222 | 09/07/2021 | 04/30/2030 |
| 67577V-AS-2 | OCT46 46R DR - CDO | | C | 4,5 | 2.C FE | 410,000 | 99.2654 | 406,988 | 410,000 | 410,000 | 0 | 0 | 0 | 0 | 3.424 | 3.507 | JAJO | 3,041 | 2,562 | 08/03/2021 | 07/15/2036 |
| 68268T-AD-0 | ODART 211 D - ABS | | | 4 | 1.F FE | 389,980 | 97.3985 | 379,854 | 390,000 | 389,980 | 0 | 0 | 0 | 0 | 1.620 | 1.621 | MON | 527 | 1,035 | 10/07/2021 | 07/14/2028 |
| 68269C-AA-4 | OMFIT 2018-2 A - ABS | | | 4 | 1.A FE | 120,615 | 103.0851 | 118,548 | 115,000 | 119,574 | 0 | (1,041) | 0 | 0 | 3.570 | 1.568 | MON | 194 | 1,711 | 07/28/2021 | 03/14/2033 |
| 68269M-AC-8 | OMFIT 2021-1 B - ABS | | | 4 | 1.C FE | 599,674 | 98.0982 | 588,589 | 600,000 | 599,685 | 0 | 11 | 0 | 0 | 1.950 | 1.967 | MON | 553 | 6,435 | 05/17/2021 | 06/16/2036 |
| 68504H-AC-1 | ONSLT 18A C - RMBS | | | 4 | 2.C FE | 31,385 | 101.4951 | 31,156 | 30,697 | 31,359 | 0 | (26) | 0 | 0 | 3.740 | 2.482 | MON | 73 | 673 | 06/02/2021 | 11/08/2030 |
| 69355E-AS-4 | PPMC 3R DR - CDO | | C | 4 | 2.C FE | 335,268 | 99.2344 | 332,435 | 335,000 | 335,221 | 0 | (47) | 0 | 0 | 3.222 | 3.301 | JAJO | 2,249 | 5,524 | 04/19/2021 | 04/17/2034 |
| 69688A-AU-5 | PLMRS 2018-3 CR3 - CDO | | | 4 | 2.C FE | 250,000 | 99.5131 | 248,783 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 2.822 | 2.904 | JAJO | 1,470 | 2,981 | 04/29/2021 | 10/17/2031 |
| 69689A-BQ-2 | PLMRS 2015-1 CR4 - CDO | | | 4,5 | 2.C FE | 420,000 | 99.4497 | 417,689 | 420,000 | 420,000 | 0 | 0 | 0 | 0 | 2.957 | 3.056 | FMAN | 1,380 | 5,490 | 05/24/2021 | 05/22/2034 |
| 69701X-AG-9 | PLMRS 2021-2 D - CDO | | C | 4 | 2.C FE | 250,000 | 99.5562 | 248,890 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 3.024 | 3.105 | JAJO | 1,638 | 2,956 | 04/21/2021 | 07/17/2034 |
| 69702B-AA-9 | PSTAT 2021-3 A1 - CDO | | C | 4 | 1.A FE | 500,000 | 99.9026 | 499,513 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0.930 | 0.943 | JAJO | 2,014 | 0 | 06/24/2021 | 07/20/2029 |
| 70470M-AL-9 | PCEPK 1 D - CDO | | C | 4 | 2.C FE | 385,000 | 99.0964 | 381,521 | 385,000 | 385,000 | 0 | 0 | 0 | 0 | 3.082 | 3.126 | JAJO | 3,131 | 0 | 08/17/2021 | 10/20/2034 |
| 72703P-AB-9 | PLNT 2018-1 A22 - ABS | | 1,2 | 2.C FE | 129,332 | 101.6558 | 127,858 | 125,775 | 128,899 | 0 | (433) | 0 | 0 | 4.666 | 3.943 | MJSD | 424 | 4,402 | 06/02/2021 | 09/08/2048 |
| 74114B-AJ-2 | PART 201 D - ABS | | | 4 | 2.B FE | 252,100 | 99.5530 | 248,883 | 250,000 | 251,842 | 0 | (257) | 0 | 0 | 1.620 | 1.429 | MON | 180 | 2,700 | 04/14/2021 | 11/16/2026 |
| 74333E-AA-0 | PROG 21SFR4 A - RMBS | | | 4 | 1.A FE | 319,995 | 98.2720 | 314,471 | 320,000 | 319,995 | 0 | 0 | 0 | 0 | 1.558 | 1.558 | N/A | 415 | 2,839 | 04/22/2021 | 05/17/2038 |
| 74333E-AF-9 | PROG 21SFR4 E2 - RMBS | | | 4 | 2.C FE | 119,996 | 97.8247 | 117,390 | 120,000 | 119,997 | 0 | 0 | 0 | 0 | 2.559 | 2.559 | N/A | 256 | 1,749 | 04/22/2021 | 05/17/2038 |
| 74333H-AA-3 | PROG 21SFR6 A - RMBS | | | 4 | 1.A FE | 383,993 | 97.6080 | 374,815 | 384,000 | 383,987 | 0 | (6) | 0 | 0 | 1.524 | 1.520 | MON | 488 | 2,325 | 06/25/2021 | 07/19/2038 |
| 74333H-AN-5 | PROG 21SFR6 F - RMBS | | | 4 | 3.C FE | 239,991 | 98.1688 | 235,605 | 240,000 | 235,605 | (4,379) | (8) | 0 | 0 | 3.422 | 3.411 | MON | 684 | 3,262 | 06/25/2021 | 07/19/2038 |
| 74333P-AJ-6 | PROG 21SFR7 E1 - RMBS | | | 4 | 2.B FE | 269,999 | 96.8480 | 261,490 | 270,000 | 269,999 | 0 | 0 | 0 | 0 | 2.591 | 2.591 | MON | 583 | 2,254 | 07/22/2021 | 08/17/2040 |
| 74333V-AA-2 | PROG 21SFR3 A - RMBS | | | 4 | 1.A FE | 202,519 | 98.4990 | 199,484 | 202,524 | 202,520 | 0 | 1 | 0 | 0 | 1.637 | 1.637 | MON | 276 | 2,017 | 04/08/2021 | 05/19/2038 |
| 75907U-AB-5 | RMIT 212 B - ABS | | | 4 | 1.G FE | 139,929 | 97.7986 | 136,918 | 140,000 | 139,931 | 0 | 3 | 0 | 0 | 2.350 | 2.340 | MON | 146 | 1,325 | 07/14/2021 | 08/15/2033 |
| 773663-AG-4 | ROCKP 1 D - CDO | | C | 4 | 2.C FE | 600,000 | 99.3492 | 596,095 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 3.082 | 3.157 | JAJO | 3,749 | 6,968 | 04/26/2021 | 04/20/2034 |
| 78389T-AD-3 | SCFET 2021-1 B - ABS | | | 4 | 1.C FE | 99,617 | 98.2357 | 98,236 | 100,000 | 99,667 | 0 | 50 | 0 | 0 | 1.370 | 1.517 | MON | 42 | 681 | 07/13/2021 | 08/20/2029 |
| 78403D-AR-1 | SBATON 2020-2 2C - RMBS | | | 4 | 1.F FE | 200,000 | 101.6149 | 203,230 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 2.328 | 2.339 | MON | 207 | 4,656 | 07/08/2020 | 07/15/2052 |
| 78403D-AT-7 | SBATON 2021-1 C - RMBS | | | 4 | 1.F FE | 315,000 | 98.2568 | 309,509 | 315,000 | 315,000 | 0 | 0 | 0 | 0 | 1.631 | 1.637 | MON | 228 | 3,011 | 04/29/2021 | 05/15/2051 |
| 78403D-AV-2 | SBATON 212 C - RMBS | | | 4 | 1.F FE | 825,000 | 99.3054 | 819,269 | 825,000 | 825,000 | 0 | 0 | 0 | 0 | 1.840 | 1.840 | MON | 675 | 2,024 | 10/08/2021 | 10/16/2051 |
| 78449L-AB-4 | SMB 2018-B A2A - ABS | | | 4 | 1.A FE | 325,252 | 105.0809 | 328,433 | 312,552 | 325,202 | 0 | (50) | 0 | 0 | 3.600 | 2.387 | MON | 500 | 4,861 | 10/21/2021 | 01/15/2037 |
| 78449L-AC-2 | SMB 2018-B A2B - ABS | | | 4 | 1.A FE | 605,416 | 100.4234 | 605,331 | 602,779 | 605,262 | 0 | (154) | 0 | 0 | 0.830 | 1.869 | MON | 236 | 2,076 | 08/02/2021 | 01/15/2037 |
| 78449P-AC-3 | SMB 2018-A A2B - ABS | | | 4 | 1.A FE | 198,152 | 100.5202 | 198,498 | 197,471 | 198,962 | 0 | 810 | 0 | 0 | 0.910 | 1.544 | MON | 85 | 891 | 06/30/2021 | 02/15/2036 |
| 78449Y-AB-6 | SMB 2021-B B - ABS | | | 4 | 1.C FE | 233,885 | 100.5042 | 231,160 | 230,000 | 233,737 | 0 | (148) | 0 | 0 | 2.650 | 2.476 | MON | 271 | 3,034 | 08/03/2021 | 07/17/2051 |
| 78470R-AD-9 | SOFI 2016-E B - ABS | | | 4 | 1.B FE | 128,184 | 101.1183 | 126,398 | 125,000 | 127,793 | 0 | (390) | 0 | 0 | 3.440 | 2.615 | MON | 48 | 2,508 | 06/22/2021 | 07/25/2040 |
| 78520E-AA-4 | SDCP 201 A2 - ABS | | | 4 | 1.E FE | 233,489 | 104.0711 | 227,916 | 219,000 | 233,281 | 0 | (209) | 0 | 0 | 3.812 | 3.406 | MON | 255 | 4,151 | 06/21/2021 | 04/20/2045 |
| 78520E-AB-2 | SDCP 211 A2 - ABS | | | 4 | 1.E FE | 307,367 | 98.7283 | 303,096 | 307,000 | 307,361 | 0 | (6) | 0 | 0 | 1.881 | 1.875 | MON | 176 | 2,727 | 06/30/2021 | 06/20/2046 |
| 80283Q-AG-4 | SCART 2020-B A3 - ABS | | | 4 | 1.A FE | 263,798 | 99.9632 | 263,741 | 263,839 | 263,827 | 0 | (397) | 0 | 0 | 0.460 | 0.470 | MON | 54 | 1,214 | 08/18/2020 | 08/15/2024 |
| 80285R-AF-5 | SDART 2020-2 C - ABS | | | 4 | 1.C FE | 375,175 | 100.4142 | 371,533 | 370,000 | 373,580 | 0 | (1,595) | 0 | 0 | 1.460 | 0.521 | MON | 240 | 3,151 | 05/27/2021 | 09/15/2025 |
| 80285W-AG-2 | SDART 2020-3 D - ABS | | | 4 | 1.F FE | 197,181 | 100.5248 | 196,023 | 195,000 | 196,775 | 0 | (406) | 0 | 0 | 1.640 | 1.269 | MON | 142 | 1,866 | 06/02/2021 | 11/16/2026 |
| 80286D-AG-3 | SRT 2021-B D - ABS | | | 4 | 2.B FE | 474,907 | 98.9406 | 469,968 | 475,000 | 474,924 | 0 | 17 | 0 | 0 | 1.410 | 1.421 | MON | 205 | 3,293 | 06/15/2021 | 11/20/2025 |
| 80286X-AF-1 | SDART 2021-2 D - ABS | | | 4 | 2.B FE | 599,916 | 98.8546 | 593,127 | 600,000 | 599,928 | 0 | 12 | 0 | 0 | 1.350 | 1.358 | MON | 360 | 4,478 | 05/17/2021 | 07/15/2027 |
| 80287A-AF-0 | SDART 2020-1 C - ABS | | | 4 | 1.A FE | 225,886 | 102.9335 | 221,307 | 215,000 | 223,274 | 0 | (2,612) | 0 | 0 | 4.110 | 1.554 | MON | 393 | 5,103 | 07/06/2021 | 12/15/2025 |
| 80287E-AF-2 | SDART 2021-3 D - ABS | | | 4 | 2.B FE | 369,971 | 98.4443 | 364,244 | 370,000 | 369,973 | 0 | 2 | 0 | 0 | 1.330 | 1.336 | MON | 219 | 1,968 | 07/14/2021 | 09/15/2027 |
| 81761T-AG-0 | SERV 211 A22 - RMBS | | | 4 | 2.C FE | 468,825 | 96.6222 | 452,989 | 468,825 | 468,825 | 0 | 0 | 0 | 0 | 3.113 | 3.113 | FMAN | 2,432 | 3,649 | 07/26/2021 | 07/30/2051 |
| 81882E-AL-6 | SHACK 2015-VIII A1R - CDO | | C | 2 | 1.A FE | 161,355 | 99.9992 | 161,726 | 161,727 | 161,431 | 0 | 76 | 0 | 0 | 1.052 | 1.278 | JAJO | 345 | 1,822 | 12/09/2020 | 10/20/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 82652M-AC-4 | SRFC 2019-2 C - RMBS | | | 4 | 2.B FE | 80,963 | 101.5297 | 80,697 | 79,482 | 80,927 | 0 | (36) | 0 | 0 | 3.120 | 2.964 | MON | 76 | 970 | 10/21/2021 | 05/20/2036 |
| 82652R-AC-3 | SRFC 212 C - RMBS | | | 4 | 2.B FE | 349,684 | 99.2474 | 347,053 | 349,685 | 349,684 | 0 | 0 | 0 | 0 | 1.950 | 1.950 | MON | 170 | 1,080 | 10/19/2021 | 09/20/2030 |
| 83405N-AA-4 | SOFI 21B AFX - ABS | | | 4 | 1.A FE | 606,729 | 98.2635 | 596,268 | 606,806 | 606,732 | 0 | 3 | 0 | 0 | 1.140 | 1.146 | MON | 307 | 1,480 | 09/23/2021 | 02/15/2047 |
| 83406T-AB-8 | SOFI 2020-A A2X - ABS | | | 4 | 1.A FE | 107,202 | 101.7771 | 105,841 | 103,993 | 106,887 | 0 | (315) | 0 | 0 | 2.540 | 1.796 | MON | 117 | 1,321 | 06/30/2021 | 05/15/2046 |
| 83438L-AA-9 | SOLRR 211 A - ABS | | C | 4 | 1.E FE | 491,953 | 99.4585 | 489,299 | 491,963 | 491,952 | 0 | 0 | 0 | 0 | 2.636 | 2.636 | MON | 396 | 1,081 | 11/05/2021 | 10/15/2046 |
| 83546D-AG-1 | SONIC 2021-1 A22 - RMBS | | | 2 | 2.B FE | 523,688 | 97.7644 | 511,980 | 523,688 | 523,688 | 0 | 0 | 0 | 0 | 2.636 | 2.636 | MON | 422 | 3,835 | 07/29/2021 | 08/21/2051 |
| 83609G-BN-4 | SNDPT IX ARR - CDO | | C | 4 | 1.A FE | 400,982 | 99.8506 | 399,402 | 400,000 | 400,957 | 0 | (25) | 0 | 0 | 1.295 | 1.348 | JAJO | 1,051 | 1,472 | 09/08/2021 | 07/20/2032 |
| 83609R-AL-5 | SNDPT XV ARR - CDO | | C | 4 | 1.A FE | 500,000 | 99.8716 | 499,358 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 1.024 | 1.096 | JAJO | 967 | 2,711 | 03/24/2021 | 01/23/2029 |
| 83610C-AW-1 | SNDPT 12RR AR2 - CDO | | | 4 | 1.A FE | 322,101 | 99.9047 | 321,794 | 322,101 | 322,101 | 0 | 0 | 0 | 0 | 1.181 | 1.249 | JAJO | 772 | 3,009 | 12/18/2020 | 10/20/2028 |
| 83613W-AC-8 | SNDPT 6RR B - CDO | | | 4 | 1.C FE | 1,200,000 | 99.4740 | 1,193,689 | 1,200,000 | 1,200,000 | 0 | 0 | 0 | 0 | 1.931 | 2.000 | JAJO | 4,700 | 18,035 | 01/25/2021 | 10/20/2031 |
| 85236K-AE-2 | SIDC 211 A2 - ABS | | | 4 | 1.G FE | 595,442 | 98.3360 | 585,099 | 595,000 | 595,435 | 0 | (7) | 0 | 0 | 1.877 | 1.873 | MON | 124 | 7,922 | 06/30/2021 | 03/26/2046 |
| 85816B-DC-1 | STCR 151RR AR2 - CDO | | | 4 | 1.A FE | 235,053 | 99.9208 | 234,867 | 235,053 | 235,050 | 0 | (3) | 0 | 0 | 1.060 | 1.094 | FMAN | 277 | 1,923 | 03/05/2021 | 05/21/2029 |
| 87342R-AJ-3 | BELL 2021-1 A23 - RMBS | | | 2 | 2.B FE | 265,000 | 97.7142 | 258,943 | 265,000 | 265,000 | 0 | 0 | 0 | 0 | 2.542 | 4.970 | FMAN | 674 | 1,796 | 08/11/2021 | 08/25/2051 |
| 88432G-AS-6 | WINDR 2015-2 CR - CDO | | | 4 | 1.A FE | 600,600 | 99.8069 | 598,842 | 600,000 | 600,408 | 0 | (192) | 0 | 0 | 1.824 | 1.861 | JAJO | 2,371 | 5,657 | 06/03/2021 | 10/15/2027 |
| 89231A-AD-3 | TAOT 2018-C A3 - ABS | | | 4 | 1.A FE | 10,700 | 100.1101 | 10,713 | 10,702 | 10,702 | 0 | 0 | 0 | 0 | 3.020 | 3.051 | MON | 14 | 323 | 08/14/2018 | 12/15/2022 |
| 89237J-AA-4 | TALNT 201 A - ABS | | | 4 | 1.A FE | 664,962 | 99.5852 | 662,242 | 665,000 | 664,972 | 0 | 0 | 0 | 0 | 1.350 | 1.355 | MON | 150 | 8,978 | 06/01/2020 | 05/25/2033 |
| 89237V-AB-5 | TAOT 2020-C A3 - ABS | | | 4 | 1.A FE | 599,954 | 99.8672 | 599,203 | 600,000 | 599,982 | 0 | 20 | 0 | 0 | 0.440 | 0.444 | MON | 117 | 2,640 | 07/21/2020 | 10/15/2024 |
| 89237V-AC-3 | TAOT 2020-C A4 - ABS | | | 4 | 1.A FE | 336,951 | 98.9419 | 333,434 | 337,000 | 336,970 | 0 | 13 | 0 | 0 | 0.570 | 0.575 | MON | 85 | 1,921 | 07/21/2020 | 10/15/2025 |
| 89239B-AC-5 | TAOT 2021-C A3 - ABS | | | 4 | 1.A FE | 260,979 | 98.9584 | 258,282 | 261,000 | 260,981 | 0 | 2 | 0 | 0 | 0.430 | 0.434 | MON | 50 | 243 | 09/21/2021 | 01/15/2026 |
| 91835R-AA-8 | VMC 2021-FL4 A - CMBS | | | 4 | 1.A FE | 332,465 | 99.7900 | 331,767 | 332,465 | 332,465 | 0 | 0 | 0 | 0 | 1.204 | 1.214 | MON | 133 | 2,334 | 05/18/2021 | 06/18/2036 |
| 92212K-AC-0 | VDC 202 A2 - ABS | | | 2 | 1.G FE | 273,917 | 98.0504 | 267,678 | 273,000 | 273,818 | 0 | (99) | 0 | 0 | 1.992 | 1.908 | MON | 242 | 2,719 | 07/09/2021 | 09/15/2045 |
| 92329V-AS-1 | VENTR XXV ARR - CDO | | | 4 | 1.A FE | 219,687 | 99.9999 | 219,687 | 219,687 | 219,687 | 0 | 0 | 0 | 0 | 1.151 | 1.216 | JAJO | 513 | 2,002 | 12/17/2020 | 04/20/2029 |
| 92330R-BJ-5 | VENTR 24RR ARR - CDO | | | 4 | 1.A FE | 185,965 | 99.9977 | 185,961 | 185,965 | 185,965 | 0 | 0 | 0 | 0 | 1.032 | 1.098 | JAJO | 389 | 1,195 | 03/05/2021 | 10/20/2028 |
| 92331M-AE-8 | VENTR 26R AR - CDO | | C | 4 | 1.A FE | 300,000 | 100.0021 | 300,006 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 1.232 | 1.299 | JAJO | 749 | 2,916 | 01/12/2021 | 01/20/2029 |
| 92347Y-AA-2 | VZOT 2019-A A1A - RMBS | | | 4 | 1.A FE | 224,928 | 100.5198 | 226,143 | 224,973 | 224,969 | 0 | 8 | 0 | 0 | 2.930 | 2.956 | MON | 201 | 6,592 | 03/05/2019 | 09/20/2023 |
| 92558B-AJ-7 | VIBR 7R A1R - CDO | | | 4 | 1.A FE | 250,000 | 100.0251 | 250,063 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 1.171 | 1.238 | JAJO | 594 | 2,447 | 03/25/2021 | 09/15/2030 |
| 92558E-AJ-1 | VIBR 6R AR - CDO | | | 4 | 1.A FE | 236,461 | 99.9011 | 235,443 | 235,676 | 236,445 | 0 | (16) | 0 | 0 | 1.072 | 0.933 | MJSD | 84 | 2,121 | 05/17/2021 | 06/20/2029 |
| 92888E-AC-7 | VFET 201 A3 - ABS | | | 4 | 1.A FE | 514,995 | 99.6942 | 513,425 | 515,000 | 515,908 | 0 | 912 | 0 | 0 | 0.510 | 0.684 | MON | 117 | 2,627 | 09/15/2020 | 10/15/2024 |
| 92915T-AN-7 | VOYA 164RR ARR - CDO | | | 4 | 1.A FE | 280,004 | 99.8536 | 278,999 | 279,408 | 279,982 | 0 | (22) | 0 | 0 | 1.032 | 0.955 | JAJO | 584 | 1,593 | 06/09/2021 | 07/20/2029 |
| 92918H-AK-6 | VOYA 2020-2 DR - CDO | | C | 4 | 2.C FE | 665,000 | 99.0132 | 658,438 | 665,000 | 665,000 | 0 | 0 | 0 | 0 | 3.224 | 3.309 | JAJO | 4,407 | 2,769 | 08/06/2021 | 07/19/2034 |
| 949496-BJ-1 | WELF 2015-1 AR4 - CDO | | | 4 | 1.A FE | 390,203 | 99.8288 | 389,535 | 390,203 | 390,203 | 0 | 0 | 0 | 0 | 1.022 | 1.085 | JAJO | 808 | 510 | 08/25/2021 | 07/20/2029 |
| 94950G-AL-1 | WELF 171RR ARR - CDO | | C | 4 | 1.A FE | 249,835 | 99.8599 | 249,485 | 249,835 | 249,835 | 0 | 0 | 0 | 0 | 1.022 | 1.085 | JAJO | 518 | 2,123 | 03/04/2021 | 04/20/2029 |
| 95058X-AH-1 | WEN 2019-1 A22 - ABS | | | 4 | 2.B FE | 221,668 | 107.4548 | 217,489 | 202,400 | 221,499 | 0 | (168) | 0 | 0 | 4.080 | 3.541 | MJSD | 367 | 4,129 | 07/29/2021 | 06/15/2049 |
| 95058X-AL-2 | WEN 211 A2I - RMBS | | | 4 | 2.B FE | 343,275 | 99.7567 | 342,440 | 343,275 | 343,275 | 0 | 0 | 0 | 0 | 2.775 | 2.775 | MJSD | 423 | 4,578 | 06/15/2021 | 06/15/2051 |
| 96042Q-AL-4 | WLAKE 203 D - ABS | | | 4 | 2.B FE | 729,131 | 100.2390 | 721,720 | 720,000 | 727,590 | 0 | (1,541) | 0 | 0 | 1.650 | 1.219 | MON | 528 | 5,940 | 06/24/2021 | 02/17/2026 |
| 96042R-AF-5 | WLAKE 2021-2 D - ABS | | | 4 | 2.B FE | 179,996 | 98.4056 | 177,130 | 180,000 | 179,996 | 0 | 0 | 0 | 0 | 1.230 | 1.230 | MON | 98 | 1,101 | 06/08/2021 | 12/15/2026 |
| 96043F-AF-0 | WLAKE 211 D - ABS | | | 4 | 2.B FE | 260,150 | 98.8504 | 257,011 | 260,000 | 260,134 | 0 | (15) | 0 | 0 | 1.230 | 1.218 | MON | 267 | 1,599 | 06/24/2021 | 04/15/2026 |
| 98162W-AD-9 | WOART 2018-D A3 - ABS | | | 4 | 1.A FE | 298,625 | 100.7956 | 301,063 | 298,687 | 298,677 | 0 | 10 | 0 | 0 | 3.330 | 3.361 | MON | 442 | 9,946 | 10/10/2018 | 04/15/2024 |
| 98162Y-AD-5 | WOART 2019-A A3 - ABS | | | 4 | 1.A FE | 190,788 | 100.8079 | 192,362 | 190,820 | 190,814 | 0 | 6 | 0 | 0 | 3.040 | 3.066 | MON | 258 | 5,801 | 01/23/2019 | 05/15/2024 |
| 98163C-AD-2 | WOART 20C A3 - ABS | | | 4 | 1.A FE | 649,833 | 99.7568 | 648,419 | 650,000 | 649,913 | 0 | 68 | 0 | 0 | 0.480 | 0.490 | MON | 139 | 3,120 | 08/11/2020 | 11/17/2025 |
| 98163H-AF-6 | WOSAT 2021-A D - ABS | | | 4 | 2.B FE | 259,994 | 98.4158 | 255,881 | 260,000 | 259,994 | 0 | 0 | 0 | 0 | 1.440 | 1.445 | MON | 166 | 863 | 09/14/2021 | 11/15/2027 |
| 98163L-AC-4 | WOART 2021-B A3 - ABS | | | 4 | 1.A FE | 203,971 | 98.8728 | 201,700 | 204,000 | 203,974 | 0 | 4 | 0 | 0 | 0.420 | 0.426 | MON | 38 | 490 | 05/11/2021 | 06/15/2026 |
| 3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | 78,839,254 | XXX | 78,172,342 | 78,805,892 | 78,771,973 | (27,351) | (38,340) | 0 | 0 | XXX | XXX | XXX | 168,119 | 723,111 | XXX | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 332,307,312 | XXX | 334,972,293 | 324,538,901 | 329,812,262 | (450,174) | (1,198,517) | 9,514 | 0 | XXX | XXX | XXX | 1,616,072 | 6,746,154 | XXX | XXX |
| 00775V-10-4 | AEGON FUNDING COMPANY LLC | | | 2 | 2.B FE | 137,394 | 26.8100 | 139,868 | 130,425 | 136,457 | 0 | (937) | 0 | 0 | 5.100 | 3.446 | MJSD | 296 | 1,663 | 11/18/2021 | 12/15/2049 |
| 008252-83-5 | AFFILIATED MANAGERS GROUP INC | | | 2 | 2.C FE | 68,880 | 24.7200 | 69,216 | 70,000 | 68,875 | 0 | (5) | 1,120 | 0 | 4.200 | 4.284 | MJSD | 8 | 1,364 | 07/08/2021 | 09/30/2061 |
| 008252-84-3 | AFFILIATED MANAGERS GROUP INC | | | 2 | 2.C FE | 290,426 | 26.3500 | 301,892 | 286,425 | 289,778 | 0 | (975) | 800 | 0 | 4.750 | 4.407 | MJSD | 38 | 11,237 | 11/10/2021 | 09/30/2060 |
| 025537-AU-5 | AMERICAN ELECTRIC POWER COMPANY INC | | | 2 | 2.C FE | 145,000 | 101.4244 | 147,065 | 145,000 | 145,000 | 0 | 0 | 0 | 0 | 3.875 | 3.875 | FA | 718 | 0 | 11/10/2021 | 02/15/2062 |
| 025932-88-0 | AMERICAN FINANCIAL GROUP INC | | | 2 | 2.C FE | 38,846 | 27.1400 | 46,138 | 42,500 | 38,794 | 0 | 27 | 0 | 0 | 5.125 | 5.687 | MJSD | 97 | 2,178 | 02/05/2020 | 12/15/2059 |
| 026874-DM-6 | AMERICAN INTERNATIONAL GROUP INC | | | 2 | 2.C FE | 162,844 | 112.5000 | 174,375 | 155,000 | 162,949 | 0 | (730) | 499 | 0 | 5.750 | 4.603 | AO | 2,228 | 6,613 | 06/24/2021 | 04/01/2048 |
| 03765H-AE-1 | APOLLO MANAGEMENT HOLDINGS LP | | | 2 | 2.B FE | 223,728 | 102.7726 | 220,961 | 215,000 | 222,435 | 0 | (1,330) | 1,368 | 0 | 4.950 | 3.704 | JD | 414 | 7,178 | 06/30/2021 | 01/14/2050 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 04621X-30-6 | ASSURANT INC | | | 2 | 3.A FE | 63,330 | 26.8100 | 67,266 | 62,725 | 63,248 | 0 | (101) | 30 | 0 | 5.250 | 5.020 | JAJO | (128) | 2,681 | 11/19/2021 | 01/15/2061 |
| 04621X-AK-4 | ASSURANT INC | | | 2,5 | 3.A FE | 90,000 | 114.7000 | 103,230 | 90,000 | 90,000 | 0 | 0 | 0 | 0 | 7.000 | 7.000 | MS | 1,645 | 6,300 | 03/22/2018 | 03/27/2048 |
| 05565Q-DU-9 | BP CAPITAL MARKETS PLC | | C | 2 | 2.A FE | 63,273 | 103.9410 | 62,365 | 60,000 | 62,718 | 0 | (615) | 192 | 0 | 4.375 | 2.992 | MS | 722 | 2,625 | 03/01/2021 | 12/29/2049 |
| 060505-EH-3 | BANK OF AMERICA CORP | | | 2,5 | 2.C FE | 322,794 | 107.7500 | 322,173 | 299,000 | 317,581 | 0 | (3,539) | 201 | 0 | 6.250 | 3.775 | MS | 6,022 | 10,469 | 12/07/2021 | 12/29/2049 |
| 06368B-5P-9 | BANK OF MONTREAL | | C | 2 | 2.C FE | 128,906 | 103.1250 | 128,906 | 125,000 | 128,906 | 0 | (1,514) | 1,523 | 0 | 4.800 | 3.552 | FA | 2,100 | 3,000 | 04/20/2021 | 12/29/2049 |
| 11259P-10-9 | BROOKFIELD BRP HOLDINGS (CANADA) INC | | C | 2 | 2.C FE | 105,006 | 24.4700 | 102,505 | 104,725 | 104,151 | 0 | (855) | 0 | 0 | 4.625 | 4.766 | JAJO | 33 | 2,624 | 06/24/2021 | 12/29/2049 |
| 11271L-10-2 | BROOKFIELD FINANCE INC | | C | 2 | 2.B FE | 173,373 | 25.1400 | 175,729 | 174,750 | 172,737 | 0 | (893) | 244 | 0 | 4.625 | 4.717 | JAJO | (337) | 5,576 | 08/23/2021 | 10/16/2080 |
| 11276B-10-9 | BROOKFIELD INFRASTRUCTURE FINANCE ULC | | C | 2 | 2.C FE | 173,765 | 25.1250 | 173,765 | 172,900 | 173,765 | 0 | (1,549) | 1,338 | 0 | 5.000 | 4.877 | MJSD | 24 | 4,653 | 11/18/2021 | 05/24/2081 |
| 125896-B4-5 | CMS ENERGY CORP | | | 2 | 2.C FE | 122,524 | 26.9100 | 125,589 | 116,675 | 119,514 | 0 | (1,228) | 0 | 0 | 5.875 | 4.679 | MJSD | 571 | 6,855 | 03/13/2020 | 03/01/2079 |
| 125896-B5-2 | CMS ENERGY CORP | | | 2 | 2.C FE | 73,422 | 26.5900 | 74,292 | 69,850 | 72,193 | 0 | (1,230) | 0 | 0 | 5.875 | 3.923 | JAJO | 866 | 0 | 10/07/2021 | 10/15/2078 |
| 125896-BU-3 | CMS ENERGY CORP | | | 1,2 | 2.C FE | 97,281 | 108.5000 | 105,245 | 97,000 | 97,243 | 0 | (24) | 0 | 0 | 4.750 | 4.712 | JD | 384 | 4,608 | 05/15/2020 | 06/01/2050 |
| 14314C-10-5 | CARLYLE FINANCE LLC | | | 2 | 2.C FE | 127,279 | 25.3275 | 130,285 | 128,600 | 127,136 | 0 | (143) | 0 | 0 | 4.625 | 4.686 | FMAN | 760 | 3,040 | 06/24/2021 | 05/15/2061 |
| 225313-AD-7 | CREDIT AGRICOLE SA | | C | 2 | 2.C FE | 192,760 | 109.4160 | 218,832 | 200,000 | 193,187 | 0 | 243 | 0 | 0 | 7.875 | 8.183 | MJSD | 350 | 15,750 | 02/26/2019 | 12/29/2049 |
| 233331-85-9 | DTE ENERGY CO | | | 2 | 2.C FE | 155,753 | 25.7206 | 154,324 | 150,000 | 152,210 | 0 | (2,714) | 1 | 0 | 5.250 | 3.603 | MJSD | 656 | 6,530 | 03/25/2021 | 12/01/2077 |
| 25746U-DD-8 | DOMINION ENERGY INC | | | 2 | 2.C FE | 184,950 | 103.3000 | 180,775 | 175,000 | 183,342 | 0 | (1,613) | 86 | 0 | 4.650 | 2.952 | JD | 362 | 6,394 | 08/06/2021 | 12/31/2049 |
| 26441C-BP-9 | DUKE ENERGY CORP | | | 2 | 2.C FE | 23,464 | 97.7677 | 23,464 | 24,000 | 23,464 | 0 | 0 | 535 | 0 | 3.250 | 3.336 | JJ | 202 | 0 | 09/23/2021 | 01/15/2082 |
| 29250N-47-7 | ENBRIDGE INC | | C | 2,5 | 2.C FE | 72,566 | 26.0000 | 72,566 | 69,775 | 72,566 | 0 | (579) | 450 | 0 | 6.375 | 4.205 | JAJO | 38 | 0 | 11/29/2021 | 04/15/2078 |
| 29250N-AN-5 | ENBRIDGE INC | | C | 2,5 | 2.C FE | 320,414 | 107.7500 | 366,350 | 340,000 | 320,517 | 0 | (358) | 576 | 0 | 6.000 | 6.161 | JJ | 9,407 | 18,900 | 06/24/2021 | 01/15/2077 |
| 29360A-AA-8 | ENSTAR FINANCE LLC | | | 1,2 | 3.A FE | 80,000 | 103.0000 | 82,400 | 80,000 | 80,000 | 0 | 0 | 0 | 0 | 5.750 | 5.749 | MS | 1,533 | 4,664 | 08/19/2020 | 09/01/2040 |
| 30767E-AD-1 | FARM CREDIT BANK OF TEXAS | | | 2 | 1.A | 125,000 | 106.5000 | 133,125 | 125,000 | 125,000 | 0 | 0 | 0 | 0 | 5.700 | 5.700 | MJSD | 317 | 7,125 | 07/15/2020 | 12/29/2049 |
| 38143V-AA-7 | GOLDMAN SACHS CAPITAL I | | | 1 | 2.C FE | 247,375 | 138.0000 | 242,880 | 176,000 | 247,163 | 0 | (211) | 0 | 0 | 6.345 | 2.465 | FA | 4,219 | 0 | 12/15/2021 | 02/15/2034 |
| 416515-BC-7 | HARTFORD FINANCIAL SERVICES GROUP INC | | | 2 | 2.B FE | 75,250 | 94.8977 | 75,918 | 80,000 | 75,301 | 0 | 51 | 0 | 0 | 2.281 | 2.533 | FMAN | 238 | 1,800 | 03/10/2021 | 02/12/2067 |
| 45685E-AG-1 | VOYA FINANCIAL INC | | | 1,2,5 | 2.C FE | 123,019 | 103.5000 | 125,235 | 121,000 | 121,057 | 0 | (531) | 0 | 0 | 5.650 | 5.185 | MN | 874 | 6,837 | 02/25/2019 | 05/15/2053 |
| 46625H-JQ-4 | JPMORGAN CHASE & CO | | | 2,5 | 2.B FE | 254,931 | 107.8750 | 259,979 | 241,000 | 250,230 | 0 | (2,597) | 0 | 0 | 6.750 | 4.786 | FA | 6,778 | 13,230 | 12/16/2021 | 12/29/2049 |
| 48128H-AC-4 | JPMORGAN CHASE & CO | | | 2,5 | 2.B FE | 299,473 | 106.5000 | 312,045 | 293,000 | 298,208 | 0 | (1,567) | 1,223 | 0 | 6.100 | 4.745 | AO | 4,468 | 14,701 | 09/23/2021 | 12/29/2049 |
| 48253M-10-4 | KKR GROUP FINANCE CO IX LLC | | | 2 | 2.A FE | 168,475 | 26.1800 | 176,427 | 168,475 | 168,475 | 0 | 0 | 0 | 0 | 4.625 | 4.626 | JAJO | 1,948 | 3,971 | 03/24/2021 | 04/01/2061 |
| 53079E-BM-5 | LIBERTY MUTUAL GROUP INC | | | 1,2 | 3.A FE | 76,080 | 100.7278 | 76,553 | 76,000 | 76,076 | 0 | (4) | 0 | 0 | 4.125 | 4.100 | JD | 1,176 | 0 | 08/11/2021 | 12/15/2051 |
| 591560-AA-5 | METLIFE CAPITAL TRUST IV | | | 1,2,5 | 2.B FE | 366,043 | 136.2500 | 395,125 | 290,000 | 360,663 | 0 | (4,693) | 1,895 | 0 | 7.875 | 4.908 | JD | 1,015 | 18,900 | 07/20/2021 | 12/15/2067 |
| 59156R-BT-4 | METLIFE INC | | | 2,5 | 2.B FE | 66,148 | 112.7500 | 71,033 | 63,000 | 65,460 | 0 | (329) | 53 | 0 | 5.875 | 4.964 | MS | 1,090 | 3,408 | 06/30/2021 | 12/31/2049 |
| 637432-10-5 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | 1,2 | 2.A FE | 112,882 | 27.2600 | 117,763 | 108,000 | 111,279 | 0 | (1,603) | 0 | 0 | 5.500 | 4.149 | FMAN | 759 | 4,455 | 03/22/2021 | 05/15/2064 |
| 65339K-BK-5 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | | 2,5 | 2.B FE | 177,238 | 113.5000 | 181,600 | 160,000 | 174,008 | 0 | (1,601) | 0 | 0 | 5.650 | 4.246 | MN | 1,507 | 9,040 | 02/03/2020 | 05/01/2079 |
| 744320-80-5 | PRUDENTIAL FINANCIAL INC | | | 2 | 2.B FE | 72,711 | 27.0003 | 73,414 | 67,975 | 71,666 | 0 | (1,045) | 0 | 0 | 5.625 | 2.208 | FMAN | 489 | 956 | 10/07/2021 | 08/15/2058 |
| 816851-60-4 | SEMPRA ENERGY | | | 2 | 2.C FE | 170,703 | 27.3200 | 180,312 | 165,000 | 168,045 | 0 | (1,379) | 0 | 0 | 5.750 | 5.022 | JAJO | 0 | 8,769 | 03/08/2021 | 07/01/2079 |
| 838518-20-7 | SOUTH JERSEY INDUSTRIES INC | | | 2 | 3.A FE | 82,838 | 26.3600 | 88,543 | 83,975 | 81,729 | 0 | (33) | 3 | 0 | 5.625 | 5.713 | MJSD | 197 | 4,612 | 06/25/2021 | 09/16/2079 |
| 842587-80-0 | SOUTHERN CO | | | 2 | 2.C FE | 407,158 | 27.2500 | 464,422 | 426,075 | 405,031 | 0 | (1,405) | 0 | 0 | 4.950 | 4.869 | JAJO | 3,574 | 16,357 | 10/08/2021 | 01/30/2080 |
| 842587-CY-1 | SOUTHERN CO | | | 2,5 | 2.C FE | 47,963 | 100.5000 | 50,250 | 50,000 | 48,017 | 0 | 17 | 0 | 0 | 5.500 | 5.765 | MS | 810 | 2,750 | 03/01/2018 | 03/15/2057 |
| 842587-DF-1 | SOUTHERN CO | | | 2 | 2.C FE | 272,150 | 101.9847 | 275,359 | 270,000 | 272,120 | 0 | (30) | 0 | 0 | 4.000 | 3.775 | JJ | 4,980 | 5,610 | 12/08/2021 | 01/15/2051 |
| 842587-DJ-3 | SOUTHERN CO | | | 2 | 2.C FE | 372,731 | 100.4619 | 370,704 | 369,000 | 372,456 | 0 | (287) | 310 | 0 | 3.750 | 3.520 | MS | 4,074 | 4,421 | 10/18/2021 | 09/15/2051 |
| 89356B-AB-4 | TRANSCANADA TRUST | | C | 2,5 | 2.C FE | 682,974 | 109.0000 | 745,560 | 684,000 | 682,911 | 0 | (1,775) | 1,339 | 0 | 5.875 | 5.470 | FA | 15,181 | 35,397 | 06/24/2021 | 08/15/2076 |
| 949746-RG-8 | WELLS FARGO & CO | | | 2,5 | 2.B FE | 138,600 | 105.0000 | 136,500 | 130,000 | 137,004 | 0 | (1,613) | 776 | 0 | 5.900 | 3.585 | JD | 341 | 5,310 | 06/24/2021 | 12/29/2049 |
| 949746-RN-3 | WELLS FARGO & CO | | | 2,5 | 2.B FE | 116,373 | 109.2500 | 120,175 | 110,000 | 115,355 | 0 | (745) | 0 | 0 | 5.875 | 4.327 | JD | 287 | 5,611 | 10/15/2021 | 12/29/2049 |
| G7S40C-AG-8 | ROTHESAY LIFE PLC | | D | 2 | 2.C FE | 200,000 | 98.0000 | 196,000 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 4.875 | 4.875 | AO | 1,733 | 0 | 10/20/2021 | 12/29/2049 |
| W9T10Z-ZR-9 | SVENSKA HANDELSBANKEN AB | | D | 2 | 2.B FE | 212,608 | 103.7830 | 207,566 | 200,000 | 211,595 | 0 | (1,013) | 0 | 0 | 4.375 | 3.140 | MAR | 7,292 | 0 | 06/30/2021 | 12/29/2049 |
| 4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations | | | | | | 8,506,700 | XXX | 8,846,063 | 8,241,850 | 8,457,617 | 0 | (43,053) | 14,562 | 0 | XXX | XXX | XXX | 92,352 | 308,157 | XXX | XXX |
| 4899999. Total - Hybrid Securities | | | | | | 8,506,700 | XXX | 8,846,063 | 8,241,850 | 8,457,617 | 0 | (43,053) | 14,562 | 0 | XXX | XXX | XXX | 92,352 | 308,157 | XXX | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 000000-00-0 | BOYD GAMING 3/17 COV-LITE TLB | | | 5 | 3.C | 724,517 | 99.8854 | 736,715 | 737,560 | 729,699 | 0 | 4,613 | 0 | 0 | 0.000 | 0.630 | N/A | 0 | 16,768 | 11/05/2020 | 09/15/2023 |
| 000000-00-0 | Ineos US Petrochem LLC | | | 5 | 3.C FE | 163,354 | 99.7500 | 163,765 | 164,175 | 163,505 | 0 | 151 | 0 | 0 | 3.250 | 3.405 | N/A | 0 | 4,002 | 01/21/2021 | 01/21/2026 |
| 000000-00-0 | Horizon Therapeutics USA | | | 5 | 3.A FE | 406,930 | 99.5625 | 406,165 | 407,950 | 406,165 | (884) | 119 | 0 | 0 | 0.000 | 0.036 | N/A | 0 | 6,607 | 02/26/2021 | 02/26/2028 |
| 000000-00-0 | INGRAM MICRO 4/21 TLB | | | 5 | 4.A FE | 402,086 | 99.9375 | 407,695 | 407,950 | 402,398 | 0 | 313 | 0 | 0 | 0.000 | 0.189 | N/A | 0 | 6,709 | 04/01/2021 | 03/30/2029 |
| 000000-00-0 | BL WEX Inc TB1L | | | 5 | 3.C FE | 844,345 | 99.3750 | 843,284 | 848,588 | 843,284 | (1,463) | 402 | 0 | 0 | 0.000 | 0.073 | N/A | 0 | 13,143 | 03/19/2021 | 03/31/2028 |
| 000000-00-0 | BL Aramark TLB 2.6111% 03-23-28 - BL Ara | | | 5 | 3.B FE | 370,801 | 99.4583 | 370,646 | 372,664 | 370,646 | (342) | 187 | 0 | 0 | 0.000 | 0.072 | N/A | 0 | 6,604 | 04/01/2021 | 04/01/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 000000-00-0 | BL ORGANON TLB 1L 3.5000% 04-07-28 - BL | | | 5 | 3.B FE | 297,086 | 100.0417 | 299,016 | 298,892 | 297,272 | 0 | 186 | 0 | 0 | 3.500 | 3.597 | N/A | 0 | 4,265 | 04/08/2021 | 04/08/2028 |
| 000000-00-0 | FLEETCOR 4/21 TLB | | | 5 | 3.A FE | 237,010 | 98.7500 | 235,816 | 238,801 | 235,816 | (1,371) | 177 | 0 | 0 | 0.000 | 0.158 | N/A | 0 | 2,206 | 04/22/2021 | 04/22/2026 |
| 000000-00-0 | CABLE ONE 4/21 COV-LITE TLB4 | | | 5 | 3.B FE | 376,210 | 99.8750 | 377,627 | 378,100 | 376,525 | 0 | 315 | 0 | 0 | 0.000 | 0.139 | N/A | 0 | 4,787 | 04/30/2021 | 12/31/2024 |
| 000000-00-0 | UNITED AIR LINES 4/21 TLB | | | 5 | 3.C FE | 177,757 | 100.0972 | 178,824 | 178,650 | 177,841 | 0 | 85 | 0 | 0 | 0.000 | 0.072 | N/A | 0 | 4,518 | 04/14/2021 | 04/21/2028 |
| 000000-00-0 | BELRON 4/21 (USD) TLB | | | 5 | 3.C FE | 191,602 | 99.8250 | 193,199 | 193,538 | 191,763 | 0 | 161 | 0 | 0 | 0.000 | 0.147 | N/A | 0 | 3,921 | 04/01/2021 | 04/08/2028 |
| 000000-00-0 | DT MIDSTREAM 5/21 TLB | | | 5 | 2.C FE | 280,980 | 100.1250 | 283,929 | 283,575 | 281,227 | 0 | 247 | 0 | 0 | 0.000 | 0.278 | N/A | 0 | 2,449 | 05/25/2021 | 12/31/2024 |
| 000000-00-0 | UNIVAR 5/21 B6 TL | | | 5 | 3.B FE | 396,010 | 99.6625 | 396,657 | 398,000 | 396,147 | 0 | 137 | 0 | 0 | 0.000 | 0.073 | N/A | 0 | 3,973 | 05/27/2021 | 05/26/2028 |
| 000000-00-0 | PRESTIGE BRANDS 6/21 B5 TLB | | | 5 | 3.B FE | 150,494 | 99.9583 | 151,187 | 151,250 | 150,527 | 0 | 33 | 0 | 0 | 0.000 | 0.074 | N/A | 0 | 1,393 | 06/10/2021 | 06/15/2028 |
| 000000-00-0 | ICON 6/21 COV-LITE TLB | | | 5 | 3.A FE | 104,621 | 99.9583 | 105,221 | 105,265 | 104,662 | 0 | 41 | 0 | 0 | 0.000 | 0.089 | N/A | 0 | 1,333 | 06/16/2021 | 06/16/2028 |
| 000000-00-0 | ICON 6/21 (1100MM) COV-LITE TL | | | 5 | 3.A FE | 26,096 | 99.9583 | 26,216 | 26,227 | 26,104 | 0 | 8 | 0 | 0 | 0.000 | 0.073 | N/A | 0 | 332 | 06/16/2021 | 06/16/2028 |
| 000000-00-0 | HEALTHCARE ROYALTY 7/21 COV-LI | | | 5 | 3.B FE | 134,663 | 99.2500 | 133,988 | 135,000 | 133,988 | (696) | 21 | 0 | 0 | 0.000 | 0.036 | N/A | 0 | 0 | 07/15/2021 | 07/15/2028 |
| 000000-00-0 | JELD-WEN 7/21 COV-LITE TLB | | | 5 | 3.B FE | 496,256 | 99.8438 | 496,723 | 497,500 | 496,320 | 0 | 64 | 0 | 0 | 0.000 | 0.036 | N/A | 0 | 4,133 | 07/16/2021 | 07/16/2028 |
| 000000-00-0 | PILOT TRAVEL CENTERS 7/21 COV- | | | 5 | 3.A FE | 496,256 | 99.3194 | 495,356 | 498,750 | 495,356 | (1,162) | 261 | 0 | 0 | 0.000 | 0.150 | N/A | 0 | 3,671 | 07/29/2021 | 12/31/2024 |
| 000000-00-0 | STANDARD INDUSTRIES 8/21 COV-L | | | 5 | 1.G Z | 272,186 | 99.9861 | 274,962 | 275,000 | 272,283 | 0 | 97 | 0 | 0 | 0.000 | 0.151 | N/A | 0 | 0 | 08/06/2021 | 08/06/2028 |
| 000000-00-0 | IMG INSTRUMENTS 10/21 (USD) TL | | | 5 | 1.G Z | 279,300 | 99.7292 | 279,242 | 280,000 | 279,317 | 0 | 17 | 0 | 0 | 0.000 | 0.036 | N/A | 0 | 0 | 10/22/2021 | 10/20/2028 |
| 000000-00-0 | BL Setants Air TLB1L | | | 5 | 1.G Z | 219,450 | 99.9375 | 219,863 | 220,000 | 219,461 | 0 | 11 | 0 | 0 | 2.580 | 2.656 | N/A | 0 | 0 | 11/02/2021 | 11/02/2028 |
| 000000-00-0 | BL Covants Hold TLB 3.0000% 11-16-28 - B | | | 5 | 1.G Z | 111,359 | 100.0312 | 111,672 | 111,638 | 111,362 | 0 | 4 | 0 | 0 | 0.000 | 0.036 | N/A | 0 | 0 | 11/17/2021 | 11/18/2028 |
| 000000-00-0 | COVANTA 11/21 TLC 11/17/2028 | | | 5 | 1.G Z | 8,341 | 100.0312 | 8,365 | 8,362 | 8,342 | 0 | 0 | 0 | 0 | 0.000 | 0.036 | N/A | 0 | 0 | 11/17/2021 | 11/16/2028 |
| 000000-00-0 | BL II-VI Inc 12/21 TLB | | | 5 | 1.G Z | 212,850 | 99.7500 | 214,463 | 215,000 | 212,868 | 0 | 18 | 0 | 0 | 0.000 | 0.203 | N/A | 0 | 0 | 12/08/2021 | 11/30/2026 |
| 00687M-AC-5 | Advent Glo Hldg | | | 5 | 3.C FE | 198,503 | 99.8929 | 198,787 | 199,000 | 198,545 | 0 | 42 | 0 | 0 | 3.500 | 3.591 | N/A | 0 | 4,168 | 04/01/2021 | 04/02/2028 |
| 05350N-AG-9 | BL Avantor TLB 1L | | | 5 | 3.A FE | 894,155 | 99.8750 | 902,057 | 903,186 | 895,634 | 0 | 1,295 | 0 | 0 | 0.000 | 0.144 | N/A | 0 | 28,024 | 10/30/2020 | 10/30/2027 |
| 05508T-AU-6 | B&G FOODS 9/19 COV-LITE TLB | | | 5 | 3.B FE | 542,045 | 99.8333 | 549,083 | 550,000 | 543,241 | 0 | 1,196 | 0 | 0 | 0.000 | 0.264 | N/A | 0 | 11,981 | 12/08/2020 | 10/01/2026 |
| 08579J-BF-8 | BERRY PLASTICS 5/19 COV-LITE | | | 5 | 2.C FE | 891,667 | 99.2750 | 887,125 | 893,604 | 892,252 | 0 | 309 | 0 | 0 | 0.000 | 0.035 | N/A | 0 | 15,352 | 02/26/2021 | 05/15/2026 |
| 12709Q-AG-6 | CABOT MICROELECTRONICS 12/19 C | | | 5 | 3.B FE | 207,491 | 99.7500 | 207,491 | 208,011 | 207,491 | 445 | 75 | 0 | 0 | 0.000 | 0.036 | N/A | 0 | 14,842 | 11/01/2018 | 11/14/2025 |
| 14880B-AG-6 | CATALENT PHARMA 5/19 | | | 5 | 2.C FE | 213,993 | 100.0250 | 214,583 | 214,529 | 214,190 | 0 | 78 | 0 | 0 | 0.000 | 0.036 | N/A | 0 | 4,995 | 05/09/2019 | 05/08/2026 |
| 18449E-AE-0 | CLEAN HARBORS 6/17 COV-LITE TL | | | 5 | 3.A FE | 835,638 | 99.9444 | 839,371 | 839,838 | 838,291 | 982 | 621 | 0 | 0 | 0.000 | 0.074 | N/A | 0 | 15,777 | 06/29/2018 | 06/28/2024 |
| 24736C-BS-2 | DELTA AIR LINES/SKYMILES 9/20 | | | 5 | 2.B FE | 237,600 | 105.6125 | 253,470 | 240,000 | 238,036 | 0 | 344 | 0 | 0 | 0.000 | 0.144 | N/A | 0 | 11,463 | 09/16/2020 | 09/16/2027 |
| 30204K-AC-8 | EXGEN RENEWABLES IV, LLC | | | 5 | 3.C FE | 262,604 | 99.8590 | 263,552 | 263,924 | 262,799 | 0 | 189 | 0 | 0 | 4.000 | 4.139 | N/A | 0 | 8,192 | 12/11/2020 | 12/10/2027 |
| 38017B-AN-6 | GO DADDY 11/17 COV-LITE TLB | | | 5 | 3.B FE | 717,361 | 99.3958 | 714,964 | 719,310 | 714,964 | (2,290) | 495 | 0 | 0 | 0.000 | 0.069 | N/A | 0 | 12,178 | 04/01/2019 | 02/15/2024 |
| 38017B-AP-1 | GO DADDY 8/20 COV-LITE TLB | | | 5 | 3.B FE | 102,908 | 99.1090 | 102,503 | 103,425 | 102,503 | (506) | 74 | 0 | 0 | 2.748 | 2.864 | N/A | 0 | 4,235 | 08/07/2020 | 08/07/2027 |
| 389376-AY-0 | GRAY TELEVISION 10/18 | | | 5 | 3.B FE | 190,692 | 99.1250 | 189,497 | 191,170 | 189,497 | (143) | 63 | 0 | 0 | 0.000 | 0.033 | N/A | 0 | 6,045 | 11/02/2018 | 11/02/2025 |
| 41151P-AN-5 | HARBOR FREIGHT TOOLS USA, INC. | | | 5 | 2.B | 434,286 | 99.7020 | 437,555 | 438,862 | 435,066 | 0 | 654 | 0 | 0 | 0.000 | 0.150 | N/A | 0 | 15,742 | 10/14/2020 | 10/20/2027 |
| 44969C-BJ-8 | IMS HEALTH/IQVIA 6/18 (USD) | | | 5 | 3.A FE | 455,188 | 99.5278 | 454,174 | 456,329 | 454,174 | 2,149 | 164 | 0 | 0 | 0.000 | 0.036 | N/A | 0 | 9,180 | 06/08/2018 | 06/11/2025 |
| 63108E-AB-4 | NASCAR 7/19 COV-LITE TLB | | | 5 | 3.C FE | 69,257 | 99.7708 | 69,446 | 69,605 | 69,432 | 161 | 38 | 0 | 0 | 0.000 | 0.055 | N/A | 0 | 3,619 | 11/01/2019 | 07/27/2026 |
| 72584D-AE-4 | YUM BRANDS 3/18 TLB | | | 5 | 2.C FE | 967,403 | 99.6460 | 968,570 | 972,011 | 969,343 | 1,441 | 754 | 0 | 0 | 0.000 | 0.085 | N/A | 0 | 14,026 | 03/10/2021 | 03/28/2025 |
| 72814C-AF-5 | Term Loan B : Playtika | | C | 5 | 3.B FE | 340,700 | 99.4773 | 340,623 | 342,413 | 340,623 | (273) | 196 | 0 | 0 | 2.750 | 2.868 | N/A | 0 | 6,299 | 03/05/2021 | 03/05/2028 |
| 76171J-AB-7 | REYNOLDS CONSUMER PRODUC TL 1L USD | | | 5 | 3.A FE | 154,838 | 99.3500 | 154,024 | 155,032 | 154,024 | 147 | 28 | 0 | 0 | 0.000 | 0.018 | N/A | 0 | 2,675 | 01/30/2020 | 01/30/2027 |
| 78466D-BD-5 | SS&C TECHNOLOGIES 4/18 COV- | | | 5 | 3.B FE | 109,172 | 98.7880 | 108,111 | 109,437 | 108,111 | 259 | 40 | 0 | 0 | 1.837 | 1.900 | N/A | 0 | 871 | 05/23/2018 | 04/16/2025 |
| 78466D-BE-3 | SS&C TECHNOLOGIES 4/18 COV- | | | 5 | 3.B FE | 87,129 | 98.7778 | 86,274 | 87,341 | 86,274 | (105) | 32 | 0 | 0 | 1.837 | 1.900 | N/A | 0 | 4,344 | 05/23/2018 | 04/16/2025 |
| 78466D-BF-0 | SS&C TECHNOLOGIES 10/18 ADD-ON | | | 5 | 3.B FE | 654,738 | 98.7778 | 653,502 | 661,588 | 653,502 | (1,664) | 1,113 | 0 | 0 | 0.000 | 0.169 | N/A | 0 | 7,361 | 04/02/2019 | 04/16/2025 |
| 80862Q-AG-6 | 0.000% 03/05/2027 DD 02/06/20 | | | 5 | 3.A FE | 753,585 | 99.7710 | 754,668 | 756,400 | 753,865 | (272) | 373 | 0 | 0 | 3.005 | 3.110 | N/A | 0 | 12,109 | 02/24/2021 | 03/05/2027 |
| 89334G-AX-2 | TRANSUNION 11/19 B5 COV-LITE | | | 5 | 3.B FE | 786,620 | 98.8214 | 779,116 | 788,408 | 779,116 | (6,703) | 203 | 0 | 0 | 0.000 | 0.026 | N/A | 0 | 60,029 | 11/15/2019 | 11/13/2026 |
| 90347B-AH-1 | DUPONT PERFORMANCE 5/17 TL | | | 5 | 3.A FE | 536,809 | 99.8750 | 537,395 | 538,068 | 537,395 | 4,180 | 205 | 0 | 0 | 0.000 | 0.038 | N/A | 0 | 10,539 | 04/05/2018 | 06/01/2024 |
| 92345M-AQ-5 | VERINT SYSTEMS 1/18 COV-LITE | | | 5 | 3.A FE | 97,536 | 99.2500 | 96,915 | 97,647 | 96,915 | (258) | 14 | 0 | 0 | 0.000 | 0.014 | N/A | 0 | 1,994 | 02/21/2018 | 06/28/2024 |
| 92941P-AC-7 | WW INTERNATIONAL, INC. | | | 5 | 3.C FE | 164,548 | 98.9107 | 163,574 | 165,375 | 163,574 | (1,053) | 78 | 0 | 0 | 0.000 | 0.072 | N/A | 0 | 4,392 | 04/01/2021 | 04/13/2028 |
| 98975V-AK-2 | FLUIDRA, S.A. | | C | 5 | 3.B FE | 489,336 | 98.7790 | 490,239 | 496,299 | 490,239 | (1,752) | 2,302 | 0 | 0 | 0.000 | 0.466 | N/A | 0 | 6,552 | 10/28/2020 | 11/15/2023 |
| 98975V-AK-2 | FLUIDRA, S.A. | | C | 5 | 3.B FE | 488,755 | 99.5420 | 492,203 | 494,468 | 490,138 | 0 | 1,237 | 0 | 0 | 0.000 | 0.251 | N/A | 0 | 914 | 11/09/2020 | 07/02/2025 |
| 99ZOD8-T5-1 | BELRON 10/19 (USD) TLB | | | 5 | 3.A FE | 97,755 | 99.1562 | 97,173 | 98,000 | 97,173 | (617) | 36 | 0 | 0 | 0.000 | 0.036 | N/A | 0 | 1,097 | 10/25/2019 | 10/25/2026 |
| 99ZOH3-NB-1 | ADEVINTA 10/20 COV-LITE TLB | | | 5 | 3.B | 131,006 | 100.0000 | 134,325 | 134,325 | 131,205 | 0 | 167 | 0 | 0 | 0.000 | 0.405 | N/A | 0 | 1,868 | 10/22/2020 | 10/22/2027 |
| 99ZOHN-K3-8 | EW SCRIPPS 12/20 INCREMENTAL C | | | 5 | 3.C FE | 228,708 | 99.8750 | 228,995 | 229,281 | 228,792 | 0 | 82 | 0 | 0 | 0.000 | 0.036 | N/A | 0 | 5,499 | 12/15/2020 | 12/15/2027 |
| 99ZOHP-3J-2 | Energizer Holdings Inc | | | 5 | 3.A FE | 251,822 | 99.6250 | 252,138 | 253,088 | 252,006 | 0 | 182 | 0 | 0 | 0.000 | 0.072 | N/A | 0 | 6,415 | 12/16/2020 | 12/16/2027 |
| 99ZOKR-AH-5 | BL Oryx Midst TLB 1L | | | 5 | 1.G Z | 139,058 | 99.2500 | 138,950 | 140,000 | 139,088 | 0 | 30 | 0 | 0 | 4.000 | 4.170 | N/A | 0 | 0 | 09/30/2021 | 09/29/2028 |
| C9413P-AZ-6 | VALEANT 5/18 TLB | | | 5 | 3.B FE | 613,075 | 99.4750 | 611,808 | 615,037 | 611,808 | (843) | 302 | 0 | 0 | 0.000 | 0.049 | N/A | 0 | 19,781 | 06/28/2018 | 06/02/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 69368P-BC-7 | VIRGIN MEDIA 10/19 COV-LITE | | | 5 | 3.C FE | 744,828 | 98.9306 | 741,980 | 750,000 | 741,980 | (1,187) | 1,069 | 0 | 0 | 0.000 | 0.143 | N/A | 0 | 26,553 | 10/24/2019 | 10/15/2024 |
| P2121Y-AS-7 | CARNIVAL CORPORATION | | | 5 | 3.C FE | 333,325 | 98.7500 | 330,813 | 335,000 | 330,813 | (2,555) | 43 | 0 | 0 | 4.000 | 4.140 | N/A | 0 | 2,345 | 10/28/2021 | 10/07/2028 |
| 6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired | | | | | | 21,804,694 | XXX | 21,855,645 | 21,942,444 | 21,794,974 | (16,374) | 21,789 | 0 | 0 | XXX | XXX | XXX | 0 | 452,269 | XXX | XXX |
| 6599999. Subtotal - Unaffiliated Bank Loans | | | | | | 21,804,694 | XXX | 21,855,645 | 21,942,444 | 21,794,974 | (16,374) | 21,789 | 0 | 0 | XXX | XXX | XXX | 0 | 452,269 | XXX | XXX |
| 7699999. Total - Issuer Obligations | | | | | | 442,224,312 | XXX | 452,996,933 | 416,684,906 | 436,462,718 | (388,430) | (2,764,270) | 545,018 | 0 | XXX | XXX | XXX | 3,501,615 | 11,024,011 | XXX | XXX |
| 7799999. Total - Residential Mortgage-Backed Securities | | | | | | 59,888,085 | XXX | 60,550,066 | 59,467,149 | 60,174,345 | (25,963) | 236,187 | 0 | 0 | XXX | XXX | XXX | 126,165 | 1,327,700 | XXX | XXX |
| 7899999. Total - Commercial Mortgage-Backed Securities | | | | | | 61,187,061 | XXX | 61,093,268 | 59,679,528 | 60,805,033 | (8,431) | (194,779) | 0 | 0 | XXX | XXX | XXX | 145,045 | 1,169,409 | XXX | XXX |
| 7999999. Total - Other Loan-Backed and Structured Securities | | | | | | 80,157,802 | XXX | 79,469,422 | 80,056,915 | 80,058,623 | (27,351) | (46,518) | 8,292 | 0 | XXX | XXX | XXX | 178,592 | 772,815 | XXX | XXX |
| 8099999. Total - SVO Identified Funds | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 8199999. Total - Affiliated Bank Loans | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 8299999. Total - Unaffiliated Bank Loans | | | | | | 21,804,694 | XXX | 21,855,645 | 21,942,444 | 21,794,974 | (16,374) | 21,789 | 0 | 0 | XXX | XXX | XXX | 0 | 452,269 | XXX | XXX |
| 8399999 - Total Bonds | | | | | | 665,261,954 | XXX | 675,965,333 | 637,830,942 | 659,295,694 | (466,549) | (2,747,592) | 553,310 | 0 | XXX | XXX | XXX | 3,951,417 | 14,746,204 | XXX | XXX |

1.

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

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 1A | 1A ...$ 232,269,013 | 1B ...$ 15,414,638 | 1C ...$ 42,774,822 | 1D ...$ 32,974,245 | 1E ...$ 37,041,674 | 1F ...$ 75,255,626 | 1G ...$ 35,845,805 | | |
| 1B | 2A ...$ 46,824,043 | 2B ...$ 53,388,075 | 2C ...$ 45,066,388 | | | | | | |
| 1C | 3A ...$ 9,889,186 | 3B ...$ 13,675,826 | 3C ...$ 12,178,662 | | | | | | |
| 1D | 4A ...$ 1,295,016 | 4B ...$ 1,604,432 | 4C ...$ 3,686,608 | | | | | | |
| 1E | 5A ...$ 0 | 5B ...$ 111,633 | 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 | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | |
| CUSIP Identification | Description | Code | Foreign | Number of Shares | Par Value Per Share | Rate Per Share | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (15 + 16 - 17) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | Date Acquired |
| 172967-NB-3 | CITIGROUP INC | | | 70,000.000 | 25.00 | 0.000 | 71,138 | 101.625 | 71,138 | 70,000 | 0 | 0 | 0 | 1,138 | 0 | 0 | 1,138 | 0 | 1.G Z | 10/20/2021 |
| 00206R-70-6 | AT&T INC | | | 3,000.000 | 25.00 | 26.325 | 78,975 | 26.325 | 78,975 | 76,109 | 0 | 3,414 | 0 | 2,866 | 0 | 1,361 | 1,506 | 0 | 3.A FE | 04/06/2021 |
| 00850L-20-3 | AGRIBANK FCB | | | 1,000.000 | 100.00 | 0.000 | 106,500 | 106.500 | 106,500 | 106,656 | 1,719 | 6,875 | 0 | (4,500) | 0 | 0 | (4,500) | 0 | 2.A FE | 12/13/2019 |
| 020002-12-7 | ALLSTATE CORP | | | 2,179.000 | 25.00 | 0.000 | 57,417 | 26.350 | 57,417 | 57,446 | 766 | 0 | 0 | (30) | 0 | 0 | (30) | 0 | 2.C FE | 12/07/2021 |
| 020002-83-8 | ALLSTATE CORP | | | 2,777.000 | 25.00 | 0.000 | 75,729 | 27.270 | 75,729 | 73,968 | 885 | 0 | 0 | 1,761 | 0 | 0 | 1,761 | 0 | 2.B FE | 10/07/2021 |
| 025816-CH-0 | AMERICAN EXPRESS CO | | | 148,000.000 | 1,000.00 | 0.000 | 148,185 | 100.125 | 148,185 | 148,000 | 0 | 1,956 | 0 | 185 | 0 | 0 | 185 | 0 | 2.C FE | 07/27/2021 |
| 026874-76-8 | AMERICAN INTERNATIONAL GROUP INC | | | 622,000 | 25.00 | 27.140 | 16,881 | 27.140 | 16,881 | 16,490 | 0 | 0 | 0 | 391 | 0 | 0 | 391 | 0 | 3.A FE | 12/03/2021 |
| 03768E-40-2 | APOLLO ASSET MANAGEMENT INC | | | 1,910.000 | 25.00 | 0.000 | 51,169 | 26.790 | 51,169 | 51,210 | 0 | 2,283 | 0 | (41) | 0 | 14 | (55) | 0 | 2.B FE | 04/30/2021 |
| 038923-87-6 | ARBOR REALTY TRUST INC | | | 6,800.000 | 25.00 | 0.000 | 172,040 | 25.300 | 172,040 | 170,000 | 0 | 4,455 | 0 | 2,040 | 0 | 0 | 2,040 | 0 | 2.A PL | 05/25/2021 |
| 03939A-40-4 | ARCH CAPITAL GROUP LTD | C | | 3,400.000 | 25.00 | 0.000 | 87,720 | 25.800 | 87,720 | 85,800 | 0 | 2,138 | 0 | 1,920 | 0 | 46 | 1,874 | 0 | 2.B FE | 07/15/2021 |
| 04686J-30-9 | ATHENE HOLDING LTD | C | | 2,112.000 | 25.00 | 0.000 | 60,445 | 28.620 | 60,445 | 52,800 | 0 | 3,366 | 0 | 1,436 | 0 | 0 | 1,436 | 0 | 2.C FE | 06/04/2020 |
| 04686J-40-8 | ATHENE HOLDING LTD | C | | 3,450.000 | 25.00 | 0.000 | 87,975 | 25.500 | 87,975 | 88,603 | 0 | 1,828 | 0 | (628) | 0 | 0 | (628) | 0 | 2.C FE | 11/18/2021 |
| 060505-19-5 | BANK OF AMERICA CORP | | | 1,867.000 | 25.00 | 0.000 | 49,195 | 26.350 | 49,195 | 46,931 | 686 | 2,742 | 0 | (2,259) | 0 | 0 | (2,259) | 0 | 2.C FE | 02/25/2019 |
| 060505-EN-0 | BANK OF AMERICA CORP | | | 620,000.000 | 1,000.00 | 0.000 | 671,925 | 108.375 | 671,925 | 662,897 | 0 | 33,550 | 0 | (19,189) | (8,711) | 0 | (27,901) | 0 | 2.C FE | 04/01/2021 |
| 060505-FL-3 | BANK OF AMERICA CORP | | | 295,000.000 | 1,000.00 | 0.000 | 328,925 | 111.500 | 328,925 | 315,975 | 0 | 16,009 | 0 | 150 | 0 | 5,447 | (5,297) | 0 | 2.C FE | 06/24/2021 |
| 06053J-60-1 | BANK OF AMERICA CORP | | | 2,800.000 | 25.00 | 0.000 | 75,264 | 26.880 | 75,264 | 74,994 | 0 | 941 | 0 | 270 | 0 | 0 | 270 | 0 | 2.C FE | 09/28/2021 |
| 062545-20-7 | BANK OF HAWAII CORP | | | 6,874.000 | 25.00 | 0.000 | 179,618 | 26.130 | 179,618 | 171,850 | 0 | 2,841 | 0 | 7,768 | 0 | 0 | 7,768 | 0 | 2.B FE | 06/08/2021 |
| 064058-AF-7 | BANK OF NEW YORK MELLON CORP | | | 354,000.000 | 1,000.00 | 0.000 | 369,930 | 104.500 | 369,930 | 370,755 | 0 | 5,550 | 0 | (10,875) | 0 | 1,501 | (12,376) | 0 | 2.A FE | 09/29/2021 |
| 064058-AH-3 | BANK OF NEW YORK MELLON CORP | | | 108,000.000 | 1,000.00 | 0.000 | 115,668 | 107.100 | 115,668 | 108,000 | 0 | 5,076 | 0 | (3,807) | 0 | 0 | (3,807) | 0 | 2.A FE | 05/12/2020 |
| 064058-AJ-9 | BANK OF NEW YORK MELLON CORP | | | 43,000.000 | 1,000.00 | 0.000 | 44,021 | 102.375 | 44,021 | 43,000 | 0 | 1,799 | 0 | (484) | 0 | 0 | (484) | 0 | 2.A FE | 10/26/2020 |
| 064058-AL-4 | BANK OF NEW YORK MELLON CORP | | | 70,000.000 | 1,000.00 | 0.000 | 70,263 | 100.375 | 70,263 | 70,000 | 0 | 0 | 0 | 263 | 0 | 0 | 263 | 0 | 2.A FE | 11/08/2021 |
| 10922N-70-7 | BRIGHTHOUSE FINANCIAL INC | | | 5,669.000 | 25.00 | 26.460 | 150,002 | 26.460 | 150,002 | 149,711 | 0 | 2,853 | 0 | 290 | 0 | 59 | 231 | 0 | 3.A FE | 09/15/2021 |
| 12542R-80-3 | CHS INC | | | 5,043.000 | 25.00 | 28.480 | 143,625 | 28.480 | 143,625 | 130,210 | 0 | 9,456 | 0 | 13,414 | 0 | 0 | 13,414 | 0 | 3.B | 05/02/2019 |
| 172967-JM-4 | CITIGROUP INC | | | 210,000.000 | 1,000.00 | 106.875 | 224,438 | 106.875 | 224,438 | 218,718 | 0 | 11,008 | 0 | 5,720 | 0 | 1,120 | 4,600 | 0 | 3.A FE | 06/24/2021 |
| 172967-KM-2 | CITIGROUP INC | | | 75,000.000 | 1,000.00 | 112.875 | 84,656 | 112.875 | 84,656 | 78,713 | 0 | 4,688 | 0 | 5,944 | 0 | 0 | 5,944 | 0 | 3.A FE | 02/25/2019 |
| 172967-MG-3 | CITIGROUP INC | | | 60,000.000 | 1,000.00 | 103.250 | 61,950 | 103.250 | 61,950 | 61,275 | 0 | 3,000 | 0 | 675 | 0 | 2,108 | (1,433) | 0 | 3.A FE | 03/02/2021 |
| 172967-MV-0 | CITIGROUP INC | | | 231,000.000 | 1,000.00 | 100.107 | 231,247 | 100.107 | 231,247 | 231,247 | 0 | 3,652 | 0 | 0 | 0 | 3,950 | (3,950) | 0 | 3.A FE | 10/06/2021 |
| 190750-80-5 | COBANK ACB | | | 5,300.000 | 100.00 | 0.000 | 540,600 | 102.000 | 540,600 | 535,618 | 8,281 | 33,125 | 0 | (17,888) | 0 | 0 | (17,888) | 0 | 2.A FE | 02/20/2018 |
| 23385H-40-6 | DAIRY FARMERS OF AMERICA INC | | | 1,500.000 | 100.00 | 103.453 | 155,180 | 103.453 | 155,180 | 136,470 | 0 | 11,813 | 0 | 18,710 | 0 | 0 | 18,710 | 0 | 3.A FE | 06/02/2017 |
| 249670-AB-6 | DEPOSITORY TRUST & CLEARING CORP | | | 250,000.000 | 1,000.00 | 0.000 | 251,250 | 100.500 | 251,250 | 251,250 | 0 | 4,336 | 0 | 0 | 0 | 3,518 | (3,518) | 0 | 1.F FE | 06/29/2021 |
| 25432X-20-1 | DIME COMMUNITY BANCSHARES INC | | | 2,500.000 | 25.00 | 26.010 | 65,025 | 26.010 | 65,025 | 62,622 | 0 | 2,578 | 0 | 2,403 | 0 | 0 | 2,403 | 0 | 3.C FE | 03/19/2021 |
| 25746U-DM-8 | DOMINION ENERGY INC | | | 166,000.000 | 1,000.00 | 0.000 | 171,395 | 103.250 | 171,395 | 166,327 | 0 | 0 | 0 | 5,068 | 0 | 0 | 5,068 | 0 | 2.C FE | 12/09/2021 |
| 26441C-BG-9 | DUKE ENERGY CORP | | | 185,000.000 | 1,000.00 | 0.000 | 192,400 | 104.000 | 192,400 | 191,069 | 0 | 6,825 | 0 | (6,388) | 0 | 1,504 | (7,891) | 0 | 2.C FE | 07/06/2021 |
| 281020-AS-6 | EDISON INTERNATIONAL | | | 120,000.000 | 1,000.00 | 104.750 | 125,700 | 104.750 | 125,700 | 120,000 | 0 | 3,333 | 0 | 5,700 | 0 | 0 | 5,700 | 0 | 3.B FE | 03/02/2021 |
| 281020-AT-4 | EDISON INTERNATIONAL | | | 132,000.000 | 1,000.00 | 102.125 | 134,805 | 102.125 | 134,805 | 132,963 | 0 | 0 | 0 | 1,842 | 0 | 0 | 1,842 | 0 | 3.B FE | 12/07/2021 |
| 29452E-20-0 | EQUITABLE HOLDINGS INC | | | 6,125.000 | 25.00 | 0.000 | 162,251 | 26.490 | 162,251 | 147,899 | 0 | 6,794 | 0 | (539) | 0 | 337 | (876) | 0 | 2.C FE | 09/08/2021 |
| 29452E-AA-9 | EQUITABLE HOLDINGS INC | | | 84,000.000 | 1,000.00 | 105.500 | 88,620 | 105.500 | 88,620 | 84,000 | 0 | 4,158 | 0 | 4,620 | 0 | 0 | 4,620 | 0 | 3.A FE | 08/06/2020 |
| 30767E-40-6 | FARM CREDIT BANK OF TEXAS | | | 2,018.000 | 100.00 | 0.000 | 210,881 | 104.500 | 210,881 | 214,308 | 0 | 13,622 | 0 | (7,820) | 0 | 0 | (7,820) | 0 | 2.A FE | 10/23/2019 |
| 319626-30-5 | FIRST CITIZENS BANCSHARES INC (DELAWARE) | | | 2,911.000 | 25.00 | 0.000 | 75,861 | 26.060 | 75,861 | 72,775 | 0 | 3,912 | 0 | (2,853) | 0 | 0 | (2,853) | 0 | 2.C FE | 03/05/2020 |
| 320517-80-8 | FIRST HORIZON CORP | | | 5,386.000 | 25.00 | 26.940 | 145,099 | 26.940 | 145,099 | 142,656 | 0 | 5,554 | 0 | 2,442 | 0 | 3,202 | (760) | 0 | 3.C FE | 06/24/2021 |
| 33616C-69-6 | FIRST REPUBLIC BANK | | | 5,736.000 | 25.00 | 0.000 | 149,710 | 26.100 | 149,710 | 143,391 | 0 | 0 | 0 | 6,319 | 0 | 0 | 6,319 | 0 | 2.C FE | 11/18/2021 |
| 33616C-72-0 | FIRST REPUBLIC BANK | | | 4,300.000 | 25.00 | 0.000 | 105,243 | 24.475 | 105,243 | 105,049 | 0 | 1,183 | 0 | 194 | 0 | 2,451 | (2,258) | 0 | 2.C FE | 07/14/2021 |
| 33616C-76-1 | FIRST REPUBLIC BANK | | | 3,000.000 | 25.00 | 0.000 | 75,750 | 25.250 | 75,750 | 75,150 | 0 | 773 | 0 | 600 | 0 | 582 | 18 | 0 | 2.C FE | 08/16/2021 |
| 33616C-81-1 | FIRST REPUBLIC BANK | | | 2,758.000 | 25.00 | 0.000 | 70,411 | 25.530 | 70,411 | 70,550 | 0 | 3,213 | 0 | (2,405) | 0 | 34 | (2,439) | 0 | 2.C FE | 03/19/2021 |
| 360271-30-8 | FULTON FINANCIAL CORP | | | 8,162.000 | 25.00 | 0.000 | 214,416 | 26.270 | 214,416 | 206,604 | 2,614 | 8,454 | 0 | 2,131 | 0 | 0 | 2,131 | 0 | 2.C FE | 04/22/2021 |
| 376536-88-4 | GLADSTONE COMMERCIAL CORP | | | 3,600.000 | 25.00 | 0.000 | 95,400 | 26.500 | 95,400 | 90,297 | 0 | 2,700 | 0 | 5,103 | 0 | 3 | 5,099 | 0 | 2.C PL | 06/25/2021 |
| 38144G-AG-6 | GOLDMAN SACHS GROUP INC | | | 74,000.000 | 1,000.00 | 98.750 | 73,075 | 98.750 | 73,075 | 73,075 | 0 | 0 | 0 | 0 | 0 | 925 | (925) | 0 | 3.A FE | 07/21/2021 |
| 416518-60-3 | HARTFORD FINANCIAL SERVICES GROUP INC | | | 3,761.000 | 25.00 | 0.000 | 101,246 | 26.920 | 101,246 | 101,776 | 0 | 577 | 0 | (530) | 0 | 0 | (530) | 0 | 2.C FE | 12/17/2021 |
| 48126H-AA-8 | JPMORGAN CHASE & CO | | | 150,000.000 | 1,000.00 | 0.000 | 156,375 | 104.250 | 156,375 | 150,750 | 0 | 9,000 | 0 | (2,625) | 0 | 0 | (2,625) | 0 | 2.B FE | 02/25/2019 |
| 481288-52-3 | JPMORGAN CHASE & CO | | | 4,092.000 | 25.00 | 0.000 | 104,510 | 25.540 | 104,510 | 102,284 | 0 | 1,456 | 0 | 2,226 | 0 | 0 | 2,226 | 0 | 2.B FE | 07/22/2021 |
| 481288-54-9 | JPMORGAN CHASE & CO | | | 8,449.000 | 25.00 | 0.000 | 221,195 | 26.180 | 221,195 | 215,897 | 0 | 5,183 | 0 | 5,298 | 0 | 403 | 4,895 | 0 | 2.B FE | 07/23/2021 |
| 481288-58-0 | JPMORGAN CHASE & CO | | | 4,654.000 | 25.00 | 0.000 | 121,981 | 26.210 | 121,981 | 119,658 | 0 | 1,287 | 0 | 2,323 | 0 | 0 | 2,323 | 0 | 2.B FE | 11/29/2021 |
| 481288-AN-1 | JPMORGAN CHASE & CO | | | 253,000.000 | 1,000.00 | 0.000 | 253,633 | 100.250 | 253,633 | 253,123 | 0 | 5,105 | 0 | 510 | 0 | 221 | 289 | 0 | 2.B FE | 06/24/2021 |

# SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Fair Value | | 11 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Par Value Per Share | Rate Per Share | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (15 + 16 - 17) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol | Date Acquired |
| 49446R-73-7 | KIMCO REALTY CORP | | | 2,877.000 | 25.00 | 0.000 | 73,335 | 25.490 | 73,335 | 73,641 | 922 | 0 | 0 | (306) | 0 | 0 | (306) | 0 | 2.C FE | 12/07/2021 |
| 55261F-AH-7 | M&T BANK CORP | | | 66,000.000 | 1,000.00 | 0.000 | 70,703 | 107.125 | 70,703 | 65,404 | 0 | 3,383 | 0 | (1,257) | 20 | 0 | (1,238) | 0 | 2.C FE | 02/22/2018 |
| 55261F-AN-4 | M&T BANK CORP | | | 75,000.000 | 1,000.00 | 0.000 | 73,688 | 98.250 | 73,688 | 73,688 | 0 | 0 | 0 | 0 | 0 | 1,163 | (1,163) | 0 | 2.C FE | 09/28/2021 |
| 59156R-85-0 | METLIFE INC | | | 4,000.000 | 25.00 | 0.000 | 107,120 | 26.780 | 107,120 | 102,497 | 0 | 0 | 0 | 4,623 | 0 | 0 | 4,623 | 0 | 2.B FE | 11/30/2021 |
| 61761J-40-6 | MORGAN STANLEY | | | 4,496.000 | 25.00 | 0.000 | 127,147 | 28.280 | 127,147 | 118,986 | 1,791 | 6,471 | 0 | (1,563) | 0 | 0 | (1,563) | 0 | 2.C FE | 05/18/2021 |
| 61762V-60-6 | MORGAN STANLEY | | | 5,496.000 | 25.00 | 0.000 | 160,153 | 29.140 | 160,153 | 151,129 | 2,010 | 7,463 | 0 | 2,344 | 0 | 0 | 2,344 | 0 | 2.C FE | 03/05/2021 |
| 61762V-86-1 | MORGAN STANLEY | | | 2,989.000 | 25.00 | 0.000 | 75,173 | 25.150 | 75,173 | 74,575 | 706 | 0 | 0 | 599 | 0 | 0 | 599 | 0 | 2.C FE | 11/01/2021 |
| 61762V-AA-9 | MORGAN STANLEY | | | 439,000.000 | 1,000.00 | 0.000 | 493,875 | 112.500 | 493,875 | 490,537 | 0 | 12,719 | 0 | 3,338 | (4,924) | 4,233 | (5,819) | 0 | 2.C FE | 11/01/2021 |
| 61763E-20-7 | MORGAN STANLEY | | | 2,768.000 | 25.00 | 0.000 | 76,840 | 27.760 | 76,840 | 67,677 | 1,189 | 3,554 | 0 | (1,012) | 0 | 403 | (1,415) | 0 | 2.C FE | 05/17/2021 |
| 637870-20-5 | NATIONAL STORAGE AFFILIATES TRUST | | | 2,103.000 | 25.00 | 0.000 | 54,594 | 25.960 | 54,594 | 52,217 | 0 | 3,155 | 0 | (715) | 0 | 0 | (715) | 0 | 2.C FE | 05/16/2019 |
| 693475-85-7 | PNC FINANCIAL SERVICES GROUP INC | | | 5,435.000 | 25.00 | 0.000 | 139,843 | 25.730 | 139,843 | 138,301 | 0 | 8,322 | 0 | (5,652) | 0 | 0 | (5,652) | 0 | 2.B FE | 04/15/2020 |
| 693475-BC-8 | PNC FINANCIAL SERVICES GROUP INC | | | 120,000.000 | 1,000.00 | 0.000 | 117,300 | 97.750 | 117,300 | 117,300 | 0 | 1,043 | 0 | 0 | 0 | 2,700 | (2,700) | 0 | 2.B FE | 09/08/2021 |
| 69360J-57-8 | PS BUSINESS PARKS INC | | | 3,000.000 | 25.00 | 0.000 | 78,210 | 26.070 | 78,210 | 77,110 | 0 | 975 | 0 | 1,100 | 0 | 0 | 1,100 | 0 | 2.B FE | 12/01/2021 |
| 74460W-46-1 | PUBLIC STORAGE | | | 2,400.000 | 25.00 | 0.000 | 59,400 | 24.750 | 59,400 | 59,400 | 0 | 1,300 | 0 | 0 | 0 | 600 | (600) | 0 | 2.A FE | 06/07/2021 |
| 74460W-59-4 | PUBLIC STORAGE | | | 5,575.000 | 25.00 | 0.000 | 147,180 | 26.400 | 147,180 | 146,076 | 0 | 1,638 | 0 | 1,104 | 0 | 385 | 719 | 0 | 2.A FE | 11/22/2021 |
| 75968N-30-9 | RENAISSANCERE HOLDINGS LTD | | C | 1,693.000 | 25.00 | 0.000 | 44,611 | 26.350 | 44,611 | 44,159 | 0 | 0 | 0 | 451 | 0 | 1 | 451 | 0 | 2.B FE | 12/08/2021 |
| 76169C-30-8 | REXFORD INDUSTRIAL REALTY INC | | | 3,300.000 | 25.00 | 26.000 | 85,800 | 26.000 | 85,800 | 84,379 | 0 | 4,847 | 0 | 1,421 | 0 | 788 | 634 | 0 | 3.A FE | 05/12/2020 |
| 78409W-20-1 | SCE TRUST V | | | 4,068.000 | 25.00 | 25.140 | 102,270 | 25.140 | 102,270 | 101,892 | 0 | 4,157 | 0 | 378 | 0 | 1,041 | (663) | 0 | 3.A FE | 05/13/2021 |
| 78410V-20-0 | SCE TRUST VI | | | 3,250.000 | 25.00 | 25.110 | 81,608 | 25.110 | 81,608 | 79,718 | 0 | 2,891 | 0 | 1,933 | 0 | 23 | 1,910 | 0 | 3.A FE | 11/05/2021 |
| 78486Q-AJ-0 | SVB FINANCIAL GROUP | | | 185,000.000 | 1,000.00 | 100.500 | 185,925 | 100.500 | 185,925 | 186,785 | 0 | 3,741 | 0 | (860) | 0 | 0 | (860) | 0 | 3.B FE | 06/24/2021 |
| 78486Q-AP-6 | SVB FINANCIAL GROUP | | | 120,000.000 | 1,000.00 | 101.000 | 121,200 | 101.000 | 121,200 | 120,085 | 0 | 0 | 0 | 1,115 | 0 | 0 | 1,115 | 0 | 3.B FE | 10/27/2021 |
| 78486Q-AQ-4 | SVB FINANCIAL GROUP | | | 80,000.000 | 1,000.00 | 102.750 | 82,200 | 102.750 | 82,200 | 80,000 | 0 | 0 | 0 | 2,200 | 0 | 0 | 2,200 | 0 | 3.B FE | 10/25/2021 |
| 808513-86-5 | CHARLES SCHWAB CORP | | | 5,100.000 | 25.00 | 0.000 | 133,059 | 26.090 | 133,059 | 127,986 | 0 | 3,800 | 0 | 5,073 | 0 | 0 | 5,073 | 0 | 2.B FE | 04/01/2021 |
| 808513-BC-6 | CHARLES SCHWAB CORP | | | 321,000.000 | 1,000.00 | 0.000 | 349,890 | 109.000 | 349,890 | 321,398 | 0 | 17,254 | 0 | 28,492 | 0 | 0 | 28,492 | 0 | 2.B FE | 04/28/2020 |
| 808513-BJ-3 | CHARLES SCHWAB CORP | | | 326,000.000 | 1,000.00 | 0.000 | 329,260 | 101.000 | 329,260 | 325,015 | 0 | 6,520 | 0 | 4,245 | 0 | 2,610 | 1,635 | 0 | 2.B FE | 07/19/2021 |
| 808513-BK-0 | CHARLES SCHWAB CORP | | | 567,000.000 | 1,000.00 | 0.000 | 579,758 | 102.250 | 579,758 | 571,680 | 0 | 14,320 | 0 | 8,078 | 0 | 1,380 | 6,697 | 0 | 2.B FE | 09/15/2021 |
| 816851-BK-4 | SEMPRA ENERGY | | | 400,000.000 | 1,000.00 | 0.000 | 428,500 | 107.125 | 428,500 | 400,000 | 0 | 19,500 | 0 | (500) | 0 | 0 | (500) | 0 | 2.C FE | 06/10/2020 |
| 879433-76-1 | TELEPHONE AND DATA SYSTEMS INC | | | 6,483.000 | 25.00 | 26.500 | 171,800 | 26.500 | 171,800 | 162,699 | 0 | 3,384 | 0 | 9,101 | 0 | 0 | 9,101 | 0 | 3.C FE | 10/08/2021 |
| 89832Q-69-5 | TRUIST FINANCIAL CORP | | | 2,988.000 | 25.00 | 0.000 | 79,361 | 26.560 | 79,361 | 74,700 | 0 | 3,548 | 0 | (2,629) | 0 | 0 | (2,629) | 0 | 2.B FE | 07/30/2020 |
| 89832Q-74-5 | TRUIST FINANCIAL CORP | | | 1,449.000 | 25.00 | 0.000 | 40,166 | 27.720 | 40,166 | 36,159 | 0 | 1,902 | 0 | (319) | 0 | 0 | (319) | 0 | 2.B FE | 05/20/2020 |
| 89832Q-AC-3 | TRUIST FINANCIAL CORP | | | 80,000.000 | 1,000.00 | 0.000 | 84,000 | 105.000 | 84,000 | 84,000 | 0 | 2,148 | 0 | 0 | 0 | 2,206 | (2,206) | 0 | 2.B FE | 07/01/2021 |
| 89832Q-AE-9 | TRUIST FINANCIAL CORP | | | 356,000.000 | 1,000.00 | 0.000 | 384,480 | 108.000 | 384,480 | 369,674 | 0 | 16,013 | 0 | (6,902) | 0 | 1,126 | (8,028) | 0 | 2.B FE | 11/01/2021 |
| 89832Q-AF-6 | TRUIST FINANCIAL CORP | | | 130,000.000 | 1,000.00 | 0.000 | 145,834 | 112.180 | 145,834 | 130,000 | 0 | 7,956 | 0 | (2,691) | 0 | 0 | (2,691) | 0 | 2.B FE | 06/16/2020 |
| 902973-73-4 | US BANCORP | | | 2,951.000 | 25.00 | 0.000 | 70,735 | 23.970 | 70,735 | 70,735 | 692 | 692 | 0 | 0 | 0 | 3,210 | (3,210) | 0 | 2.A FE | 07/09/2021 |
| 902973-BC-9 | US BANCORP | | | 213,000.000 | 1,000.00 | 0.000 | 213,746 | 100.350 | 213,746 | 212,824 | 0 | 0 | 0 | 922 | 0 | 0 | 922 | 0 | 2.A FE | 10/27/2021 |
| 938824-30-7 | WASHINGTON FEDERAL INC | | | 3,500.000 | 25.00 | 0.000 | 91,420 | 26.120 | 91,420 | 87,500 | 1,066 | 2,927 | 0 | 3,920 | 0 | 0 | 3,920 | 0 | 2.C FE | 02/01/2021 |
| 949746-TD-3 | WELLS FARGO & CO | | | 425,000.000 | 1,000.00 | 0.000 | 433,500 | 102.000 | 433,500 | 427,882 | 0 | 13,859 | 0 | 5,618 | 0 | 869 | 4,748 | 0 | 2.B FE | 06/24/2021 |
| 94988U-12-8 | WELLS FARGO & CO | | | 6,205.000 | 25.00 | 0.000 | 160,710 | 25.900 | 160,710 | 158,591 | 0 | 5,114 | 0 | (1,621) | 0 | 0 | (1,621) | 0 | 2.B FE | 06/24/2021 |
| 94988U-15-1 | WELLS FARGO & CO | | | 11,512.000 | 25.00 | 0.000 | 298,621 | 25.940 | 298,621 | 295,988 | 0 | 5,199 | 0 | 203 | 0 | 0 | 203 | 0 | 2.B FE | 10/08/2021 |
| 8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | | 14,429,921 | XXX | 14,429,921 | 14,059,303 | 23,326 | 454,252 | 0 | 89,090 | (13,616) | 51,522 | 23,952 | 0 | XXX | XXX |
| 78397D-AC-2 | SBL HOLDINGS INC | | | 100,000.000 | 1,000.00 | 98.000 | 98,000 | 98.000 | 98,000 | 98,750 | 0 | 2,618 | 0 | (750) | 0 | 1,250 | (2,000) | 0 | 3.B FE | 06/17/2021 |
| 8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | | 98,000 | XXX | 98,000 | 98,750 | 0 | 2,618 | 0 | (750) | 0 | 1,250 | (2,000) | 0 | XXX | XXX |
| 8999999 - Total Preferred Stocks | | | | | | | 14,527,921 | XXX | 14,527,921 | 14,158,053 | 23,326 | 456,870 | 0 | 88,340 | (13,616) | 52,772 | 21,952 | 0 | XXX | XXX |

| Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1A | 1A ...$ ..... 0 | 1B ...$ ..... 0 | 1C ...$ ..... 0 | 1D ...$ ..... 0 | 1E ...$ ..... 0 | 1F ...$ ..... 251,250 | 1G ...$ ..... 71,138 | | | |
| 1B | 2A ...$ ..... 2,120,964 | 2B ...$ ..... 4,757,651 | 2C ...$ ..... 4,618,841 | | | | | | | |
| 1C | 3A ...$ ..... 1,434,700 | 3B ...$ ..... 891,455 | 3C ...$ ..... 381,923 | | | | | | | |
| 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 Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 001055-10-2 | AFLAC ORD | | | 4,323.000 | 252,420 | 58.390 | 252,420 | 139,257 | 0 | 5,706 | 0 | 60,176 | 0 | 60,176 | 0 | 08/03/2020 | |
| 00130H-10-5 | THE AES CORPORATION | | | 3,734.000 | 90,736 | 24.300 | 90,736 | 37,601 | 0 | 2,248 | 0 | 2,987 | 0 | 2,987 | 0 | 06/11/2020 | |
| 00206R-10-2 | AT&T ORD | | | 16,760.000 | 412,296 | 24.600 | 412,296 | 479,400 | 0 | 34,861 | 0 | (69,722) | 0 | (69,722) | 0 | 12/28/2020 | |
| 002824-10-0 | ABBOTT LABORATORIES ORD | | | 7,991.000 | 1,124,653 | 140.740 | 1,124,653 | 403,729 | 0 | 14,384 | 0 | 249,719 | 0 | 249,719 | 0 | 06/24/2020 | |
| 00287Y-10-9 | ABBVIE ORD | | | 9,145.000 | 1,238,233 | 135.400 | 1,238,233 | 639,709 | 0 | 47,554 | 0 | 258,346 | 0 | 258,346 | 0 | 06/24/2020 | |
| 003654-10-0 | ABIOMED ORD | | | 199.000 | 71,475 | 359.170 | 71,475 | 36,982 | 0 | 0 | 0 | 6,959 | 0 | 6,959 | 0 | 05/01/2020 | |
| 00507V-10-9 | ACTIVISION BLIZZARD ORD | | | 3,232.000 | 215,025 | 66.530 | 215,025 | 135,032 | 0 | 1,519 | 0 | (85,066) | 0 | (85,066) | 0 | 06/26/2019 | |
| 00724F-10-1 | ADOBE ORD | | | 1,921.000 | 1,089,322 | 567.060 | 1,089,322 | 284,609 | 0 | 0 | 0 | 133,120 | 0 | 133,120 | 0 | 12/31/2021 | |
| 00751Y-10-6 | ADVANCE AUTO PARTS ORD | | | 285.000 | 68,366 | 239.880 | 68,366 | 29,626 | 285 | 713 | 0 | 23,475 | 0 | 23,475 | 0 | 03/12/2018 | |
| 007903-10-7 | ADVANCED MICRO DEVICES ORD | | | 6,071.000 | 873,617 | 143.900 | 873,617 | 208,075 | 0 | 0 | 0 | 335,435 | 0 | 335,435 | 0 | 05/03/2021 | |
| 00846U-10-1 | AGILENT TECHNOLOGIES ORD | | | 1,593.000 | 254,322 | 159.650 | 254,322 | 84,630 | 0 | 1,236 | 0 | 65,568 | 0 | 65,568 | 0 | 06/24/2020 | |
| 009158-10-6 | AIR PRODUCTS AND CHEMICALS ORD | | | 895.000 | 272,313 | 304.260 | 272,313 | 115,396 | 1,343 | 5,227 | 0 | 27,781 | 0 | 27,781 | 0 | 10/22/2018 | |
| 00971T-10-1 | AKAMAI TECHNOLOGIES ORD | | | 678.000 | 79,353 | 117.040 | 79,353 | 37,244 | 0 | 0 | 0 | 8,279 | 0 | 8,279 | 0 | 03/29/2021 | |
| 011659-10-9 | ALASKA AIR GROUP ORD | | | 750.000 | 39,075 | 52.100 | 39,075 | 26,254 | 0 | 0 | 0 | 75 | 0 | 75 | 0 | 10/29/2020 | |
| 012653-10-1 | ALBEMARLE ORD | | | 576.000 | 134,652 | 233.770 | 134,652 | 39,745 | 225 | 896 | 0 | 49,680 | 0 | 49,680 | 0 | 06/24/2020 | |
| 015271-10-9 | ALEXANDRIA REAL ESTATE EQ REIT ORD | | | 594.000 | 132,438 | 222.960 | 132,438 | 75,361 | 683 | 2,625 | 0 | 26,576 | 0 | 26,576 | 0 | 05/14/2020 | |
| 016255-10-1 | ALIGN TECHNOLOGY ORD | | | 370.000 | 243,157 | 657.180 | 243,157 | 72,696 | 0 | 0 | 0 | 45,436 | 0 | 45,436 | 0 | 06/24/2020 | |
| 018802-10-8 | ALLIANT ENERGY ORD | | | 1,176.000 | 72,336 | 61.510 | 72,336 | 49,735 | 0 | 1,717 | 0 | 13,219 | 0 | 13,219 | 0 | 02/23/2021 | |
| 020002-10-1 | ALLSTATE ORD | | | 1,426.000 | 167,769 | 117.650 | 167,769 | 92,792 | 1,155 | 4,235 | 0 | 11,009 | 0 | 11,009 | 0 | 12/31/2018 | |
| 02079K-10-7 | ALPHABET CL C ORD | | | 1,294.000 | 3,744,305 | 2,893.590 | 3,744,305 | 1,066,226 | 0 | 0 | 0 | 1,477,373 | 0 | 1,477,373 | 0 | 06/24/2020 | |
| 02079K-30-5 | ALPHABET CL A ORD | | | 1,311.000 | 3,798,019 | 2,897.040 | 3,798,019 | 1,120,798 | 0 | 0 | 0 | 1,500,308 | 0 | 1,500,308 | 0 | 06/24/2020 | |
| 023135-10-6 | AMAZON COM ORD | | | 1,869.000 | 6,231,881 | 3,334.340 | 6,231,881 | 2,063,813 | 0 | 0 | 0 | 127,645 | 0 | 127,645 | 0 | 12/31/2021 | |
| 023608-10-2 | AMEREN ORD | | | 1,058.000 | 94,173 | 89.010 | 94,173 | 48,792 | 0 | 2,328 | 0 | 11,709 | 0 | 11,709 | 0 | 02/23/2021 | |
| 02376R-10-2 | AMERICAN AIRLINES GROUP ORD | | | 1,808.000 | 32,472 | 17.960 | 32,472 | 26,934 | 0 | 0 | 0 | 3,960 | 0 | 3,960 | 0 | 12/28/2020 | |
| 025537-10-1 | AMERICAN ELECTRIC POWER ORD | | | 2,302.000 | 204,855 | 88.990 | 204,855 | 147,148 | 0 | 6,906 | 0 | 13,121 | 0 | 13,121 | 0 | 12/28/2020 | |
| 025816-10-9 | AMERICAN EXPRESS ORD | | | 3,041.000 | 497,508 | 163.600 | 497,508 | 209,863 | 0 | 5,231 | 0 | 129,820 | 0 | 129,820 | 0 | 08/03/2020 | |
| 026874-78-4 | AMERICAN INTERNATIONAL GROUP ORD | | | 4,535.000 | 257,860 | 56.860 | 257,860 | 136,988 | 0 | 5,805 | 0 | 86,165 | 0 | 86,165 | 0 | 10/29/2020 | |
| 03027X-10-0 | AMERICAN TOWER REIT | | | 1,686.000 | 493,155 | 292.500 | 493,155 | 188,110 | 2,344 | 8,334 | 0 | 113,361 | 0 | 113,361 | 0 | 03/29/2021 | |
| 030420-10-3 | AMERICAN WATER WORKS ORD | | | 834.000 | 157,509 | 188.860 | 157,509 | 71,205 | 0 | 1,966 | 0 | 29,515 | 0 | 29,515 | 0 | 05/14/2020 | |
| 03073E-10-5 | AMERISOURCEBERGEN ORD | | | 724.000 | 96,212 | 132.890 | 96,212 | 73,189 | 0 | 1,014 | 0 | 19,791 | 0 | 19,791 | 0 | 07/22/2021 | |
| 03076C-10-6 | AMERIPRISE FINANCE ORD | | | 515.000 | 155,355 | 301.660 | 155,355 | 54,915 | 0 | 2,281 | 0 | 55,275 | 0 | 55,275 | 0 | 06/24/2020 | |
| 031100-10-0 | AMETEK ORD | | | 1,048.000 | 154,098 | 147.040 | 154,098 | 57,740 | 0 | 838 | 0 | 27,353 | 0 | 27,353 | 0 | 06/24/2020 | |
| 031162-10-0 | AMGEN ORD | | | 2,512.000 | 565,125 | 224.970 | 565,125 | 379,846 | 0 | 17,684 | 0 | (12,434) | 0 | (12,434) | 0 | 04/18/2017 | |
| 032095-10-1 | AMPHENOL CL A ORD | | | 2,762.000 | 241,565 | 87.460 | 241,565 | 82,209 | 552 | 1,602 | 0 | 60,971 | 0 | 60,971 | 0 | 06/24/2020 | |
| 032654-10-5 | ANALOG DEVICES ORD | | | 2,444.000 | 429,582 | 175.770 | 429,582 | 181,573 | 0 | 5,649 | 0 | 120,739 | 0 | 120,739 | 0 | 06/11/2020 | |
| 036620-10-5 | ANSYS ORD | | | 310.000 | 124,347 | 401.120 | 124,347 | 38,117 | 0 | 0 | 0 | 11,569 | 0 | 11,569 | 0 | 06/26/2017 | |
| 036752-10-3 | ANTHEM ORD | | | 899.000 | 416,722 | 463.540 | 416,722 | 174,832 | 0 | 3,870 | 0 | 121,533 | 0 | 121,533 | 0 | 12/31/2021 | |
| 037430-10-8 | APA ORD | | | 2,047.000 | 55,044 | 26.890 | 55,044 | 18,455 | 0 | 281 | 0 | 26,017 | 0 | 26,017 | 0 | 10/29/2020 | |
| 037833-10-0 | APPLE ORD | | | 66,382.000 | 11,787,452 | 177.570 | 11,787,452 | 1,893,823 | 0 | 57,204 | 0 | 2,973,890 | 0 | 2,973,890 | 0 | 12/31/2021 | |
| 038222-10-5 | APPLIED MATERIAL ORD | | | 4,012.000 | 631,328 | 157.360 | 631,328 | 82,225 | 0 | 3,771 | 0 | 285,093 | 0 | 285,093 | 0 | 05/14/2020 | |
| 039483-10-2 | ARCHER DANIELS MIDLAND ORD | | | 2,346.000 | 158,566 | 67.590 | 158,566 | 85,649 | 0 | 3,472 | 0 | 40,304 | 0 | 40,304 | 0 | 06/11/2020 | |
| 040413-10-6 | ARISTA NETWORKS ORD | | | 944.000 | 135,700 | 143.750 | 135,700 | 56,129 | 0 | 0 | 0 | 65,736 | 0 | 65,736 | 0 | 03/29/2021 | |
| 04621X-10-8 | ASSURANT ORD | | | 231.000 | 36,004 | 155.860 | 36,004 | 20,573 | 0 | 614 | 0 | 4,537 | 0 | 4,537 | 0 | 03/12/2018 | |
| 052769-10-6 | AUTODESK ORD | | | 1,066.000 | 299,749 | 281.190 | 299,749 | 99,694 | 0 | 0 | 0 | (25,744) | 0 | (25,744) | 0 | 05/14/2020 | |
| 053015-10-3 | AUTOMATIC DATA PROCESSING ORD | | | 2,607.000 | 642,834 | 246.580 | 642,834 | 277,620 | 2,711 | 9,698 | 0 | 183,481 | 0 | 183,481 | 0 | 09/28/2020 | |
| 053332-10-2 | AUTOZONE ORD | | | 103.000 | 215,928 | 2,096.390 | 215,928 | 54,350 | 0 | 0 | 0 | 93,828 | 0 | 93,828 | 0 | 07/31/2017 | |
| 053484-10-1 | AVALONBAY COMMUNITIES REIT ORD | | | 674.000 | 170,246 | 252.590 | 170,246 | 106,555 | 1,072 | 4,287 | 0 | 62,116 | 0 | 62,116 | 0 | 12/28/2020 | |
| 053611-10-9 | AVERY DENNISON ORD | | | 470.000 | 101,788 | 216.570 | 101,788 | 38,076 | 0 | 1,250 | 0 | 28,886 | 0 | 28,886 | 0 | 06/11/2020 | |
| 05722G-10-0 | BAKER HUGHES CL A ORD | | | 1,898.000 | 45,666 | 24.060 | 45,666 | 37,239 | 0 | 711 | 0 | 3,309 | 0 | 3,309 | 0 | 12/31/2021 | |
| 058498-10-6 | BALL ORD | | | 1,620.000 | 155,957 | 96.270 | 155,957 | 68,198 | 0 | 1,134 | 0 | 5,006 | 0 | 5,006 | 0 | 06/11/2020 | |
| 060505-10-4 | BANK OF AMERICA ORD | | | 35,279.000 | 1,569,563 | 44.490 | 1,569,563 | 562,878 | 0 | 27,518 | 0 | 500,256 | 0 | 500,256 | 0 | 05/14/2020 | |
| 064058-10-0 | BANK OF NEW YORK MELLON ORD | | | 1,888.000 | 109,655 | 58.080 | 109,655 | 75,707 | 0 | 2,056 | 0 | 27,733 | 0 | 27,733 | 0 | 02/23/2021 | |
| 070830-10-4 | BATH AND BODY WORKS ORD | | | 1,263.000 | 88,145 | 69.790 | 88,145 | 19,090 | 0 | 379 | 0 | 69,054 | 0 | 69,054 | 0 | 06/24/2020 | |
| 071813-10-9 | BAXTER INTERNATIONAL ORD | | | 1,605.000 | 137,773 | 85.840 | 137,773 | 60,042 | 444 | 1,664 | 0 | 8,870 | 0 | 8,870 | 0 | 12/31/2021 | |

# 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 Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 075887-10-9 | BECTON DICKINSON ORD | | | 1,337.000 | 336,229 | 251.480 | 336,229 | 249,781 | 0 | 4,492 | 0 | 1,685 | 0 | 1,685 | 0 | 06/24/2020 | |
| 084670-70-2 | BERKSHIRE HATHAWAY CL B ORD | | | 8,046.000 | 2,405,754 | 299.000 | 2,405,754 | 1,228,177 | 0 | 0 | 0 | 529,249 | 0 | 529,249 | 0 | 02/23/2021 | |
| 086516-10-1 | BEST BUY ORD | | | 1,044.000 | 106,070 | 101.600 | 106,070 | 40,072 | 731 | 2,767 | 0 | 1,890 | 0 | 1,890 | 0 | 02/03/2020 | |
| 090572-20-7 | BIO RAD LABORATORIES CL A ORD | | | 27.000 | 20,400 | 755.570 | 20,400 | 15,752 | 0 | 0 | 0 | 4,519 | 0 | 4,519 | 0 | 12/31/2021 | |
| 09062X-10-3 | BIOGEN ORD | | | 68.000 | 16,315 | 239.920 | 16,315 | 15,519 | 0 | 0 | 0 | (336) | 0 | (336) | 0 | 04/30/2019 | |
| 09073M-10-4 | BIO TECHNE ORD | | | 68.000 | 35,179 | 517.340 | 35,179 | 35,380 | 0 | 0 | 0 | (201) | 0 | (201) | 0 | 12/31/2021 | |
| 09247X-10-1 | BLACKROCK ORD | | | 545.000 | 498,980 | 915.560 | 498,980 | 202,950 | 0 | 9,003 | 0 | 105,741 | 0 | 105,741 | 0 | 05/14/2020 | |
| 097023-10-5 | BOEING ORD | | | 2,691.000 | 541,752 | 201.320 | 541,752 | 370,179 | 0 | 0 | 0 | (34,283) | 0 | (34,283) | 0 | 09/28/2020 | |
| 09857L-10-8 | BOOKING HOLDINGS ORD | | | 170.000 | 407,869 | 2,399.230 | 407,869 | 208,702 | 0 | 0 | 0 | 29,233 | 0 | 29,233 | 0 | 05/14/2020 | |
| 099724-10-6 | BORGWARNER ORD | | | 159.000 | 7,166 | 45.070 | 7,166 | 5,060 | 0 | 108 | 0 | 1,022 | 0 | 1,022 | 0 | 06/24/2020 | |
| 101121-10-1 | BOSTON PROPERTIES REIT ORD | | | 667.000 | 76,825 | 115.180 | 76,825 | 56,306 | 654 | 2,544 | 0 | 13,297 | 0 | 13,297 | 0 | 02/23/2021 | |
| 101137-10-7 | BOSTON SCIENTIFIC ORD | | | 6,163.000 | 261,804 | 42.480 | 261,804 | 161,789 | 0 | 0 | 0 | 26,832 | 0 | 26,832 | 0 | 12/31/2021 | |
| 110122-10-8 | BRISTOL MYERS SQUIBB ORD | | | 9,600.000 | 598,560 | 62.350 | 598,560 | 526,701 | 0 | 16,633 | 0 | 2,371 | 0 | 2,371 | 0 | 12/31/2021 | |
| 11133T-10-3 | BROADRIDGE FINANCIAL SOLUTIONS ORD | | | 584.000 | 106,767 | 182.820 | 106,767 | 64,372 | 374 | 1,149 | 0 | 15,805 | 0 | 15,805 | 0 | 09/30/2021 | |
| 11135F-10-1 | BROADCOM ORD | | | 2,052.000 | 1,365,421 | 665.410 | 1,365,421 | 427,250 | 0 | 29,200 | 0 | 459,681 | 0 | 459,681 | 0 | 07/22/2021 | |
| 115236-10-1 | BROWN & BROWN ORD | | | 126.000 | 8,855 | 70.280 | 8,855 | 8,893 | 0 | 0 | 0 | (37) | 0 | (37) | 0 | 12/31/2021 | |
| 115637-20-9 | BROWN FORMAN CL B ORD | | | 1,104.000 | 80,437 | 72.860 | 80,437 | 48,061 | 0 | 2,105 | 0 | (7,253) | 0 | (7,253) | 0 | 05/21/2018 | |
| 12503M-10-8 | CBOE GLOBAL MARKETS ORD | | | 522.000 | 68,069 | 130.400 | 68,069 | 45,955 | 0 | 940 | 0 | 19,460 | 0 | 19,460 | 0 | 12/28/2020 | |
| 12504L-10-9 | CBRE GROUP CL A ORD | | | 1,398.000 | 151,697 | 108.510 | 151,697 | 44,008 | 0 | 0 | 0 | 64,014 | 0 | 64,014 | 0 | 05/01/2020 | |
| 12514G-10-8 | CDW ORD | | | 613.000 | 125,530 | 204.780 | 125,530 | 82,136 | 0 | 1,042 | 0 | 37,327 | 0 | 37,327 | 0 | 02/23/2021 | |
| 125269-10-0 | CF INDUSTRIES HOLDINGS ORD | | | 976.000 | 69,081 | 70.780 | 69,081 | 22,262 | 0 | 1,171 | 0 | 31,300 | 0 | 31,300 | 0 | 06/11/2020 | |
| 12541W-20-9 | CH ROBINSON WORLDWIDE ORD | | | 669.000 | 72,004 | 107.630 | 72,004 | 48,069 | 368 | 1,102 | 0 | 9,672 | 0 | 9,672 | 0 | 08/30/2021 | |
| 125523-10-0 | CIGNA ORD | | | 1,095.000 | 251,445 | 229.630 | 251,445 | 154,227 | 0 | 4,340 | 0 | 23,252 | 0 | 23,252 | 0 | 12/31/2021 | |
| 12572Q-10-5 | CME GROUP CL A ORD | | | 1,280.000 | 292,429 | 228.460 | 292,429 | 135,067 | 4,160 | 7,301 | 0 | 59,405 | 0 | 59,405 | 0 | 12/28/2020 | |
| 125896-10-0 | CMS ENERGY ORD | | | 1,348.000 | 87,687 | 65.050 | 87,687 | 54,897 | 0 | 2,284 | 0 | 6,200 | 0 | 6,200 | 0 | 02/23/2021 | |
| 126408-10-3 | CSX ORD | | | 11,301.000 | 424,918 | 37.600 | 424,918 | 123,497 | 0 | 4,219 | 0 | 83,062 | 0 | 83,062 | 0 | 05/14/2020 | |
| 126650-10-0 | CVS HEALTH ORD | | | 5,648.000 | 582,648 | 103.160 | 582,648 | 328,542 | 0 | 11,296 | 0 | 196,889 | 0 | 196,889 | 0 | 09/28/2020 | |
| 127097-10-3 | COTERRA ENERGY ORD | | | 2,009.000 | 38,171 | 19.000 | 38,171 | 31,651 | 0 | 1,828 | 0 | 6,520 | 0 | 6,520 | 0 | 07/22/2021 | |
| 127387-10-8 | CADENCE DESIGN SYSTEMS ORD | | | 1,233.000 | 229,770 | 186.350 | 229,770 | 58,430 | 0 | 0 | 0 | 61,551 | 0 | 61,551 | 0 | 05/01/2020 | |
| 12769G-10-0 | CAESARS ENTERTAINMENT ORD | | | 811.000 | 75,918 | 93.610 | 75,918 | 69,114 | 0 | 0 | 0 | 6,803 | 0 | 6,803 | 0 | 07/22/2021 | |
| 134429-10-9 | CAMPBELL SOUP ORD | | | 827.000 | 35,941 | 43.460 | 35,941 | 27,950 | 0 | 1,224 | 0 | (4,044) | 0 | (4,044) | 0 | 05/21/2018 | |
| 13645T-10-0 | CANADIAN PACIFIC RAILWAY ORD | | C | 480.000 | 34,531 | 71.940 | 34,531 | 48,120 | 91 | 22 | 0 | (13,589) | 0 | (13,589) | 0 | 05/14/2020 | |
| 14040H-10-5 | CAPITAL ONE FINANCIAL ORD | | | 1,688.000 | 244,912 | 145.090 | 244,912 | 111,512 | 0 | 4,389 | 0 | 78,053 | 0 | 78,053 | 0 | 09/28/2020 | |
| 14149Y-10-8 | CARDINAL HEALTH ORD | | | 578.000 | 29,761 | 51.490 | 29,761 | 26,537 | 284 | 1,129 | 0 | (1,196) | 0 | (1,196) | 0 | 12/28/2020 | |
| 143130-10-2 | CARMAX ORD | | | 759.000 | 98,845 | 130.230 | 98,845 | 42,144 | 0 | 0 | 0 | 27,149 | 0 | 27,149 | 0 | 05/14/2020 | |
| 143658-30-0 | CARNIVAL ORD | | | 3,141.000 | 63,197 | 20.120 | 63,197 | 40,548 | 0 | 0 | 0 | (4,837) | 0 | (4,837) | 0 | 10/29/2020 | |
| 14448C-10-4 | CARRIER GLOBAL ORD | | | 4,410.000 | 239,198 | 54.240 | 239,198 | 81,581 | 662 | 2,117 | 0 | 72,853 | 0 | 72,853 | 0 | 06/24/2020 | |
| 148806-10-2 | CATALENT ORD | | | 741.000 | 94,870 | 128.030 | 94,870 | 95,404 | 0 | 0 | 0 | (534) | 0 | (534) | 0 | 12/31/2021 | |
| 149123-10-1 | CATERPILLAR ORD | | | 3,277.000 | 677,487 | 206.740 | 677,487 | 304,890 | 0 | 14,026 | 0 | 81,007 | 0 | 81,007 | 0 | 08/03/2020 | |
| 150870-10-3 | CELANESE ORD | | | 680.000 | 114,281 | 168.060 | 114,281 | 59,828 | 0 | 1,850 | 0 | 25,922 | 0 | 25,922 | 0 | 06/11/2020 | |
| 15135B-10-1 | CENTENE ORD | | | 2,035.000 | 167,684 | 82.400 | 167,684 | 96,036 | 0 | 0 | 0 | 39,220 | 0 | 39,220 | 0 | 12/31/2021 | |
| 15189T-10-7 | CENTERPOINT ENERGY ORD | | | 2,992.000 | 83,507 | 27.910 | 83,507 | 55,298 | 0 | 1,945 | 0 | 18,760 | 0 | 18,760 | 0 | 09/28/2020 | |
| 156782-10-4 | CERNER ORD | | | 1,486.000 | 138,005 | 92.870 | 138,005 | 76,981 | 401 | 1,200 | 0 | 22,241 | 0 | 22,241 | 0 | 09/30/2021 | |
| 159864-10-7 | CHRLS RIVER LABS ORD | | | 219.000 | 82,515 | 376.780 | 82,515 | 83,115 | 0 | 0 | 0 | (601) | 0 | (601) | 0 | 12/31/2021 | |
| 16119P-10-8 | CHARTER COMMUNICATIONS CL A ORD | | | 727.000 | 473,982 | 651.970 | 473,982 | 201,425 | 0 | 0 | 0 | (6,965) | 0 | (6,965) | 0 | 04/30/2019 | |
| 166764-10-0 | CHEVRON ORD | | | 8,309.000 | 975,061 | 117.350 | 975,061 | 703,146 | 0 | 39,351 | 0 | 242,398 | 0 | 242,398 | 0 | 08/30/2021 | |
| 169656-10-5 | CHIPOTLE MEXICAN GRILL ORD | | | 107.000 | 187,063 | 1,748.250 | 187,063 | 33,926 | 0 | 0 | 0 | 38,685 | 0 | 38,685 | 0 | 03/12/2018 | |
| 171340-10-2 | CHURCH AND DWIGHT ORD | | | 1,234.000 | 126,485 | 102.500 | 126,485 | 63,605 | 0 | 1,105 | 0 | 19,750 | 0 | 19,750 | 0 | 08/30/2021 | |
| 172062-10-1 | CINCINNATI FINANCIAL ORD | | | 297.000 | 33,837 | 113.930 | 33,837 | 15,306 | 187 | 740 | 0 | 7,888 | 0 | 7,888 | 0 | 09/30/2015 | |
| 17275R-10-2 | CISCO SYSTEMS ORD | | | 16,551.000 | 1,048,837 | 63.370 | 1,048,837 | 466,451 | 0 | 24,060 | 0 | 307,605 | 0 | 307,605 | 0 | 02/23/2021 | |
| 172908-10-5 | CINTAS ORD | | | 352.000 | 155,996 | 443.170 | 155,996 | 50,094 | 0 | 1,197 | 0 | 31,578 | 0 | 31,578 | 0 | 06/24/2020 | |
| 172967-42-4 | CITIGROUP ORD | | | 11,068.000 | 668,397 | 60.390 | 668,397 | 482,120 | 0 | 22,579 | 0 | (14,056) | 0 | (14,056) | 0 | 10/29/2020 | |
| 174610-10-5 | CITIZENS FINANCIAL GROUP ORD | | | 2,445.000 | 115,526 | 47.250 | 115,526 | 54,108 | 0 | 3,814 | 0 | 28,093 | 0 | 28,093 | 0 | 06/11/2020 | |
| 177376-10-0 | CITRIX SYSTEMS ORD | | | 507.000 | 47,957 | 94.590 | 47,957 | 28,910 | 0 | 750 | 0 | (18,004) | 0 | (18,004) | 0 | 11/29/2016 | |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 189054-10-9 | CLOROX ORD | | | 576.000 | 100,431 | 174.360 | 100,431 | 67,954 | 0 | 2,615 | 0 | (15,875) | 0 | (15,875) | 0 | 02/03/2020 | |
| 191216-10-0 | COCA-COLA ORD | | | 16,788.000 | 994,017 | 59.210 | 994,017 | 692,591 | 0 | 28,204 | 0 | 73,364 | 0 | 73,364 | 0 | 06/24/2020 | |
| 192446-10-2 | COGNIZANT TECHNOLOGY SOLUTN CL A ORD | | | 2,686.000 | 238,302 | 88.720 | 238,302 | 139,198 | 0 | 2,579 | 0 | 18,184 | 0 | 18,184 | 0 | 06/24/2020 | |
| 194162-10-3 | COLGATE PALMOLIVE ORD | | | 4,241.000 | 361,927 | 85.340 | 361,927 | 285,023 | 0 | 6,876 | 0 | 4,204 | 0 | 4,204 | 0 | 09/30/2021 | |
| 20030N-10-1 | COMCAST CL A ORD | | | 22,281.000 | 1,121,403 | 50.330 | 1,121,403 | 699,908 | 0 | 21,835 | 0 | (46,122) | 0 | (46,122) | 0 | 06/24/2020 | |
| 200340-10-7 | COMERICA ORD | | | 811.000 | 70,557 | 87.000 | 70,557 | 30,718 | 551 | 2,206 | 0 | 25,255 | 0 | 25,255 | 0 | 06/11/2020 | |
| 205887-10-2 | CONAGRA BRANDS ORD | | | 2,060.000 | 70,349 | 34.150 | 70,349 | 56,980 | 0 | 2,421 | 0 | (4,347) | 0 | (4,347) | 0 | 06/11/2020 | |
| 20825C-10-4 | CONOCOPHILLIPS ORD | | | 4,734.000 | 341,700 | 72.180 | 341,700 | 181,652 | 947 | 8,285 | 0 | 154,018 | 0 | 154,018 | 0 | 09/28/2020 | |
| 209115-10-4 | CONSOLIDATED EDISON ORD | | | 720.000 | 61,430 | 85.320 | 61,430 | 44,858 | 0 | 2,232 | 0 | 9,396 | 0 | 9,396 | 0 | 01/14/2016 | |
| 21036P-10-8 | CONSTELLATION BRANDS CL A ORD | | | 1,013.000 | 254,233 | 250.970 | 254,233 | 154,360 | 0 | 3,069 | 0 | 32,335 | 0 | 32,335 | 0 | 08/03/2020 | |
| 216648-40-2 | COOPER ORD | | | 162.000 | 67,868 | 418.940 | 67,868 | 29,325 | 10 | 0 | 0 | 8,955 | 0 | 8,955 | 0 | 03/29/2021 | |
| 217204-10-6 | COPART ORD | | | 899.000 | 136,306 | 151.620 | 136,306 | 51,063 | 0 | 0 | 0 | 21,909 | 0 | 21,909 | 0 | 05/01/2020 | |
| 219350-10-5 | CORNING ORD | | | 4,111.000 | 153,053 | 37.230 | 153,053 | 76,597 | 0 | 3,947 | 0 | 5,057 | 0 | 5,057 | 0 | 06/24/2020 | |
| 22052L-10-4 | CORTEVA ORD | | | 2,829.000 | 133,755 | 47.280 | 133,755 | 78,979 | 0 | 1,528 | 0 | 24,216 | 0 | 24,216 | 0 | 09/28/2020 | |
| 22160K-10-5 | COSTCO WHOLESALE ORD | | | 1,689.000 | 958,845 | 567.700 | 958,845 | 280,189 | 0 | 5,067 | 0 | 328,315 | 0 | 328,315 | 0 | 02/23/2021 | |
| 22822V-10-1 | CROWN CASTLE INTERNATIONAL REIT ORD | | | 1,658.000 | 346,091 | 208.740 | 346,091 | 154,450 | 0 | 9,053 | 0 | 82,154 | 0 | 82,154 | 0 | 12/31/2019 | |
| 231021-10-6 | CUMMINS ORD | | | 799.000 | 174,294 | 218.140 | 174,294 | 89,492 | 0 | 4,474 | 0 | (7,159) | 0 | (7,159) | 0 | 06/24/2020 | |
| 23331A-10-9 | D R HORTON ORD | | | 1,435.000 | 155,626 | 108.450 | 155,626 | 42,967 | 0 | 1,184 | 0 | 56,726 | 0 | 56,726 | 0 | 06/11/2020 | |
| 233331-10-7 | DTE ENERGY ORD | | | 934.000 | 111,650 | 119.540 | 111,650 | 73,715 | 827 | 771 | 0 | 37,935 | 0 | 37,935 | 0 | 12/28/2020 | |
| 23345M-10-7 | DT MIDSTREAM ORD | | | 396.000 | 19,000 | 47.980 | 19,000 | 10,397 | 280 | 238 | 0 | 8,603 | 0 | 8,603 | 0 | 12/28/2020 | |
| 23355L-10-6 | DXC TECHNOLOGY ORD | | | 1,499.000 | 48,253 | 32.190 | 48,253 | 27,080 | 0 | 0 | 0 | 9,654 | 0 | 9,654 | 0 | 10/29/2020 | |
| 235851-10-2 | DANAHER ORD | | | 2,510.000 | 825,815 | 329.010 | 825,815 | 222,715 | 527 | 1,957 | 0 | 267,646 | 0 | 267,646 | 0 | 03/29/2021 | |
| 237194-10-5 | DARDEN RESTAURANTS ORD | | | 658.000 | 99,121 | 150.640 | 99,121 | 53,684 | 0 | 1,589 | 0 | 13,674 | 0 | 13,674 | 0 | 07/22/2021 | |
| 23918K-10-8 | DAVITA ORD | | | 467.000 | 53,126 | 113.760 | 53,126 | 25,515 | 0 | 0 | 0 | (1,700) | 0 | (1,700) | 0 | 06/11/2020 | |
| 244199-10-5 | DEERE ORD | | | 1,695.000 | 581,199 | 342.890 | 581,199 | 178,842 | 1,780 | 6,119 | 0 | 125,159 | 0 | 125,159 | 0 | 06/24/2020 | |
| 247361-70-2 | DELTA AIR LINES ORD | | | 2,768.000 | 108,173 | 39.080 | 108,173 | 85,796 | 0 | 0 | 0 | (2,323) | 0 | (2,323) | 0 | 12/31/2021 | |
| 24906P-10-9 | DENTSPLY SIRONA ORD | | | 946.000 | 52,777 | 55.790 | 52,777 | 52,748 | 15 | 43 | 0 | 29 | 0 | 29 | 0 | 12/31/2021 | |
| 25179M-10-3 | DEVON ENERGY ORD | | | 2,994.000 | 131,886 | 44.050 | 131,886 | 34,089 | 0 | 5,777 | 0 | 82,020 | 0 | 82,020 | 0 | 07/22/2021 | |
| 252131-10-7 | DEXCOM ORD | | | 485.000 | 260,421 | 536.950 | 260,421 | 201,386 | 0 | 0 | 0 | 59,035 | 0 | 59,035 | 0 | 07/22/2021 | |
| 25278X-10-9 | DIAMONDBACK ENERGY ORD | | | 902.000 | 97,281 | 107.850 | 97,281 | 24,243 | 0 | 1,579 | 0 | 53,624 | 0 | 53,624 | 0 | 10/29/2020 | |
| 253868-10-3 | DIGITAL REALTY REIT ORD | | | 1,354.000 | 239,482 | 176.870 | 239,482 | 157,633 | 1,571 | 5,696 | 0 | 50,585 | 0 | 50,585 | 0 | 12/28/2020 | |
| 254687-10-6 | WALT DISNEY ORD | | | 8,157.000 | 1,263,438 | 154.890 | 1,263,438 | 740,222 | 0 | 0 | 0 | (214,448) | 0 | (214,448) | 0 | 05/14/2020 | |
| 254709-10-8 | DISCOVER FINANCIAL SERVICES ORD | | | 1,858.000 | 214,710 | 115.560 | 214,710 | 94,711 | 0 | 3,493 | 0 | 46,506 | 0 | 46,506 | 0 | 09/28/2020 | |
| 25470F-10-4 | DISCOVERY SRS A ORD | | | 971.000 | 22,857 | 23.540 | 22,857 | 19,034 | 0 | 0 | 0 | (6,360) | 0 | (6,360) | 0 | 10/29/2020 | |
| 25470F-30-2 | DISCOVERY SRS C ORD | | | 957.998 | 21,938 | 22.900 | 21,938 | 17,943 | 0 | 0 | 0 | (3,023) | 0 | (3,023) | 0 | 12/31/2021 | |
| 25470M-10-9 | DISH NETWORK CL A ORD | | | 587.000 | 19,042 | 32.440 | 19,042 | 17,873 | 0 | 0 | 0 | (85) | 0 | (85) | 0 | 12/31/2021 | |
| 256677-10-5 | DOLLAR GENERAL ORD | | | 1,061.000 | 250,216 | 235.830 | 250,216 | 91,016 | 0 | 1,719 | 0 | 27,087 | 0 | 27,087 | 0 | 02/03/2020 | |
| 256746-10-8 | DOLLAR TREE ORD | | | 1,040.000 | 146,141 | 140.520 | 146,141 | 75,364 | 0 | 0 | 0 | 33,779 | 0 | 33,779 | 0 | 05/01/2020 | |
| 25746U-10-9 | DOMINION ENERGY ORD | | | 2,905.000 | 228,217 | 78.560 | 228,217 | 195,561 | 0 | 7,321 | 0 | 9,761 | 0 | 9,761 | 0 | 01/02/2019 | |
| 25754A-20-1 | DOMINOS PIZZA ORD | | | 195.000 | 110,044 | 564.330 | 110,044 | 84,579 | 0 | 550 | 0 | 25,466 | 0 | 25,466 | 0 | 05/03/2021 | |
| 260003-10-8 | DOVER ORD | | | 671.000 | 121,854 | 181.600 | 121,854 | 40,092 | 0 | 1,335 | 0 | 37,140 | 0 | 37,140 | 0 | 05/14/2020 | |
| 260557-10-3 | DOW ORD | | | 2,799.997 | 158,816 | 56.720 | 158,816 | 112,480 | 0 | 7,840 | 0 | 3,416 | 0 | 3,416 | 0 | 08/03/2020 | |
| 264411-50-5 | DUKE REALTY REIT ORD | | | 1,592.000 | 104,499 | 65.640 | 104,499 | 42,029 | 0 | 1,646 | 0 | 40,792 | 0 | 40,792 | 0 | 02/23/2021 | |
| 26441C-20-4 | DUKE ENERGY ORD | | | 3,079.000 | 322,987 | 104.900 | 322,987 | 229,936 | 0 | 12,008 | 0 | 41,074 | 0 | 41,074 | 0 | 06/24/2020 | |
| 26614N-10-2 | DUPONT DE NEMOURS ORD | | | 3,474.000 | 280,630 | 80.780 | 280,630 | 177,880 | 0 | 4,169 | 0 | 33,594 | 0 | 33,594 | 0 | 08/03/2020 | |
| 26875P-10-1 | EOG RESOURCES ORD | | | 3,243.000 | 288,076 | 88.830 | 288,076 | 120,454 | 0 | 14,958 | 0 | 126,347 | 0 | 126,347 | 0 | 10/29/2020 | |
| 277432-10-0 | EASTMAN CHEMICAL ORD | | | 614.000 | 74,239 | 120.910 | 74,239 | 39,289 | 467 | 1,695 | 0 | 12,667 | 0 | 12,667 | 0 | 06/11/2020 | |
| 278642-10-3 | EBAY ORD | | | 3,450.000 | 229,425 | 66.500 | 229,425 | 84,442 | 0 | 2,484 | 0 | 56,063 | 0 | 56,063 | 0 | 05/06/2016 | |
| 278865-10-0 | ECOLAB ORD | | | 1,111.000 | 260,629 | 234.590 | 260,629 | 132,050 | 567 | 2,133 | 0 | 20,254 | 0 | 20,254 | 0 | 05/21/2018 | |
| 281020-10-7 | EDISON INTERNATIONAL ORD | | | 776.000 | 52,962 | 68.250 | 52,962 | 45,757 | 376 | 1,423 | 0 | 2,966 | 0 | 2,966 | 0 | 12/31/2021 | |
| 28176E-10-8 | EDWARDS LIFESCIENCES ORD | | | 3,134.000 | 406,010 | 129.550 | 406,010 | 133,923 | 0 | 0 | 0 | 113,189 | 0 | 113,189 | 0 | 09/30/2021 | |
| 285512-10-9 | ELECTRONIC ARTS ORD | | | 1,072.000 | 141,397 | 131.900 | 141,397 | 74,409 | 0 | 728 | 0 | (12,480) | 0 | (12,480) | 0 | 03/29/2021 | |
| 291011-10-4 | EMERSON ELECTRIC ORD | | | 2,813.000 | 261,525 | 92.970 | 261,525 | 145,781 | 0 | 5,710 | 0 | 35,444 | 0 | 35,444 | 0 | 06/24/2020 | |
| 29364G-10-3 | ENTERGY ORD | | | 964.000 | 108,595 | 112.650 | 108,595 | 73,669 | 0 | 3,721 | 0 | 12,349 | 0 | 12,349 | 0 | 05/14/2020 | |

# 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 Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 29414B-10-4 | EPAM SYSTEMS ORD | | | 246.000 | 164,439 | 668.450 | 164,439 | 165,948 | 0 | 0 | 0 | (1,509) | 0 | (1,509) | 0 | 12/31/2021 | |
| 294429-10-5 | EQUIFAX ORD | | | 532.000 | 155,764 | 292.790 | 155,764 | 58,413 | 0 | 830 | 0 | 53,173 | 0 | 53,173 | 0 | 05/01/2020 | |
| 29444U-70-0 | EQUINIX REIT ORD | | | 348.000 | 294,352 | 845.840 | 294,352 | 116,613 | 0 | 3,995 | 0 | 45,818 | 0 | 45,818 | 0 | 04/30/2019 | |
| 29476L-10-7 | EQUITY RESIDENTIAL REIT ORD | | | 1,349.000 | 122,085 | 90.500 | 122,085 | 75,907 | 813 | 3,251 | 0 | 42,116 | 0 | 42,116 | 0 | 12/28/2020 | |
| 297178-10-5 | ESSEX PROPERTY REIT ORD | | | 314.000 | 110,600 | 352.230 | 110,600 | 74,536 | 656 | 2,621 | 0 | 36,050 | 0 | 36,050 | 0 | 12/28/2020 | |
| 29786A-10-6 | ETSY ORD | | | 633.000 | 138,589 | 218.940 | 138,589 | 127,548 | 0 | 0 | 0 | 11,334 | 0 | 11,334 | 0 | 09/30/2021 | |
| 30034W-10-6 | EVERGY ORD | | | 1,095.000 | 75,128 | 68.610 | 75,128 | 58,951 | 0 | 2,384 | 0 | 14,345 | 0 | 14,345 | 0 | 12/28/2020 | |
| 30040W-10-8 | EVERSOURCE ENERGY ORD | | | 1,281.000 | 116,545 | 90.980 | 116,545 | 66,648 | 0 | 3,087 | 0 | 5,726 | 0 | 5,726 | 0 | 03/12/2018 | |
| 30161N-10-1 | EXELON ORD | | | 5,912.000 | 341,714 | 57.800 | 341,714 | 196,576 | 0 | 9,045 | 0 | 91,813 | 0 | 91,813 | 0 | 10/29/2020 | |
| 30212P-30-3 | EXPEDIA GROUP ORD | | | 454.000 | 82,047 | 180.720 | 82,047 | 60,930 | 0 | 0 | 0 | 11,042 | 0 | 11,042 | 0 | 12/31/2021 | |
| 302130-10-9 | EXPEDITORS INTERNATIONAL OF WASN ORD | | | 592.000 | 79,500 | 134.290 | 79,500 | 27,630 | 0 | 687 | 0 | 23,195 | 0 | 23,195 | 0 | 03/15/2017 | |
| 30225T-10-2 | EXTRA SPACE STORAGE REIT ORD | | | 624.000 | 141,480 | 226.730 | 141,480 | 51,733 | 0 | 2,808 | 0 | 69,183 | 0 | 69,183 | 0 | 12/28/2020 | |
| 30231G-10-2 | EXXON MOBIL ORD | | | 18,781.000 | 1,149,209 | 61.190 | 1,149,209 | 765,939 | 0 | 58,254 | 0 | 304,771 | 0 | 304,771 | 0 | 09/30/2021 | |
| 302491-30-3 | FMC ORD | | | 647.000 | 71,099 | 109.890 | 71,099 | 32,446 | 343 | 1,102 | 0 | (1,625) | 0 | (1,625) | 0 | 09/30/2021 | |
| 30303M-10-2 | META PLATFORMS CL A ORD | | | 10,299.000 | 3,464,069 | 336.350 | 3,464,069 | 1,408,514 | 0 | 0 | 0 | 652,910 | 0 | 652,910 | 0 | 03/29/2021 | |
| 311900-10-4 | FASTENAL ORD | | | 2,529.000 | 162,008 | 64.060 | 162,008 | 59,702 | 0 | 2,832 | 0 | 38,517 | 0 | 38,517 | 0 | 02/03/2020 | |
| 313747-20-6 | FEDERAL REIT ORD | | | 417.000 | 56,845 | 136.320 | 56,845 | 29,074 | 446 | 1,772 | 0 | 21,350 | 0 | 21,350 | 0 | 10/29/2020 | |
| 31428X-10-6 | FEDEX ORD | | | 1,302.000 | 336,749 | 258.640 | 336,749 | 183,126 | 0 | 3,776 | 0 | (1,276) | 0 | (1,276) | 0 | 06/24/2020 | |
| 315616-10-2 | F5 ORD | | | 276.000 | 67,540 | 244.710 | 67,540 | 29,208 | 0 | 0 | 0 | 18,981 | 0 | 18,981 | 0 | 06/24/2020 | |
| 31620M-10-6 | FIDELITY NATIONAL INFORMATN SVCS ORD | | | 1,885.000 | 205,748 | 109.150 | 205,748 | 166,734 | 0 | 2,077 | 0 | (39,146) | 0 | (39,146) | 0 | 11/04/2021 | |
| 316773-10-0 | FIFTH THIRD BANCORP ORD | | | 3,461.000 | 150,727 | 43.550 | 150,727 | 65,094 | 1,038 | 3,842 | 0 | 55,307 | 0 | 55,307 | 0 | 08/03/2020 | |
| 33616C-10-0 | FIRST REPUBLIC BANK ORD | | | 827.000 | 170,784 | 206.510 | 170,784 | 70,702 | 0 | 711 | 0 | 49,273 | 0 | 49,273 | 0 | 04/06/2020 | |
| 337738-10-8 | FISERV ORD | | | 1,981.000 | 205,608 | 103.790 | 205,608 | 130,506 | 0 | 0 | 0 | (18,249) | 0 | (18,249) | 0 | 12/31/2021 | |
| 337932-10-7 | FIRSTENERGY ORD | | | 2,621.000 | 109,007 | 41.590 | 109,007 | 78,205 | 0 | 4,089 | 0 | 28,779 | 0 | 28,779 | 0 | 12/28/2020 | |
| 339041-10-5 | FLEETCOR TECHNOLOGIES ORD | | | 157.000 | 35,143 | 223.840 | 35,143 | 29,582 | 0 | 0 | 0 | (7,691) | 0 | (7,691) | 0 | 11/26/2018 | |
| 34354P-10-5 | FLOWSERVE ORD | | | 0.000 | 0 | 30.600 | 0 | 0 | 137 | 0 | 0 | 0 | 0 | 0 | 0 | 09/28/2020 | |
| 345370-86-0 | FORD MOTOR ORD | | | 15,359.000 | 319,006 | 20.770 | 319,006 | 156,945 | 0 | 1,247 | 0 | 139,697 | 0 | 139,697 | 0 | 12/31/2021 | |
| 34959E-10-9 | FORTINET ORD | | | 579.000 | 208,093 | 359.400 | 208,093 | 78,596 | 0 | 0 | 0 | 110,203 | 0 | 110,203 | 0 | 03/29/2021 | |
| 34959J-10-8 | FORTIVE ORD | | | 1,191.000 | 90,861 | 76.290 | 90,861 | 50,021 | 0 | 333 | 0 | 6,515 | 0 | 6,515 | 0 | 06/24/2020 | |
| 34964C-10-6 | FORTUNE BRANDS HOME AND SECURITY ORD | | | 599.000 | 64,033 | 106.900 | 64,033 | 26,390 | 0 | 623 | 0 | 12,687 | 0 | 12,687 | 0 | 06/11/2020 | |
| 35137L-10-5 | FOX CL A ORD | | | 668.000 | 24,649 | 36.900 | 24,649 | 16,925 | 0 | 314 | 0 | 5,197 | 0 | 5,197 | 0 | 05/14/2020 | |
| 35137L-20-4 | FOX CL B ORD | | | 749.000 | 25,668 | 34.270 | 25,668 | 18,749 | 0 | 352 | 0 | 4,037 | 0 | 4,037 | 0 | 05/01/2020 | |
| 35671D-85-7 | FREEPORT MCMORAN ORD | | | 8,791.000 | 366,848 | 41.730 | 366,848 | 90,278 | 0 | 1,978 | 0 | 138,107 | 0 | 138,107 | 0 | 08/03/2020 | |
| 363576-10-9 | ARTHUR J GALLAGHER ORD | | | 709.000 | 120,296 | 169.670 | 120,296 | 39,060 | 0 | 1,361 | 0 | 32,586 | 0 | 32,586 | 0 | 05/14/2020 | |
| 366651-10-7 | GARTNER ORD | | | 460.000 | 153,787 | 334.320 | 153,787 | 53,058 | 0 | 0 | 0 | 80,100 | 0 | 80,100 | 0 | 06/24/2020 | |
| 368736-10-4 | GENERAC HOLDINGS ORD | | | 77.000 | 27,098 | 351.920 | 27,098 | 23,988 | 0 | 0 | 0 | 3,110 | 0 | 3,110 | 0 | 12/31/2021 | |
| 369550-10-8 | GENERAL DYNAMICS ORD | | | 575.000 | 119,870 | 208.470 | 119,870 | 83,528 | 0 | 2,427 | 0 | 29,942 | 0 | 29,942 | 0 | 02/23/2021 | |
| 369604-30-1 | GENERAL ELECTRIC ORD | | | 5,313.000 | 501,919 | 94.470 | 501,919 | 286,951 | 425 | 425 | 0 | 214,968 | 0 | 214,968 | 0 | 09/28/2020 | |
| 370334-10-4 | GENERAL MILLS ORD | | | 3,066.000 | 206,587 | 67.380 | 206,587 | 147,747 | 0 | 5,819 | 0 | 26,344 | 0 | 26,344 | 0 | 07/22/2021 | |
| 37045V-10-0 | GENERAL MOTORS ORD | | | 6,003.000 | 351,956 | 58.630 | 351,956 | 169,853 | 0 | 0 | 0 | 101,991 | 0 | 101,991 | 0 | 08/03/2020 | |
| 372460-10-5 | GENUINE PARTS ORD | | | 720.000 | 100,944 | 140.200 | 100,944 | 60,252 | 587 | 2,232 | 0 | 27,970 | 0 | 27,970 | 0 | 09/30/2021 | |
| 375558-10-3 | GILEAD SCIENCES ORD | | | 5,258.000 | 381,783 | 72.610 | 381,783 | 342,413 | 0 | 13,449 | 0 | 41,105 | 0 | 41,105 | 0 | 12/31/2021 | |
| 37940X-10-2 | GLOBAL PAYMENTS ORD | | | 990.000 | 133,828 | 135.180 | 133,828 | 72,167 | 0 | 820 | 0 | (73,991) | 0 | (73,991) | 0 | 12/31/2021 | |
| 37959E-10-2 | GLOBE LIFE ORD | | | 506.000 | 47,422 | 93.720 | 47,422 | 31,142 | 0 | 395 | 0 | (627) | 0 | (627) | 0 | 06/24/2020 | |
| 38141G-10-4 | GOLDMAN SACHS GROUP ORD | | | 1,322.000 | 505,731 | 382.550 | 505,731 | 215,835 | 0 | 8,593 | 0 | 157,106 | 0 | 157,106 | 0 | 05/14/2020 | |
| 384802-10-4 | WW GRAINGER ORD | | | 235.000 | 121,786 | 518.240 | 121,786 | 43,447 | 0 | 1,502 | 0 | 25,827 | 0 | 25,827 | 0 | 06/24/2020 | |
| 40412C-10-1 | HCA HEALTHCARE ORD | | | 1,242.000 | 319,095 | 256.920 | 319,095 | 101,999 | 0 | 2,385 | 0 | 114,835 | 0 | 114,835 | 0 | 06/24/2020 | |
| 40434L-10-5 | HP ORD | | | 6,036.000 | 227,376 | 37.670 | 227,376 | 84,004 | 1,509 | 4,349 | 0 | 77,039 | 0 | 77,039 | 0 | 07/22/2021 | |
| 406216-10-1 | HALLIBURTON ORD | | | 3,836.000 | 87,729 | 22.870 | 87,729 | 47,740 | 0 | 690 | 0 | 15,229 | 0 | 15,229 | 0 | 10/29/2020 | |
| 416515-10-4 | HARTFORD FINANCIAL SERVICES GRUP ORD | | | 1,634.000 | 112,811 | 69.040 | 112,811 | 64,912 | 629 | 2,247 | 0 | 32,778 | 0 | 32,778 | 0 | 10/29/2020 | |
| 418056-10-7 | HASBRO ORD | | | 602.000 | 61,272 | 101.780 | 61,272 | 44,614 | 0 | 1,637 | 0 | 4,960 | 0 | 4,960 | 0 | 10/29/2020 | |
| 42250P-10-3 | HEALTHPEAK PROPERTIES ORD | | | 3,006.000 | 108,487 | 36.090 | 108,487 | 72,033 | 0 | 3,607 | 0 | 17,615 | 0 | 17,615 | 0 | 08/03/2020 | |
| 426281-10-1 | JACK HENRY AND ASSOCIATES ORD | | | 53.000 | 8,850 | 166.990 | 8,850 | 8,026 | 0 | 88 | 0 | 825 | 0 | 825 | 0 | 09/30/2021 | |
| 427866-10-8 | HERSHEY FOODS ORD | | | 735.000 | 142,200 | 193.470 | 142,200 | 73,515 | 0 | 2,489 | 0 | 30,067 | 0 | 30,067 | 0 | 03/29/2021 | |

# 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 Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 42809H-10-7 | HESS ORD | | | 622.000 | 46,047 | 74.030 | 46,047 | 32,107 | 0 | 622 | 0 | 12,979 | 0 | 12,979 | 0 | 02/23/2021 | |
| 42824C-10-9 | HEWLETT PACKARD ENTERPRISE ORD | | | 6,809.000 | 107,378 | 15.770 | 107,378 | 62,687 | 817 | 3,268 | 0 | 26,691 | 0 | 26,691 | 0 | 06/11/2020 | |
| 43300A-20-3 | HILTON WORLDWIDE HOLDINGS ORD | | | 743.000 | 115,901 | 155.990 | 115,901 | 46,519 | 0 | 0 | 0 | 33,234 | 0 | 33,234 | 0 | 07/31/2017 | |
| 436440-10-1 | HOLOGIC ORD | | | 1,243.000 | 95,164 | 76.560 | 95,164 | 47,527 | 0 | 0 | 0 | 4,636 | 0 | 4,636 | 0 | 06/11/2020 | |
| 437076-10-2 | HOME DEPOT ORD | | | 4,355.000 | 1,807,369 | 415.010 | 1,807,369 | 607,135 | 0 | 28,743 | 0 | 649,964 | 0 | 649,964 | 0 | 02/23/2021 | |
| 438516-10-6 | HONEYWELL INTERNATIONAL ORD | | | 3,606.000 | 751,887 | 208.510 | 751,887 | 407,683 | 0 | 13,595 | 0 | (15,109) | 0 | (15,109) | 0 | 06/24/2020 | |
| 440452-10-0 | HORMEL FOODS ORD | | | 1,417.000 | 69,164 | 48.810 | 69,164 | 50,868 | 0 | 1,192 | 0 | 4,484 | 0 | 4,484 | 0 | 09/30/2021 | |
| 44107P-10-4 | HOST HOTELS & RESORTS REIT ORD | | | 4,278.000 | 74,394 | 17.390 | 74,394 | 45,594 | 0 | 0 | 0 | 11,807 | 0 | 11,807 | 0 | 10/29/2020 | |
| 443201-10-8 | HOWMET AEROSPACE ORD | | | 2,078.000 | 66,143 | 31.830 | 66,143 | 29,794 | 0 | 83 | 0 | 6,837 | 0 | 6,837 | 0 | 06/24/2020 | |
| 444859-10-2 | HUMANA ORD | | | 480.000 | 222,653 | 463.860 | 222,653 | 84,048 | 336 | 1,308 | 0 | 25,723 | 0 | 25,723 | 0 | 08/10/2016 | |
| 445658-10-7 | JB HUNT TRANSPORT SERVICES ORD | | | 412.000 | 84,213 | 204.400 | 84,213 | 32,991 | 0 | 486 | 0 | 27,913 | 0 | 27,913 | 0 | 05/14/2020 | |
| 446150-10-4 | HUNTINGTON BANCSHARES ORD | | | 6,171.000 | 95,157 | 15.420 | 95,157 | 59,638 | 957 | 3,703 | 0 | 17,217 | 0 | 17,217 | 0 | 10/29/2020 | |
| 44980X-10-9 | IPG PHOTONICS ORD | | | 31.000 | 5,336 | 172.140 | 5,336 | 3,755 | 0 | 0 | 0 | (1,601) | 0 | (1,601) | 0 | 05/01/2020 | |
| 45168D-10-4 | IDEXX LABORATORIES ORD | | | 438.000 | 288,405 | 658.460 | 288,405 | 87,944 | 0 | 0 | 0 | 69,462 | 0 | 69,462 | 0 | 06/24/2020 | |
| 452308-10-9 | ILLINOIS TOOL ORD | | | 1,556.000 | 384,021 | 246.800 | 384,021 | 171,236 | 1,898 | 7,220 | 0 | 66,784 | 0 | 66,784 | 0 | 06/24/2020 | |
| 452327-10-9 | ILLUMINA ORD | | | 775.000 | 294,841 | 380.440 | 294,841 | 157,765 | 0 | 0 | 0 | 8,091 | 0 | 8,091 | 0 | 10/29/2020 | |
| 45337C-10-2 | INCYTE ORD | | | 944.000 | 69,290 | 73.400 | 69,290 | 65,800 | 0 | 0 | 0 | (9,332) | 0 | (9,332) | 0 | 11/04/2021 | |
| 45687V-10-6 | INGERSOLL RAND ORD | | | 1,872.000 | 115,821 | 61.870 | 115,821 | 41,780 | 0 | 37 | 0 | 30,532 | 0 | 30,532 | 0 | 06/24/2020 | |
| 458140-10-0 | INTEL ORD | | | 14,747.000 | 759,471 | 51.500 | 759,471 | 517,257 | 0 | 17,810 | 0 | 21,158 | 0 | 21,158 | 0 | 12/31/2021 | |
| 45866F-10-4 | INTERCONTINENTAL EXCHANGE ORD | | | 3,404.000 | 465,565 | 136.770 | 465,565 | 232,614 | 0 | 4,493 | 0 | 73,118 | 0 | 73,118 | 0 | 10/29/2020 | |
| 459200-10-1 | INTERNATIONAL BUSINESS MACHINES ORD | | | 3,395.000 | 453,776 | 133.660 | 453,776 | 369,217 | 0 | 5,305 | 0 | 84,559 | 0 | 84,559 | 0 | 12/31/2021 | |
| 459506-10-1 | INTERNATIONAL FLAVORS & FRAGRANS ORD | | | 1,247.000 | 187,861 | 150.650 | 187,861 | 138,798 | 985 | 2,746 | 0 | 48,842 | 0 | 48,842 | 0 | 05/03/2021 | |
| 460146-10-3 | INTERNATIONAL PAPER ORD | | | 1,367.000 | 64,222 | 46.980 | 64,222 | 48,825 | 0 | 632 | 0 | 15,396 | 0 | 15,396 | 0 | 06/11/2020 | |
| 460690-10-0 | INTERPUBLIC GROUP OF COMPANIES ORD | | | 2,180.000 | 81,641 | 37.450 | 81,641 | 43,069 | 0 | 2,354 | 0 | 30,367 | 0 | 30,367 | 0 | 06/11/2020 | |
| 461202-10-3 | INTUIT ORD | | | 1,172.000 | 753,854 | 643.220 | 753,854 | 183,803 | 0 | 2,794 | 0 | 309,817 | 0 | 309,817 | 0 | 03/29/2021 | |
| 46120E-60-2 | INTUITIVE SURGICAL ORD | | | 1,394.000 | 500,864 | 359.300 | 500,864 | 141,565 | 0 | 0 | 0 | 112,523 | 0 | 112,523 | 0 | 12/31/2021 | |
| 46266C-10-5 | IQVIA HOLDINGS ORD | | | 915.000 | 258,158 | 282.140 | 258,158 | 103,157 | 0 | 0 | 0 | 94,272 | 0 | 94,272 | 0 | 06/24/2020 | |
| 46284V-10-1 | IRON MOUNTAIN ORD | | | 1,465.000 | 76,663 | 52.330 | 76,663 | 42,490 | 894 | 2,940 | 0 | 32,458 | 0 | 32,458 | 0 | 12/31/2021 | |
| 46625H-10-0 | JPMORGAN CHASE ORD | | | 13,581.000 | 2,150,551 | 158.350 | 2,150,551 | 976,375 | 0 | 50,250 | 0 | 424,814 | 0 | 424,814 | 0 | 10/29/2020 | |
| 469814-10-7 | JACOBS ENGINEERING GROUP ORD | | | 524.000 | 72,957 | 139.230 | 72,957 | 24,303 | 0 | 440 | 0 | 15,861 | 0 | 15,861 | 0 | 06/11/2020 | |
| 478160-10-4 | JOHNSON & JOHNSON ORD | | | 10,783.000 | 1,844,648 | 171.070 | 1,844,648 | 1,261,694 | 0 | 44,017 | 0 | 144,086 | 0 | 144,086 | 0 | 02/23/2021 | |
| 48203R-10-4 | JUNIPER NETWORKS ORD | | | 705.000 | 25,176 | 35.710 | 25,176 | 19,165 | 0 | 282 | 0 | 6,011 | 0 | 6,011 | 0 | 07/22/2021 | |
| 482480-10-0 | KLA ORD | | | 722.000 | 310,539 | 430.110 | 310,539 | 57,161 | 0 | 2,816 | 0 | 123,606 | 0 | 123,606 | 0 | 02/03/2020 | |
| 487836-10-8 | KELLOGG ORD | | | 1,198.000 | 77,175 | 64.420 | 77,175 | 71,026 | 0 | 2,767 | 0 | 6,149 | 0 | 6,149 | 0 | 02/23/2021 | |
| 493267-10-8 | KEYCORP ORD | | | 3,983.000 | 92,127 | 23.130 | 92,127 | 47,203 | 0 | 2,987 | 0 | 26,766 | 0 | 26,766 | 0 | 06/11/2020 | |
| 49338L-10-3 | KEYSIGHT TECHNOLOGIES ORD | | | 802.000 | 165,621 | 206.510 | 165,621 | 51,548 | 0 | 0 | 0 | 59,685 | 0 | 59,685 | 0 | 01/31/2020 | |
| 494368-10-3 | KIMBERLY CLARK ORD | | | 1,504.000 | 214,952 | 142.920 | 214,952 | 166,765 | 1,715 | 6,753 | 0 | 12,167 | 0 | 12,167 | 0 | 03/12/2018 | |
| 49446R-10-9 | KIMCO REALTY REIT ORD | | | 2,622.000 | 64,632 | 24.650 | 64,632 | 30,325 | 0 | 1,783 | 0 | 25,276 | 0 | 25,276 | 0 | 09/28/2020 | |
| 49456B-10-1 | KINDER MORGAN CL P ORD | | | 7,273.000 | 115,350 | 15.860 | 115,350 | 100,424 | 0 | 7,800 | 0 | 15,928 | 0 | 15,928 | 0 | 08/03/2020 | |
| 500754-10-6 | KRAFT HEINZ ORD | | | 3,928.000 | 141,015 | 35.900 | 141,015 | 120,107 | 0 | 6,285 | 0 | 4,871 | 0 | 4,871 | 0 | 09/28/2020 | |
| 501044-10-1 | KROGER ORD | | | 3,768.000 | 170,540 | 45.260 | 170,540 | 80,855 | 0 | 2,939 | 0 | 50,868 | 0 | 50,868 | 0 | 03/12/2018 | |
| 501889-20-8 | LKQ ORD | | | 1,646.000 | 98,809 | 60.030 | 98,809 | 42,680 | 0 | 412 | 0 | 40,804 | 0 | 40,804 | 0 | 06/24/2020 | |
| 502431-10-9 | L3HARRIS TECHNOLOGIES ORD | | | 925.000 | 197,247 | 213.240 | 197,247 | 106,183 | 0 | 3,774 | 0 | 22,404 | 0 | 22,404 | 0 | 10/29/2020 | |
| 50540R-40-9 | LABORATORY CORPRTN OF AMER HLDGS ORD | | | 501.000 | 157,419 | 314.210 | 157,419 | 65,259 | 0 | 0 | 0 | 55,441 | 0 | 55,441 | 0 | 06/24/2020 | |
| 512807-10-8 | LAM RESEARCH ORD | | | 697.000 | 501,248 | 719.150 | 501,248 | 72,712 | 1,046 | 3,764 | 0 | 172,075 | 0 | 172,075 | 0 | 06/11/2020 | |
| 513272-10-4 | LAMB WESTON HOLDINGS ORD | | | 631.000 | 39,993 | 63.380 | 39,993 | 39,584 | 0 | 97 | 0 | (1,303) | 0 | (1,303) | 0 | 12/31/2021 | |
| 517834-10-7 | LAS VEGAS SANDS ORD | | | 1,729.000 | 65,080 | 37.640 | 65,080 | 63,687 | 0 | 0 | 0 | 1,393 | 0 | 1,393 | 0 | 09/30/2021 | |
| 518439-10-4 | ESTEE LAUDER CL A ORD | | | 1,291.000 | 477,928 | 370.200 | 477,928 | 154,824 | 0 | 2,827 | 0 | 134,277 | 0 | 134,277 | 0 | 09/28/2020 | |
| 524660-10-7 | LEGGETT & PLATT ORD | | | 0.000 | 0 | 41.160 | 0 | 0 | 165 | 0 | 0 | 0 | 0 | 0 | 0 | 01/14/2016 | |
| 525327-10-2 | LEIDOS HOLDINGS ORD | | | 144.000 | 12,802 | 88.900 | 12,802 | 12,231 | 0 | 202 | 0 | (2,336) | 0 | (2,336) | 0 | 10/01/2019 | |
| 526057-10-4 | LENNAR CL A ORD | | | 1,208.000 | 140,321 | 116.160 | 140,321 | 49,612 | 0 | 1,208 | 0 | 48,235 | 0 | 48,235 | 0 | 06/11/2020 | |
| 532457-10-8 | ELI LILLY ORD | | | 3,213.000 | 887,495 | 276.220 | 887,495 | 253,239 | 0 | 10,788 | 0 | 340,640 | 0 | 340,640 | 0 | 12/31/2021 | |
| 534187-10-9 | LINCOLN NATIONAL ORD | | | 1,060.000 | 72,356 | 68.260 | 72,356 | 36,978 | 0 | 1,781 | 0 | 19,027 | 0 | 19,027 | 0 | 10/29/2020 | |
| 538034-10-9 | LIVE NATION ENTERTAINMENT ORD | | | 584.000 | 69,899 | 119.690 | 69,899 | 49,046 | 0 | 0 | 0 | 13,261 | 0 | 13,261 | 0 | 12/31/2021 | |

# 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 | | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| CUSIP Identification | Description | Code | Foreign | Number of Shares | Book/Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | |
| 539830-10-9 | LOCKHEED MARTIN ORD | | | 812.000 | 288,593 | 355.410 | 288,593 | 173,241 | 0 | 8,607 | 0 | 349 | 0 | 349 | 0 | 12/31/2018 | |
| 540424-10-8 | LOEWS ORD | | | 1,101.000 | 63,594 | 57.760 | 63,594 | 39,333 | 0 | 275 | 0 | 14,027 | 0 | 14,027 | 0 | 08/03/2020 | |
| 548661-10-7 | LOWE'S COMPANIES ORD | | | 3,527.000 | 911,659 | 258.480 | 911,659 | 273,194 | 0 | 9,876 | 0 | 345,540 | 0 | 345,540 | 0 | 05/14/2020 | |
| 550241-10-3 | LUMEN TECHNOLOGIES ORD | | | 4,770.000 | 59,864 | 12.550 | 59,864 | 46,650 | 0 | 4,770 | 0 | 13,356 | 0 | 13,356 | 0 | 12/28/2020 | |
| 55261F-10-4 | M&T BANK ORD | | | 778.000 | 119,485 | 153.580 | 119,485 | 80,145 | 0 | 3,501 | 0 | 20,446 | 0 | 20,446 | 0 | 10/29/2020 | |
| 552953-10-1 | MGM RESORTS INTERNATIONAL ORD | | | 851.000 | 38,193 | 44.880 | 38,193 | 13,887 | 0 | 9 | 0 | 11,378 | 0 | 11,378 | 0 | 08/03/2020 | |
| 553540-10-0 | MSCI ORD | | | 310.000 | 189,934 | 612.690 | 189,934 | 47,147 | 0 | 1,128 | 0 | 51,510 | 0 | 51,510 | 0 | 11/26/2018 | |
| 565849-10-6 | MARATHON OIL ORD | | | 3,743.000 | 61,460 | 16.420 | 61,460 | 25,206 | 0 | 674 | 0 | 36,078 | 0 | 36,078 | 0 | 01/28/2021 | |
| 56585A-10-2 | MARATHON PETROLEUM ORD | | | 3,255.000 | 208,287 | 63.990 | 208,287 | 110,500 | 0 | 7,552 | 0 | 73,661 | 0 | 73,661 | 0 | 10/29/2020 | |
| 57060D-10-8 | MARKETAXESS HOLDINGS ORD | | | 157.000 | 64,569 | 411.270 | 64,569 | 55,815 | 0 | 414 | 0 | (25,009) | 0 | (25,009) | 0 | 02/03/2020 | |
| 571748-10-2 | MARSH & MCLENNAN ORD | | | 2,138.000 | 371,627 | 173.820 | 371,627 | 141,825 | 0 | 4,276 | 0 | 121,481 | 0 | 121,481 | 0 | 06/24/2020 | |
| 571903-20-2 | MARRIOTT INTERNATIONAL CL A ORD | | | 1,511.000 | 249,678 | 165.240 | 249,678 | 119,029 | 0 | 0 | 0 | 50,347 | 0 | 50,347 | 0 | 09/28/2020 | |
| 573284-10-6 | MARTIN MARIETTA MATERIALS ORD | | | 209.000 | 92,069 | 440.520 | 92,069 | 30,361 | 0 | 493 | 0 | 32,719 | 0 | 32,719 | 0 | 05/01/2020 | |
| 574599-10-6 | MASCO ORD | | | 1,376.000 | 96,623 | 70.220 | 96,623 | 40,683 | 0 | 1,163 | 0 | 21,039 | 0 | 21,039 | 0 | 05/14/2020 | |
| 57636Q-10-4 | MASTERCARD CL A ORD | | | 3,495.000 | 1,255,823 | 359.320 | 1,255,823 | 432,204 | 0 | 5,684 | 0 | 7,591 | 0 | 7,591 | 0 | 12/31/2021 | |
| 57667L-10-7 | MATCH GROUP ORD | | | 1,224.000 | 161,874 | 132.250 | 161,874 | 186,913 | 0 | 0 | 0 | (25,039) | 0 | (25,039) | 0 | 12/31/2021 | |
| 579780-20-6 | MCCORMICK ORD | | | 866.000 | 83,664 | 96.610 | 83,664 | 37,859 | 320 | 1,178 | 0 | 875 | 0 | 875 | 0 | 10/02/2017 | |
| 580135-10-1 | MCDONALD'S ORD | | | 2,859.000 | 766,412 | 268.070 | 766,412 | 315,965 | 0 | 15,010 | 0 | 153,133 | 0 | 153,133 | 0 | 02/23/2021 | |
| 581550-10-3 | MCKESSON ORD | | | 686.000 | 170,519 | 248.570 | 170,519 | 79,677 | 322 | 1,187 | 0 | 51,210 | 0 | 51,210 | 0 | 04/30/2019 | |
| 58933Y-10-5 | MERCK & CO. INC. | | | 10,266.000 | 786,786 | 76.640 | 786,786 | 565,636 | 6,619 | 12,112 | 0 | 221,150 | 0 | 221,150 | 0 | 12/31/2021 | |
| 59156R-10-8 | METLIFE ORD | | | 2,937.000 | 183,533 | 62.490 | 183,533 | 108,916 | 0 | 5,580 | 0 | 45,641 | 0 | 45,641 | 0 | 08/03/2020 | |
| 592688-10-5 | METTLER TOLEDO ORD | | | 123.000 | 208,757 | 1,697.210 | 208,757 | 70,443 | 0 | 0 | 0 | 68,576 | 0 | 68,576 | 0 | 06/24/2020 | |
| 594918-10-4 | MICROSOFT ORD | | | 32,074.000 | 10,787,128 | 336.320 | 10,787,128 | 2,500,613 | 0 | 72,803 | 0 | 3,634,467 | 0 | 3,634,467 | 0 | 02/23/2021 | |
| 595017-10-4 | MICROCHIP TECHNOLOGY ORD | | | 2,754.000 | 239,763 | 87.060 | 239,763 | 101,038 | 0 | 2,085 | 0 | 46,107 | 0 | 46,107 | 0 | 09/30/2021 | |
| 595112-10-3 | MICRON TECHNOLOGY ORD | | | 4,479.000 | 417,219 | 93.150 | 417,219 | 81,818 | 448 | 448 | 0 | 80,488 | 0 | 80,488 | 0 | 06/26/2019 | |
| 59522J-10-3 | MID AMERICA APT COMMUNITI REIT ORD | | | 611.000 | 140,188 | 229.440 | 140,188 | 62,083 | 0 | 2,505 | 0 | 62,780 | 0 | 62,780 | 0 | 06/24/2020 | |
| 60770K-10-7 | MODERNA ORD | | | 775.000 | 196,835 | 253.980 | 196,835 | 261,983 | 0 | 0 | 0 | (65,149) | 0 | (65,149) | 0 | 08/30/2021 | |
| 608190-10-4 | MOHAWK INDUSTRIES ORD | | | 362.000 | 65,949 | 182.180 | 65,949 | 35,639 | 0 | 0 | 0 | 14,925 | 0 | 14,925 | 0 | 09/28/2020 | |
| 60871R-20-9 | MOLSON COORS BEVERAGE COMPA CL B ORD | | | 210.000 | 9,734 | 46.350 | 9,734 | 7,921 | 0 | 143 | 0 | 116 | 0 | 116 | 0 | 03/29/2021 | |
| 609207-10-5 | MONDELEZ INTERNATIONAL CL A ORD | | | 5,432.000 | 360,196 | 66.310 | 360,196 | 231,217 | 1,901 | 7,034 | 0 | 42,587 | 0 | 42,587 | 0 | 03/12/2018 | |
| 61174X-10-9 | MONSTER BEVERAGE ORD | | | 1,760.000 | 169,030 | 96.040 | 169,030 | 84,786 | 0 | 0 | 0 | 6,266 | 0 | 6,266 | 0 | 05/01/2020 | |
| 615369-10-5 | MOODYS ORD | | | 695.000 | 271,453 | 390.580 | 271,453 | 82,650 | 0 | 1,724 | 0 | 69,736 | 0 | 69,736 | 0 | 06/26/2019 | |
| 617446-44-8 | MORGAN STANLEY ORD | | | 7,294.000 | 715,979 | 98.160 | 715,979 | 244,236 | 0 | 15,317 | 0 | 216,121 | 0 | 216,121 | 0 | 08/03/2020 | |
| 61945C-10-3 | MOSAIC ORD | | | 881.000 | 34,614 | 39.290 | 34,614 | 11,855 | 0 | 242 | 0 | 14,343 | 0 | 14,343 | 0 | 08/03/2020 | |
| 620076-30-7 | MOTOROLA SOLUTIONS ORD | | | 546.000 | 148,348 | 271.700 | 148,348 | 44,480 | 431 | 1,547 | 0 | 55,453 | 0 | 55,453 | 0 | 02/23/2021 | |
| 629377-50-8 | NRG ENERGY ORD | | | 1,161.000 | 50,016 | 43.080 | 50,016 | 14,525 | 0 | 1,509 | 0 | 6,420 | 0 | 6,420 | 0 | 03/15/2017 | |
| 62944T-10-5 | NVR ORD | | | 8.000 | 47,271 | 5,908.870 | 47,271 | 24,357 | 0 | 0 | 0 | 14,632 | 0 | 14,632 | 0 | 06/11/2020 | |
| 631103-10-8 | NASDAQ ORD | | | 236.000 | 49,562 | 210.010 | 49,562 | 12,577 | 0 | 498 | 0 | 18,236 | 0 | 18,236 | 0 | 09/30/2015 | |
| 64110D-10-4 | NETAPP ORD | | | 1,191.000 | 109,560 | 91.990 | 109,560 | 32,435 | 0 | 2,334 | 0 | 30,668 | 0 | 30,668 | 0 | 06/11/2020 | |
| 64110L-10-6 | NETFLIX ORD | | | 1,694.000 | 1,020,533 | 602.440 | 1,020,533 | 254,853 | 0 | 0 | 0 | 106,918 | 0 | 106,918 | 0 | 05/03/2021 | |
| 651229-10-6 | NEWELL BRANDS ORD | | | 2,142.000 | 46,781 | 21.840 | 46,781 | 31,348 | 0 | 1,971 | 0 | 1,307 | 0 | 1,307 | 0 | 06/11/2020 | |
| 651639-10-6 | NEWMONT ORD | | | 3,448.000 | 213,845 | 62.020 | 213,845 | 139,359 | 0 | 4,382 | 0 | 16,013 | 0 | 16,013 | 0 | 12/31/2021 | |
| 65249B-10-9 | NEWS CL A ORD | | | 2,185.000 | 48,747 | 22.310 | 48,747 | 26,540 | 0 | 437 | 0 | 9,483 | 0 | 9,483 | 0 | 06/11/2020 | |
| 65249B-20-8 | NEWS CL B ORD | | | 518.000 | 11,655 | 22.500 | 11,655 | 6,475 | 0 | 104 | 0 | 2,450 | 0 | 2,450 | 0 | 04/30/2019 | |
| 65339F-10-1 | NEXTERA ENERGY ORD | | | 7,455.000 | 695,999 | 93.360 | 695,999 | 272,519 | 0 | 11,481 | 0 | 126,894 | 2,247 | 124,648 | 0 | 02/23/2021 | |
| 654106-10-3 | NIKE CL B ORD | | | 5,241.000 | 873,517 | 166.670 | 873,517 | 320,447 | 0 | 5,922 | 0 | 132,073 | 0 | 132,073 | 0 | 06/11/2020 | |
| 65473P-10-5 | NISOURCE ORD | | | 1,973.000 | 54,475 | 27.610 | 54,475 | 41,770 | 0 | 1,369 | 0 | 9,351 | 0 | 9,351 | 0 | 09/30/2021 | |
| 655844-10-8 | NORFOLK SOUTHERN ORD | | | 1,387.000 | 412,924 | 297.710 | 412,924 | 163,942 | 0 | 5,770 | 0 | 83,359 | 0 | 83,359 | 0 | 06/24/2020 | |
| 665859-10-4 | NORTHERN TRUST ORD | | | 858.000 | 102,625 | 119.610 | 102,625 | 62,095 | 601 | 2,402 | 0 | 22,711 | 0 | 22,711 | 0 | 06/11/2020 | |
| 666807-10-2 | NORTHROP GRUMMAN ORD | | | 550.000 | 212,889 | 387.070 | 212,889 | 100,386 | 0 | 3,388 | 0 | 45,293 | 0 | 45,293 | 0 | 03/15/2017 | |
| 668771-10-8 | NORTONLIFELOCK ORD | | | 2,918.000 | 75,810 | 25.980 | 75,810 | 58,122 | 0 | 1,094 | 0 | 17,687 | 0 | 17,687 | 0 | 05/03/2021 | |
| 670346-10-5 | NUCOR ORD | | | 1,075.000 | 122,711 | 114.150 | 122,711 | 44,409 | 538 | 1,742 | 0 | 65,532 | 0 | 65,532 | 0 | 08/03/2020 | |
| 67066G-10-4 | NVIDIA ORD | | | 10,748.000 | 3,161,094 | 294.110 | 3,161,094 | 210,497 | 0 | 1,720 | 0 | 1,757,943 | 0 | 1,757,943 | 0 | 05/01/2020 | |
| 67103H-10-7 | O REILLY AUTOMOTIVE ORD | | | 320.000 | 225,994 | 706.230 | 225,994 | 66,598 | 0 | 0 | 0 | 81,171 | 0 | 81,171 | 0 | 11/02/2017 | |

# 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 Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 674599-10-5 | OCCIDENTAL PETROLEUM ORD | | | 4,258.000 | 123,439 | 28.990 | 123,439 | 44,558 | 43 | 170 | 0 | 49,733 | 0 | 49,733 | 0 | 09/28/2020 | |
| 679580-10-0 | OLD DOMINION FREIGHT LINE ORD | | | 121.000 | 43,364 | 358.380 | 43,364 | 16,042 | 0 | 97 | 0 | 19,747 | 0 | 19,747 | 0 | 02/03/2020 | |
| 681919-10-6 | OMNICOM GROUP ORD | | | 1,303.000 | 95,471 | 73.270 | 95,471 | 62,827 | 912 | 3,583 | 0 | 14,203 | 0 | 14,203 | 0 | 10/29/2020 | |
| 682680-10-3 | ONEOK ORD | | | 2,388.000 | 140,319 | 58.760 | 140,319 | 63,655 | 0 | 8,931 | 0 | 48,667 | 0 | 48,667 | 0 | 09/28/2020 | |
| 68389X-10-5 | ORACLE ORD | | | 9,355.000 | 815,850 | 87.210 | 815,850 | 343,875 | 0 | 11,226 | 0 | 210,675 | 0 | 210,675 | 0 | 03/15/2017 | |
| 68622V-10-6 | ORGANON ORD | | | 931.000 | 28,349 | 30.450 | 28,349 | 23,801 | 0 | 521 | 0 | 4,548 | 0 | 4,548 | 0 | 05/21/2018 | |
| 68902V-10-7 | OTIS WORLDWIDE ORD | | | 836.000 | 72,791 | 87.070 | 72,791 | 38,520 | 0 | 769 | 0 | 16,319 | 0 | 16,319 | 0 | 12/09/2015 | |
| 693475-10-5 | PNC FINANCIAL SERVICES GROUP ORD | | | 2,573.000 | 515,938 | 200.520 | 515,938 | 256,961 | 0 | 12,350 | 0 | 132,561 | 0 | 132,561 | 0 | 09/28/2020 | |
| 693506-10-7 | PPG INDUSTRIES ORD | | | 1,060.000 | 182,786 | 172.440 | 182,786 | 102,344 | 0 | 2,396 | 0 | 29,913 | 0 | 29,913 | 0 | 06/24/2020 | |
| 69351T-10-6 | PPL ORD | | | 3,985.000 | 119,789 | 30.060 | 119,789 | 106,161 | 1,654 | 6,615 | 0 | 7,412 | 0 | 7,412 | 0 | 06/11/2020 | |
| 693656-10-0 | PVH ORD | | | 120.000 | 12,798 | 106.650 | 12,798 | 5,975 | 0 | 5 | 0 | 1,531 | 0 | 1,531 | 0 | 08/03/2020 | |
| 69370C-10-0 | PTC ORD | | | 456.000 | 55,244 | 121.150 | 55,244 | 55,491 | 0 | 0 | 0 | (246) | 0 | (246) | 0 | 12/31/2021 | |
| 693718-10-8 | PACCAR ORD | | | 1,872.000 | 165,223 | 88.260 | 165,223 | 105,557 | 2,808 | 3,819 | 0 | 3,707 | 0 | 3,707 | 0 | 06/24/2020 | |
| 695156-10-9 | PACKAGING CORP OF AMERICA ORD | | | 532.000 | 72,432 | 136.150 | 72,432 | 51,399 | 532 | 2,128 | 0 | (936) | 0 | (936) | 0 | 06/11/2020 | |
| 701094-10-4 | PARKER HANNIFIN ORD | | | 671.000 | 213,459 | 318.120 | 213,459 | 83,806 | 0 | 2,664 | 0 | 30,671 | 0 | 30,671 | 0 | 06/24/2020 | |
| 704326-10-7 | PAYCHEX ORD | | | 1,475.000 | 201,338 | 136.500 | 201,338 | 79,931 | 0 | 3,835 | 0 | 63,897 | 0 | 63,897 | 0 | 06/24/2020 | |
| 70432V-10-2 | PAYCOM SOFTWARE ORD | | | 205.000 | 85,114 | 415.190 | 85,114 | 60,587 | 0 | 0 | 0 | (5,847) | 0 | (5,847) | 0 | 03/29/2021 | |
| 70450Y-10-3 | PAYPAL HOLDINGS ORD | | | 5,156.000 | 972,318 | 188.580 | 972,318 | 305,640 | 0 | 0 | 0 | (235,217) | 0 | (235,217) | 0 | 05/01/2020 | |
| 707569-10-9 | PENN NATIONAL GAMING ORD | | | 718.000 | 37,228 | 51.850 | 37,228 | 37,149 | 0 | 0 | 0 | 79 | 0 | 79 | 0 | 12/31/2021 | |
| 712704-10-5 | PEOPLES UNITED FINANCIAL ORD | | | 2,577.000 | 45,922 | 17.820 | 45,922 | 27,408 | 0 | 1,875 | 0 | 12,602 | 0 | 12,602 | 0 | 10/29/2020 | |
| 713448-10-8 | PEPSICO ORD | | | 6,757.000 | 1,173,758 | 173.710 | 1,173,758 | 705,983 | 7,264 | 28,346 | 0 | 171,222 | 0 | 171,222 | 0 | 10/29/2020 | |
| 714046-10-9 | PERKINELMER ORD | | | 603.000 | 121,239 | 201.060 | 121,239 | 41,133 | 0 | 169 | 0 | 34,709 | 0 | 34,709 | 0 | 06/24/2020 | |
| 717081-10-3 | PFIZER ORD | | | 24,327.000 | 1,436,509 | 59.050 | 1,436,509 | 751,997 | 0 | 37,950 | 0 | 541,032 | 0 | 541,032 | 0 | 06/24/2020 | |
| 718546-10-4 | PHILLIPS 66 ORD | | | 1,368.000 | 99,125 | 72.460 | 99,125 | 90,216 | 0 | 6,630 | 0 | 2,924 | 0 | 2,924 | 0 | 07/22/2021 | |
| 723484-10-1 | PINNACLE WEST ORD | | | 222.000 | 15,671 | 70.590 | 15,671 | 14,231 | 0 | 741 | 0 | (2,078) | 0 | (2,078) | 0 | 09/30/2015 | |
| 723787-10-7 | PIONEER NATURAL RESOURCE ORD | | | 658.000 | 119,677 | 181.880 | 119,677 | 57,984 | 408 | 4,448 | 0 | 44,737 | 0 | 44,737 | 0 | 10/29/2020 | |
| 73278L-10-5 | POOL ORD | | | 23.000 | 13,018 | 566.000 | 13,018 | 7,569 | 0 | 66 | 0 | 5,449 | 0 | 5,449 | 0 | 12/31/2021 | |
| 74144T-10-8 | T ROWE PRICE GROUP ORD | | | 1,077.000 | 211,781 | 196.640 | 211,781 | 84,425 | 0 | 7,884 | 0 | 48,734 | 0 | 48,734 | 0 | 05/14/2020 | |
| 74251V-10-2 | PRINCIPAL FINANCIAL GROUP ORD | | | 867.000 | 62,710 | 72.330 | 62,710 | 36,033 | 0 | 2,115 | 0 | 19,750 | 0 | 19,750 | 0 | 07/08/2016 | |
| 742718-10-9 | PROCTER & GAMBLE ORD | | | 11,506.000 | 1,882,151 | 163.580 | 1,882,151 | 948,230 | 0 | 39,122 | 0 | 281,207 | 0 | 281,207 | 0 | 06/24/2020 | |
| 743315-10-3 | PROGRESSIVE ORD | | | 2,223.000 | 228,191 | 102.650 | 228,191 | 85,764 | 0 | 14,227 | 0 | 8,381 | 0 | 8,381 | 0 | 05/14/2020 | |
| 74340W-10-3 | PROLOGIS REIT | | | 2,667.000 | 449,016 | 168.360 | 449,016 | 181,678 | 0 | 6,292 | 0 | 167,253 | 0 | 167,253 | 0 | 12/31/2021 | |
| 744320-10-2 | PRUDENTIAL FINANCIAL ORD | | | 881.000 | 95,359 | 108.240 | 95,359 | 57,040 | 0 | 3,827 | 0 | 25,148 | 0 | 25,148 | 0 | 02/23/2021 | |
| 744573-10-6 | PUBLIC SERVICE ENTERPRISE GROUP ORD | | | 2,738.000 | 182,707 | 66.730 | 182,707 | 116,755 | 0 | 5,586 | 0 | 23,081 | 0 | 23,081 | 0 | 06/24/2020 | |
| 74460D-10-9 | PUBLIC STORAGE REIT ORD | | | 735.000 | 275,302 | 374.560 | 275,302 | 157,439 | 0 | 5,880 | 0 | 105,568 | 0 | 105,568 | 0 | 12/28/2020 | |
| 745867-10-1 | PULTEGROUP ORD | | | 1,010.000 | 57,732 | 57.160 | 57,732 | 18,636 | 152 | 566 | 0 | 14,180 | 0 | 14,180 | 0 | 05/06/2016 | |
| 74736K-10-1 | QORVO ORD | | | 510.000 | 79,759 | 156.390 | 79,759 | 27,405 | 0 | 0 | 0 | (5,039) | 0 | (5,039) | 0 | 05/01/2020 | |
| 747525-10-3 | QUALCOMM ORD | | | 5,741.000 | 1,049,857 | 182.870 | 1,049,857 | 322,489 | 0 | 15,443 | 0 | 175,273 | 0 | 175,273 | 0 | 06/24/2020 | |
| 74762E-10-2 | QUANTA SERVICES ORD | | | 462.000 | 52,973 | 114.660 | 52,973 | 9,234 | 0 | 111 | 0 | 19,700 | 0 | 19,700 | 0 | 01/14/2016 | |
| 74834L-10-0 | QUEST DIAGNOSTICS ORD | | | 563.000 | 97,405 | 173.010 | 97,405 | 40,735 | 0 | 1,362 | 0 | 30,312 | 0 | 30,312 | 0 | 12/31/2018 | |
| 751212-10-1 | RALPH LAUREN CL A ORD | | | 244.000 | 29,002 | 118.860 | 29,002 | 27,372 | 168 | 0 | 0 | 1,630 | 0 | 1,630 | 0 | 09/30/2021 | |
| 754730-10-9 | RAYMOND JAMES ORD | | | 423.000 | 42,469 | 100.400 | 42,469 | 18,192 | 0 | 440 | 0 | 15,490 | 0 | 15,490 | 0 | 06/24/2020 | |
| 75513E-10-1 | RAYTHEON TECHNOLOGIES ORD | | | 6,270.000 | 539,596 | 86.060 | 539,596 | 332,869 | 0 | 12,571 | 0 | 91,229 | 0 | 91,229 | 0 | 09/28/2020 | |
| 756109-10-4 | REALTY INCOME REIT ORD | | | 1,696.000 | 121,417 | 71.590 | 121,417 | 89,686 | 418 | 8,404 | 0 | 15,976 | 0 | 15,976 | 0 | 12/28/2020 | |
| 758849-10-3 | REGENCY CENTERS REIT ORD | | | 957.000 | 72,139 | 75.380 | 72,139 | 35,433 | 598 | 2,278 | 0 | 28,471 | 0 | 28,471 | 0 | 10/29/2020 | |
| 75886F-10-7 | REGENERON PHARMACEUTICALS ORD | | | 385.000 | 243,135 | 631.520 | 243,135 | 133,233 | 0 | 0 | 0 | 49,941 | 0 | 49,941 | 0 | 12/31/2021 | |
| 7591EP-10-0 | REGIONS FINANCIAL ORD | | | 3,436.000 | 74,905 | 21.800 | 74,905 | 31,856 | 584 | 2,182 | 0 | 19,516 | 0 | 19,516 | 0 | 06/11/2020 | |
| 760759-10-0 | REPUBLIC SERVICES ORD | | | 721.000 | 100,543 | 139.450 | 100,543 | 32,945 | 332 | 1,251 | 0 | 31,111 | 0 | 31,111 | 0 | 03/15/2017 | |
| 761152-10-7 | RESMED ORD | | | 691.000 | 179,992 | 260.480 | 179,992 | 68,548 | 0 | 1,119 | 0 | 33,113 | 0 | 33,113 | 0 | 06/11/2020 | |
| 770323-10-3 | ROBERT HALF ORD | | | 620.000 | 69,142 | 111.520 | 69,142 | 25,603 | 0 | 942 | 0 | 30,405 | 0 | 30,405 | 0 | 06/24/2020 | |
| 773903-10-9 | ROCKWELL AUTOMAT ORD | | | 495.000 | 172,681 | 348.850 | 172,681 | 57,634 | 0 | 2,143 | 0 | 48,530 | 0 | 48,530 | 0 | 05/14/2020 | |
| 775711-10-4 | ROLLINS ORD | | | 973.000 | 33,286 | 34.210 | 33,286 | 21,734 | 0 | 409 | 0 | (4,729) | 0 | (4,729) | 0 | 05/01/2020 | |
| 776696-10-6 | ROPER TECHNOLOGIES ORD | | | 449.000 | 220,845 | 491.860 | 220,845 | 105,011 | 0 | 943 | 0 | 30,417 | 0 | 30,417 | 0 | 03/29/2021 | |
| 778296-10-3 | ROSS STORES ORD | | | 1,423.000 | 162,620 | 114.280 | 162,620 | 75,803 | 0 | 1,622 | 0 | (12,138) | 0 | (12,138) | 0 | 07/31/2017 | |

# 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 Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 78409V-10-4 | S&P GLOBAL ORD | | | 1,024.000 | 483,256 | 471.930 | 483,256 | 124,215 | 0 | 3,154 | 0 | 146,637 | 0 | 146,637 | 0 | 04/06/2020 | |
| 78410G-10-4 | SBA COMMUNICATIONS CL A REIT ORD | | | 549.000 | 213,572 | 389.020 | 213,572 | 91,780 | 0 | 1,259 | 0 | 61,085 | 0 | 61,085 | 0 | 05/03/2021 | |
| 78440X-80-4 | SL GREEN RLTY REIT ORD | | | 201.000 | 14,412 | 71.700 | 14,412 | 9,617 | 1,064 | 670 | 0 | 4,795 | 0 | 4,795 | 0 | 09/28/2020 | |
| 78486Q-10-1 | SVB FINANCIAL GROUP ORD | | | 192.000 | 130,222 | 678.240 | 130,222 | 42,654 | 0 | 0 | 0 | 55,759 | 0 | 55,759 | 0 | 05/01/2020 | |
| 79466L-30-2 | SALESFORCE.COM ORD | | | 4,601.000 | 1,169,252 | 254.130 | 1,169,252 | 546,490 | 0 | 0 | 0 | 144,236 | 0 | 144,236 | 0 | 05/03/2021 | |
| 806407-10-2 | HENRY SCHEIN ORD | | | 134.000 | 10,389 | 77.530 | 10,389 | 7,184 | 0 | 0 | 0 | 1,401 | 0 | 1,401 | 0 | 03/29/2021 | |
| 806857-10-8 | SCHLUMBERGER ORD | | | 8,421.000 | 252,209 | 29.950 | 252,209 | 121,743 | 1,053 | 4,211 | 0 | 68,379 | 0 | 68,379 | 0 | 10/29/2020 | |
| 808513-10-5 | CHARLES SCHWAB ORD | | | 8,720.000 | 733,352 | 84.100 | 733,352 | 294,496 | 0 | 6,278 | 0 | 270,843 | 0 | 270,843 | 0 | 10/29/2020 | |
| 81211K-10-0 | SEALED AIR ORD | | | 219.000 | 14,776 | 67.470 | 14,776 | 6,438 | 0 | 166 | 0 | 4,748 | 0 | 4,748 | 0 | 06/11/2020 | |
| 816851-10-9 | SEMPRA ORD | | | 1,393.000 | 184,266 | 132.280 | 184,266 | 148,460 | 1,532 | 5,625 | 0 | 6,784 | 0 | 6,784 | 0 | 12/28/2020 | |
| 81762P-10-2 | SERVICENOW ORD | | | 983.000 | 638,075 | 649.110 | 638,075 | 331,853 | 0 | 0 | 0 | 97,002 | 0 | 97,002 | 0 | 06/24/2020 | |
| 824348-10-6 | SHERWIN WILLIAMS ORD | | | 921.000 | 324,339 | 352.160 | 324,339 | 99,736 | 0 | 2,026 | 0 | 98,722 | 0 | 98,722 | 0 | 05/14/2020 | |
| 828806-10-9 | SIMON PROP GRP REIT ORD | | | 1,421.000 | 227,033 | 159.770 | 227,033 | 94,638 | 0 | 10,096 | 0 | 105,169 | 0 | 105,169 | 0 | 12/31/2021 | |
| 83088M-10-2 | SKYWORKS SOLUTIONS ORD | | | 605.000 | 93,860 | 155.140 | 93,860 | 39,107 | 0 | 1,283 | 0 | 1,367 | 0 | 1,367 | 0 | 05/06/2016 | |
| 831865-20-9 | A O SMITH ORD | | | 731.000 | 62,756 | 85.850 | 62,756 | 33,500 | 0 | 775 | 0 | 22,683 | 0 | 22,683 | 0 | 06/24/2020 | |
| 832696-40-5 | JM SMUCKER ORD | | | 80.000 | 10,866 | 135.820 | 10,866 | 9,267 | 0 | 230 | 0 | 1,598 | 0 | 1,598 | 0 | 03/29/2021 | |
| 833034-10-1 | SNAP ON ORD | | | 60.000 | 12,923 | 215.380 | 12,923 | 7,850 | 0 | 307 | 0 | 2,654 | 0 | 2,654 | 0 | 06/24/2020 | |
| 83417M-10-4 | SOLAREDGE TECHNOLOGIES ORD | | C | 105.000 | 29,460 | 280.570 | 29,460 | 29,622 | 0 | 0 | 0 | (162) | 0 | (162) | 0 | 12/31/2021 | |
| 842587-10-7 | SOUTHERN ORD | | | 4,954.000 | 339,745 | 68.580 | 339,745 | 223,935 | 0 | 12,979 | 0 | 35,421 | 0 | 35,421 | 0 | 06/24/2020 | |
| 844741-10-8 | SOUTHWEST AIRLINES ORD | | | 2,559.000 | 109,628 | 42.840 | 109,628 | 89,487 | 0 | 0 | 0 | (7,268) | 0 | (7,268) | 0 | 12/31/2021 | |
| 854502-10-1 | STANLEY BLACK AND DECKER ORD | | | 491.000 | 92,612 | 188.620 | 92,612 | 52,018 | 0 | 1,463 | 0 | 4,939 | 0 | 4,939 | 0 | 03/15/2017 | |
| 855244-10-9 | STARBUCKS ORD | | | 6,478.000 | 757,732 | 116.970 | 757,732 | 374,639 | 0 | 11,920 | 0 | 64,715 | 0 | 64,715 | 0 | 08/03/2020 | |
| 857477-10-3 | STATE STREET ORD | | | 1,992.000 | 185,256 | 93.000 | 185,256 | 111,128 | 1,135 | 4,243 | 0 | 40,278 | 0 | 40,278 | 0 | 10/29/2020 | |
| 863667-10-1 | STRYKER ORD | | | 1,306.000 | 349,251 | 267.420 | 349,251 | 160,240 | 908 | 3,282 | 0 | 29,309 | 0 | 29,309 | 0 | 03/29/2021 | |
| 871607-10-7 | SYNOPSYS ORD | | | 660.000 | 243,210 | 368.500 | 243,210 | 58,086 | 0 | 0 | 0 | 72,112 | 0 | 72,112 | 0 | 05/01/2020 | |
| 87165B-10-3 | SYNCHRONY FINANCIAL ORD | | | 1,770.000 | 82,110 | 46.390 | 82,110 | 42,067 | 0 | 1,558 | 0 | 20,674 | 0 | 20,674 | 0 | 08/03/2020 | |
| 871829-10-7 | SYSCO ORD | | | 2,487.000 | 195,354 | 78.550 | 195,354 | 112,618 | 0 | 4,576 | 0 | 10,669 | 0 | 10,669 | 0 | 08/03/2020 | |
| 872540-10-9 | TJX ORD | | | 4,487.000 | 340,653 | 75.920 | 340,653 | 158,615 | 0 | 4,629 | 0 | 34,632 | 0 | 34,632 | 0 | 03/29/2021 | |
| 872590-10-4 | T MOBILE US ORD | | | 2,538.000 | 294,357 | 115.980 | 294,357 | 239,719 | 0 | 0 | 0 | (35,519) | 0 | (35,519) | 0 | 12/31/2021 | |
| 874054-10-9 | TAKE TWO INTERACTIVE SOFTWARE ORD | | | 561.000 | 99,701 | 177.720 | 99,701 | 70,427 | 0 | 0 | 0 | (16,869) | 0 | (16,869) | 0 | 06/24/2020 | |
| 876030-10-7 | TAPESTRY ORD | | | 1,674.000 | 67,981 | 40.610 | 67,981 | 27,873 | 0 | 837 | 0 | 15,886 | 0 | 15,886 | 0 | 09/28/2020 | |
| 87612E-10-6 | TARGET ORD | | | 2,707.000 | 626,508 | 231.440 | 626,508 | 186,765 | 0 | 8,554 | 0 | 148,641 | 0 | 148,641 | 0 | 06/24/2020 | |
| 879360-10-5 | TELEDYNE TECH ORD | | | 171.000 | 74,708 | 436.890 | 74,708 | 65,491 | 0 | 0 | 0 | 9,217 | 0 | 9,217 | 0 | 02/23/2021 | |
| 879369-10-6 | TELEFLEX ORD | | | 77.000 | 25,293 | 328.480 | 25,293 | 25,569 | 0 | 105 | 0 | (6,398) | 0 | (6,398) | 0 | 05/01/2020 | |
| 880770-10-2 | TERADYNE ORD | | | 357.000 | 58,377 | 163.520 | 58,377 | 58,759 | 0 | 0 | 0 | (382) | 0 | (382) | 0 | 12/31/2021 | |
| 88160R-10-1 | TESLA ORD | | | 3,323.000 | 3,511,680 | 1,056.780 | 3,511,680 | 2,250,094 | 0 | 0 | 0 | 1,181,076 | 2,393 | 1,178,683 | 0 | 11/04/2021 | |
| 882508-10-4 | TEXAS INSTRUMENTS ORD | | | 4,546.000 | 856,785 | 188.470 | 856,785 | 315,696 | 0 | 19,139 | 0 | 110,650 | 0 | 110,650 | 0 | 06/24/2020 | |
| 883203-10-1 | TEXTRON ORD | | | 1,378.000 | 106,382 | 77.200 | 106,382 | 50,648 | 28 | 110 | 0 | 39,783 | 0 | 39,783 | 0 | 08/03/2020 | |
| 883556-10-2 | THERMO FISHER SCIENTIFIC ORD | | | 1,545.000 | 1,030,886 | 667.240 | 1,030,886 | 271,574 | 402 | 1,512 | 0 | 312,314 | 0 | 312,314 | 0 | 02/23/2021 | |
| 88579Y-10-1 | 3M ORD | | | 1,739.000 | 308,899 | 177.630 | 308,899 | 265,137 | 0 | 10,150 | 0 | 4,803 | 0 | 4,803 | 0 | 02/23/2021 | |
| 892356-10-6 | TRACTOR SUPPLY ORD | | | 574.000 | 136,956 | 238.600 | 136,956 | 36,968 | 0 | 1,135 | 0 | 53,806 | 0 | 53,806 | 0 | 09/30/2021 | |
| 893641-10-0 | TRANSDIGM GROUP ORD | | | 251.000 | 159,706 | 636.280 | 159,706 | 67,309 | 0 | 0 | 0 | 4,375 | 0 | 4,375 | 0 | 06/24/2020 | |
| 89417E-10-9 | TRAVELERS COMPANIES ORD | | | 1,369.000 | 214,153 | 156.430 | 214,153 | 139,785 | 0 | 4,778 | 0 | 21,986 | 0 | 21,986 | 0 | 06/24/2020 | |
| 896239-10-0 | TRIMBLE ORD | | | 346.000 | 30,168 | 87.190 | 30,168 | 25,621 | 0 | 0 | 0 | 4,546 | 0 | 4,546 | 0 | 03/29/2021 | |
| 89832Q-10-9 | TRUIST FINANCIAL ORD | | | 7,409.000 | 433,797 | 58.550 | 433,797 | 258,165 | 0 | 13,781 | 0 | 78,684 | 0 | 78,684 | 0 | 08/03/2020 | |
| 90184L-10-2 | TWITTER ORD | | | 693.000 | 29,951 | 43.220 | 29,951 | 28,073 | 0 | 0 | 0 | (7,280) | 0 | (7,280) | 0 | 11/04/2021 | |
| 902252-10-5 | TYLER TECHNOLOGIES ORD | | | 75.000 | 40,346 | 537.950 | 40,346 | 40,670 | 0 | 0 | 0 | (324) | 0 | (324) | 0 | 12/31/2021 | |
| 902494-10-3 | TYSON FOODS CL A ORD | | | 1,421.000 | 123,854 | 87.160 | 123,854 | 73,958 | 0 | 2,551 | 0 | 32,285 | 0 | 32,285 | 0 | 12/28/2020 | |
| 902653-10-4 | UDR REIT ORD | | | 1,386.000 | 83,146 | 59.990 | 83,146 | 49,409 | 0 | 1,922 | 0 | 28,699 | 0 | 28,699 | 0 | 02/23/2021 | |
| 902973-30-4 | US BANCORP ORD | | | 4,494.000 | 252,428 | 56.170 | 252,428 | 193,917 | 2,067 | 6,769 | 0 | 31,550 | 0 | 31,550 | 0 | 02/23/2021 | |
| 90384S-30-3 | ULTA BEAUTY ORD | | | 286.000 | 117,929 | 412.340 | 117,929 | 59,142 | 0 | 0 | 0 | 35,801 | 0 | 35,801 | 0 | 06/24/2020 | |
| 904311-10-7 | UNDER ARMOUR CL A ORD | | | 387.000 | 8,201 | 21.190 | 8,201 | 4,926 | 0 | 0 | 0 | 1,504 | 42 | 1,462 | 0 | 05/03/2021 | |
| 904311-20-6 | UNDER ARMOUR CL C ORD | | | 957.000 | 17,264 | 18.040 | 17,264 | 10,787 | 0 | 0 | 0 | 3,024 | 0 | 3,024 | 0 | 06/24/2020 | |
| 907818-10-8 | UNION PACIFIC ORD | | | 2,989.000 | 753,019 | 251.930 | 753,019 | 275,974 | 0 | 12,823 | 0 | 130,649 | 0 | 130,649 | 0 | 05/14/2020 | |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 910047-10-9 | UNITED AIRLINES HOLDINGS ORD | | | 449.000 | 19,657 | 43.780 | 19,657 | 14,308 | 0 | 0 | 0 | 233 | 0 | 233 | 0 | 08/03/2020 | |
| 911312-10-6 | UNITED PARCEL SERVICE CL B ORD | | | 3,813.000 | 817,278 | 214.340 | 817,278 | 375,905 | 0 | 15,557 | 0 | 175,169 | 0 | 175,169 | 0 | 06/24/2020 | |
| 911363-10-9 | UNITED RENTAL ORD | | | 361.000 | 119,957 | 332.290 | 119,957 | 26,948 | 0 | 0 | 0 | 36,237 | 0 | 36,237 | 0 | 06/11/2020 | |
| 91324P-10-2 | UNITEDHEALTH GRP ORD | | | 4,530.000 | 2,274,694 | 502.140 | 2,274,694 | 793,429 | 0 | 25,368 | 0 | 686,114 | 0 | 686,114 | 0 | 06/11/2020 | |
| 913903-10-0 | UNIVERSAL HEALTH SERVICES CL B ORD | | | 237.000 | 30,729 | 129.660 | 30,729 | 24,947 | 0 | 190 | 0 | (1,858) | 0 | (1,858) | 0 | 10/29/2020 | |
| 918204-10-8 | VF ORD | | | 1,628.000 | 119,202 | 73.220 | 119,202 | 90,658 | 0 | 3,207 | 0 | (19,845) | 0 | (19,845) | 0 | 08/03/2020 | |
| 91913Y-10-0 | VALERO ENERGY ORD | | | 2,056.000 | 154,426 | 75.110 | 154,426 | 115,092 | 0 | 6,963 | 0 | 34,412 | 0 | 34,412 | 0 | 08/30/2021 | |
| 92276F-10-0 | VENTAS REIT ORD | | | 1,726.000 | 88,233 | 51.120 | 88,233 | 79,846 | 256 | 1,016 | 0 | 654 | 0 | 654 | 0 | 12/31/2021 | |
| 92343E-10-2 | VERISIGN ORD | | | 307.000 | 77,923 | 253.820 | 77,923 | 22,100 | 0 | 0 | 0 | 11,610 | 0 | 11,610 | 0 | 02/23/2021 | |
| 92343V-10-4 | VERIZON COMMUNICATIONS ORD | | | 14,441.000 | 750,354 | 51.960 | 750,354 | 659,640 | 0 | 36,427 | 0 | (98,054) | 0 | (98,054) | 0 | 03/12/2018 | |
| 92345Y-10-6 | VERISK ANALYTICS ORD | | | 676.000 | 154,621 | 228.730 | 154,621 | 63,354 | 0 | 784 | 0 | 14,291 | 0 | 14,291 | 0 | 12/31/2019 | |
| 92532F-10-0 | VERTEX PHARMACEUTICALS ORD | | | 1,114.000 | 244,634 | 219.600 | 244,634 | 132,696 | 0 | 0 | 0 | (9,989) | 0 | (9,989) | 0 | 11/04/2021 | |
| 92556H-20-6 | VIACOMCBS CL B ORD | | | 2,515.000 | 75,903 | 30.180 | 75,903 | 64,119 | 783 | 2,414 | 0 | (17,806) | 0 | (17,806) | 0 | 10/29/2020 | |
| 92556V-10-6 | VIATRIS ORD | | | 4,987.000 | 67,474 | 13.530 | 67,474 | 68,201 | 0 | 214 | 0 | 219 | 0 | 219 | 0 | 12/31/2021 | |
| 926400-10-2 | VICTORIA S SECRET ORD | | | 420.996 | 23,382 | 55.540 | 23,382 | 4,531 | 0 | 0 | 0 | 18,851 | 0 | 18,851 | 0 | 06/24/2020 | |
| 92826C-83-9 | VISA CL A ORD | | | 6,715.000 | 1,455,208 | 216.710 | 1,455,208 | 573,429 | 0 | 8,561 | 0 | (13,129) | 0 | (13,129) | 0 | 12/31/2021 | |
| 928881-10-1 | VONTIER ORD | | | 293.000 | 9,004 | 30.730 | 9,004 | 5,063 | 0 | 22 | 0 | (782) | 0 | (782) | 0 | 03/15/2017 | |
| 929042-10-9 | VORNADO REALTY REIT ORD | | | 827.000 | 34,618 | 41.860 | 34,618 | 28,641 | 0 | 1,753 | 0 | 3,738 | 0 | 3,738 | 0 | 09/28/2020 | |
| 929160-10-9 | VULCAN MATERIALS ORD | | | 552.000 | 114,584 | 207.580 | 114,584 | 54,062 | 0 | 817 | 0 | 32,717 | 0 | 32,717 | 0 | 06/11/2020 | |
| 92939U-10-6 | WEC ENERGY GROUP ORD | | | 1,413.998 | 137,257 | 97.070 | 137,257 | 88,624 | 0 | 3,541 | 0 | 10,560 | 0 | 10,560 | 0 | 02/23/2021 | |
| 929740-10-8 | WABTEC ORD | | | 587.000 | 54,069 | 92.110 | 54,069 | 34,628 | 0 | 282 | 0 | 11,100 | 0 | 11,100 | 0 | 10/29/2020 | |
| 931142-10-3 | WALMART ORD | | | 5,324.000 | 770,330 | 144.690 | 770,330 | 370,194 | 2,928 | 11,504 | 0 | 5,381 | 0 | 5,381 | 0 | 02/23/2021 | |
| 931427-10-8 | WALGREEN BOOTS ALLIANCE ORD | | | 2,051.000 | 106,980 | 52.160 | 106,980 | 81,877 | 0 | 3,737 | 0 | 24,270 | 0 | 24,270 | 0 | 12/31/2021 | |
| 94106L-10-9 | WASTE MANAGEMENT ORD | | | 1,368.000 | 228,319 | 166.900 | 228,319 | 76,123 | 0 | 3,146 | 0 | 66,991 | 0 | 66,991 | 0 | 05/14/2020 | |
| 941848-10-3 | WATERS ORD | | | 335.000 | 124,821 | 372.600 | 124,821 | 46,731 | 0 | 0 | 0 | 41,935 | 0 | 41,935 | 0 | 06/24/2020 | |
| 949746-10-1 | WELLS FARGO ORD | | | 15,822.000 | 759,140 | 47.980 | 759,140 | 513,448 | 0 | 8,970 | 0 | 245,192 | 0 | 245,192 | 0 | 02/23/2021 | |
| 950400-10-4 | WELLTOWER ORD | | | 2,387.000 | 204,733 | 85.770 | 204,733 | 125,976 | 0 | 5,824 | 0 | 50,485 | 0 | 50,485 | 0 | 09/28/2020 | |
| 955306-10-5 | WEST PHARM SVC ORD | | | 215.000 | 100,837 | 469.010 | 100,837 | 50,729 | 0 | 131 | 0 | 35,237 | 0 | 35,237 | 0 | 12/31/2021 | |
| 958102-10-5 | WESTERN DIGITAL ORD | | | 787.995 | 51,385 | 65.210 | 51,385 | 43,871 | 0 | 0 | 0 | 3,451 | 0 | 3,451 | 0 | 12/31/2021 | |
| 96145D-10-5 | WESTROCK ORD | | | 974.000 | 43,207 | 44.360 | 43,207 | 31,962 | 0 | 906 | 0 | 808 | 0 | 808 | 0 | 06/11/2020 | |
| 962166-10-4 | WEYERHAEUSER REIT | | | 1,834.000 | 75,524 | 41.180 | 75,524 | 61,981 | 0 | 742 | 0 | 4,725 | 0 | 4,725 | 0 | 12/31/2021 | |
| 963320-10-6 | WHIRLPOOL ORD | | | 289.000 | 67,817 | 234.660 | 67,817 | 38,370 | 0 | 1,575 | 0 | 15,655 | 0 | 15,655 | 0 | 02/03/2020 | |
| 969457-10-0 | WILLIAMS ORD | | | 6,086.000 | 158,479 | 26.040 | 158,479 | 125,684 | 0 | 9,288 | 0 | 25,492 | 0 | 25,492 | 0 | 05/03/2021 | |
| 983134-10-7 | WYNN RESORTS ORD | | | 380.000 | 32,315 | 85.040 | 32,315 | 26,391 | 0 | 0 | 0 | (10,560) | 0 | (10,560) | 0 | 08/03/2020 | |
| 98389B-10-0 | XCEL ENERGY ORD | | | 1,953.000 | 132,208 | 67.695 | 132,208 | 74,459 | 894 | 3,520 | 0 | 1,885 | 0 | 1,885 | 0 | 03/12/2018 | |
| 983919-10-1 | XILINX ORD | | | 1,104.000 | 234,081 | 212.030 | 234,081 | 57,974 | 0 | 408 | 0 | 77,567 | 0 | 77,567 | 0 | 05/01/2020 | |
| 98419M-10-0 | XYLEM ORD | | | 708.000 | 84,903 | 119.920 | 84,903 | 30,999 | 0 | 793 | 0 | 12,836 | 0 | 12,836 | 0 | 06/24/2020 | |
| 988498-10-1 | YUM BRANDS ORD | | | 1,505.000 | 208,984 | 138.860 | 208,984 | 90,729 | 0 | 2,948 | 671 | 44,793 | 0 | 44,122 | 0 | 05/03/2021 | |
| 989207-10-5 | ZEBRA TECHNOLOGIES CL A ORD | | | 287.000 | 170,822 | 595.200 | 170,822 | 70,007 | 0 | 0 | 0 | 60,520 | 0 | 60,520 | 0 | 06/24/2020 | |
| 98956P-10-2 | ZIMMER BIOMET HOLDINGS ORD | | | 774.000 | 98,329 | 127.040 | 98,329 | 84,389 | 186 | 743 | 0 | (20,937) | 0 | (20,937) | 0 | 06/24/2020 | |
| 989701-10-7 | ZIONS BANCORPORATION ORD | | | 971.000 | 61,328 | 63.160 | 61,328 | 30,458 | 0 | 1,398 | 0 | 19,148 | 0 | 19,148 | 0 | 10/29/2020 | |
| 98978V-10-3 | ZOETIS CL A ORD | | | 2,035.000 | 496,601 | 244.030 | 496,601 | 110,968 | 0 | 2,035 | 0 | 159,809 | 0 | 159,809 | 0 | 05/14/2020 | |
| G0176J-10-9 | ALLEGION ORD | | C | 450.000 | 59,598 | 132.440 | 59,598 | 31,341 | 0 | 648 | 0 | 7,227 | 0 | 7,227 | 0 | 05/14/2020 | |
| G0250X-10-7 | AMCOR ORD | | C | 6,944.000 | 83,397 | 12.010 | 83,397 | 69,025 | 0 | 2,865 | 0 | 2,300 | 0 | 2,300 | 0 | 07/22/2021 | |
| G0403H-10-8 | AON CL A ORD | | C | 800.000 | 240,448 | 300.560 | 240,448 | 72,863 | 0 | 1,592 | 0 | 71,432 | 0 | 71,432 | 0 | 03/12/2018 | |
| G1151C-10-1 | ACCENTURE CL A ORD | | C | 3,185.000 | 1,320,342 | 414.550 | 1,320,342 | 424,335 | 0 | 11,498 | 0 | 488,388 | 0 | 488,388 | 0 | 10/29/2020 | |
| G29183-10-3 | EATON ORD | | C | 1,786.000 | 308,657 | 172.820 | 308,657 | 102,945 | 0 | 5,429 | 0 | 94,086 | 0 | 94,086 | 0 | 06/24/2020 | |
| G3223R-10-8 | EVEREST RE GROUP ORD | | C | 242.000 | 66,289 | 273.920 | 66,289 | 49,096 | 0 | 1,500 | 0 | 9,639 | 0 | 9,639 | 0 | 09/28/2020 | |
| G47567-10-5 | IHS MARKIT ORD | | C | 1,927.000 | 256,137 | 132.920 | 256,137 | 102,549 | 0 | 1,542 | 0 | 83,034 | 0 | 83,034 | 0 | 06/11/2020 | |
| G491BT-10-8 | INVESCO ORD | | C | 576.000 | 13,260 | 23.020 | 13,260 | 5,750 | 0 | 383 | 0 | 3,220 | 0 | 3,220 | 0 | 08/03/2020 | |
| G51502-10-5 | JOHNSON CONTROLS INTERNATIONAL ORD | | C | 4,503.000 | 366,139 | 81.310 | 366,139 | 155,749 | 1,531 | 4,818 | 0 | 156,344 | 0 | 156,344 | 0 | 08/03/2020 | |
| G5494J-10-3 | LINDE ORD | | C | 2,605.000 | 902,450 | 346.430 | 902,450 | 375,079 | 0 | 11,045 | 0 | 216,007 | 0 | 216,007 | 0 | 06/11/2020 | |
| G5960L-10-3 | MEDTRONIC ORD | | C | 6,096.000 | 630,631 | 103.450 | 630,631 | 465,684 | 3,840 | 14,752 | 0 | (83,454) | 0 | (83,454) | 0 | 06/24/2020 | |
| G6095L-10-9 | APTIV ORD | | C | 1,314.000 | 216,744 | 164.950 | 216,744 | 79,695 | 0 | 0 | 0 | 45,543 | 0 | 45,543 | 0 | 06/24/2020 | |

# 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 Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| G6518L-10-8 | NIELSEN HOLDINGS ORD | | | 1,481.000 | 30,375 | 20.510 | 30,375 | 20,794 | 0 | 355 | 0 | (533) | 0 | (533) | 0 | 06/11/2020 | |
| G66721-10-4 | NORWEGIAN CRUISE LINE HOLDINGS ORD | | | 1,672.000 | 34,677 | 20.740 | 34,677 | 24,056 | 0 | 0 | 0 | (7,842) | 0 | (7,842) | 0 | 10/29/2020 | |
| G7997R-10-3 | SEAGATE TECHNOLOGY HOLDINGS ORD | | C | 1,009.000 | 113,997 | 112.980 | 113,997 | 26,191 | 706 | 2,704 | 0 | 51,277 | 0 | 51,277 | 0 | 05/14/2020 | |
| G7S00T-10-4 | PENTAIR ORD | | C | 945.000 | 69,013 | 73.030 | 69,013 | 31,030 | 0 | 756 | 0 | 18,843 | 0 | 18,843 | 0 | 06/11/2020 | |
| G8473T-10-0 | STERIS ORD | | C | 460.000 | 111,969 | 243.410 | 111,969 | 69,330 | 0 | 764 | 0 | 26,340 | 0 | 26,340 | 0 | 06/24/2020 | |
| G8994E-10-3 | TRANE TECHNOLOGIES ORD | | C | 1,295.000 | 261,629 | 202.030 | 261,629 | 74,301 | 0 | 3,056 | 0 | 73,647 | 0 | 73,647 | 0 | 06/24/2020 | |
| G96629-10-3 | WILLIS TOWERS WATSON ORD | | C | 456.000 | 108,295 | 237.490 | 108,295 | 54,440 | 365 | 1,336 | 0 | 12,225 | 0 | 12,225 | 0 | 06/22/2018 | |
| H1467J-10-4 | CHUBB ORD | | C | 2,199.000 | 425,089 | 193.310 | 425,089 | 259,798 | 1,759 | 6,949 | 0 | 86,619 | 0 | 86,619 | 0 | 10/29/2020 | |
| H2906T-10-9 | GARMIN ORD | | C | 405.000 | 55,149 | 136.170 | 55,149 | 16,095 | 0 | 1,061 | 0 | 6,687 | 0 | 6,687 | 0 | 03/12/2018 | |
| H84989-10-4 | TE CONNECTIVITY ORD | | C | 1,673.000 | 269,922 | 161.340 | 269,922 | 109,236 | 0 | 3,313 | 0 | 67,372 | 0 | 67,372 | 0 | 06/24/2020 | |
| N53745-10-0 | LYONDELLBASELL INDUSTRIES CL A ORD | | | 973.000 | 89,740 | 92.230 | 89,740 | 68,528 | 0 | 4,320 | 0 | 555 | 0 | 555 | 0 | 08/03/2020 | |
| N6596X-10-9 | NXP SEMICONDUCTORS ORD | | C | 783.000 | 178,352 | 227.780 | 178,352 | 150,406 | 440 | 749 | 0 | 27,945 | 0 | 27,945 | 0 | 03/29/2021 | |
| V7780T-10-3 | ROYAL CARIBBEAN GROUP ORD | | | 324.000 | 24,916 | 76.900 | 24,916 | 15,282 | 0 | 0 | 0 | 716 | 0 | 716 | 0 | 08/03/2020 | |
| 9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | 174,338,785 | XXX | 174,338,785 | 74,465,911 | 90,957 | 2,066,229 | 0 | 37,783,892 | 5,353 | 37,778,539 | 0 | XXX | XXX |
| 9799999 - Total Common Stocks | | | | | 174,338,785 | XXX | 174,338,785 | 74,465,911 | 90,957 | 2,066,229 | 0 | 37,783,892 | 5,353 | 37,778,539 | 0 | XXX | XXX |
| 9899999 - Total Preferred and Common Stocks | | | | | 188,866,706 | XXX | 188,866,706 | 88,623,964 | 114,283 | 2,523,099 | 0 | 37,872,232 | 58,125 | 37,800,491 | 0 | 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 ...$ 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<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 912810-SP-4 | UNITED STATES TREASURY | | 01/29/2021 | CITADEL | | 720,506 | 805,000 | 5,143 |
| 912810-SU-3 | UNITED STATES TREASURY | | 03/31/2021 | FEDERAL RESERVE BANK OF BOSTON | | 1,203,768 | 1,350,000 | 3,426 |
| 912810-SX-7 | UNITED STATES TREASURY | | 08/31/2021 | Various | | 1,381,500 | 1,250,000 | 8,003 |
| 912810-SY-5 | UNITED STATES TREASURY | | 06/24/2021 | CitiGroup | | 2,484,094 | 2,400,000 | 6,016 |
| 912810-SZ-2 | UNITED STATES TREASURY | | 09/30/2021 | Citi Bank | | 343,725 | 350,000 | 894 |
| 912810-TB-4 | UNITED STATES TREASURY | | 12/28/2021 | DBC-FI | | 476,299 | 475,000 | 1,107 |
| 912810-TC-2 | UNITED STATES TREASURY | | 12/16/2021 | RBC CAPITAL MARKETS, LLC | | 1,018,353 | 1,000,000 | 1,768 |
| 91282C-BB-6 | UNITED STATES TREASURY | | 01/06/2021 | Various | | 2,986,867 | 3,000,000 | 340 |
| 91282C-BH-3 | UNITED STATES TREASURY | | 04/29/2021 | Various | | 1,997,473 | 2,044,000 | 1,496 |
| 91282C-BL-4 | UNITED STATES TREASURY | | 04/30/2021 | Various | | 2,630,632 | 2,750,000 | 5,540 |
| 91282C-BS-9 | UNITED STATES TREASURY | | 03/31/2021 | Various | | 5,694,211 | 5,750,000 | 750 |
| 91282C-BW-0 | UNITED STATES TREASURY | | 07/29/2021 | Various | | 3,719,538 | 3,732,000 | 4,716 |
| 91282C-BX-8 | UNITED STATES TREASURY | | 06/21/2021 | DEUTSCHE BANK SECURITIES, INC. | | 7,483,008 | 7,500,000 | 1,350 |
| 91282C-BZ-3 | UNITED STATES TREASURY | | 05/24/2021 | DEUTSCHE BANK SECURITIES, INC. | | 899,438 | 900,000 | 795 |
| 91282C-CB-5 | UNITED STATES TREASURY | | 05/24/2021 | DEUTSCHE BANK SECURITIES, INC. | | 801,906 | 800,000 | 389 |
| 91282C-CE-9 | UNITED STATES TREASURY | | 06/24/2021 | Various | | 5,802,832 | 5,800,000 | 3,733 |
| 91282C-CJ-8 | UNITED STATES TREASURY | | 06/24/2021 | CitiGroup | | 3,593,250 | 3,600,000 | 0 |
| 91282C-CN-9 | UNITED STATES TREASURY | | 09/23/2021 | CITADEL SECURITIES LLC | | 205,582 | 206,000 | 41 |
| 91282C-CP-4 | UNITED STATES TREASURY | | 12/30/2021 | Various | | 5,068,973 | 5,162,000 | 7,667 |
| 91282C-CV-1 | UNITED STATES TREASURY | | 08/31/2021 | RBC CAPITAL MARKETS, LLC | | 300,790 | 300,000 | 9 |
| 91282C-CY-5 | UNITED STATES TREASURY | | 09/30/2021 | JP MORGAN SECURITIES LLC | | 298,688 | 300,000 | 10 |
| 91282C-DF-5 | UNITED STATES TREASURY | | 10/29/2021 | STATE STREET GLOBAL MARKETS, L | | 1,493,496 | 1,500,000 | 57 |
| 91282C-DJ-7 | UNITED STATES TREASURY | | 12/28/2021 | RBC | | 868,062 | 875,000 | 1,496 |
| 91282C-DL-2 | UNITED STATES TREASURY | | 12/16/2021 | Various | | 2,221,932 | 2,200,000 | 1,277 |
| 93878Y-BJ-7 | WASHINGTON D C MET AREA TRAN AUTH DEDICA | | 05/26/2021 | Merrill Lynch | | 204,580 | 165,000 | 0 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 53,899,501 | 54,214,000 | 56,023 |
| 419792-CK-0 | HAWAII ST | | 05/14/2021 | Merrill Lynch | | 159,840 | 150,000 | 979 |
| 452151-LF-8 | ILLINOIS ST | | 06/10/2021 | Morgan Stanley & Co | | 583,129 | 590,000 | 10,058 |
| 452152-P8-8 | ILLINOIS ST | | 03/19/2021 | Morgan Stanley & Co | | 451,656 | 400,000 | 7,889 |
| 57582R-H9-0 | MASSACHUSETTS (COMMONWEALTH OF) | | 05/12/2021 | Merrill Lynch | | 171,171 | 160,000 | 289 |
| 646039-YN-1 | NEW JERSEY ST | | 04/07/2021 | Jefferies & Co., Inc. | | 410,074 | 320,000 | 6,000 |
| 646039-YQ-4 | NEW JERSEY ST | | 02/26/2021 | CITIGROUP GLOBAL MARKET | | 299,958 | 250,000 | 2,722 |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 2,175,828 | 1,870,000 | 27,938 |
| 108152-JS-9 | BRIDGEPORT CONN | | 07/21/2021 | RAYMOND JAMES & ASSO | | 400,218 | 300,000 | 0 |
| 167615-Y2-3 | CHICAGO ILL PK DIST | | 10/06/2021 | CABRERA CAPITAL MARKETS | | 873,719 | 760,000 | 0 |
| 187090-4L-6 | CLIFTON N J | | 07/29/2021 | BAIRD ROBERT W & CO | | 776,018 | 750,000 | 0 |
| 216048-GQ-5 | COOK CNTY ILL CMNTY UNIT SCH DIST NO 401 | | 07/26/2021 | D. A. DAVIDSON & CO | | 1,139,385 | 965,000 | 6,112 |
| 438687-PB-5 | HONOLULU HAWAII CITY & CNTY | | 05/12/2021 | Merrill Lynch | | 210,834 | 200,000 | 7,750 |
| 442349-FU-5 | HOUSTON TEX ARPT SYS REV | | 08/10/2021 | GOLDMAN, SACHS & CO. | | 1,205,440 | 1,000,000 | 5,556 |
| 537096-4X-4 | LITTLE ELM TEX INDPT SCH DIST | | 05/06/2021 | BAIRD ROBERT W & CO | | 148,642 | 120,000 | 0 |
| 537096-4Y-2 | LITTLE ELM TEX INDPT SCH DIST | | 05/06/2021 | BAIRD ROBERT W & CO | | 154,468 | 125,000 | 0 |
| 537096-4Z-9 | LITTLE ELM TEX INDPT SCH DIST | | 05/06/2021 | BAIRD ROBERT W & CO | | 160,646 | 130,000 | 0 |
| 537096-5A-3 | LITTLE ELM TEX INDPT SCH DIST | | 05/06/2021 | BAIRD ROBERT W & CO | | 86,297 | 70,000 | 0 |
| 57325V-AM-1 | MARTIN CNTY TEX HOSP DIST | | 05/07/2021 | SAMCO CAPITAL MARKETS INC | | 133,192 | 115,000 | 0 |
| 57325V-AR-0 | MARTIN CNTY TEX HOSP DIST | | 05/07/2021 | SAMCO CAPITAL MARKETS INC | | 115,500 | 100,000 | 0 |
| 57325V-AS-8 | MARTIN CNTY TEX HOSP DIST | | 05/07/2021 | SAMCO CAPITAL MARKETS INC | | 115,239 | 100,000 | 0 |
| 57325V-AV-1 | MARTIN CNTY TEX HOSP DIST | | 05/07/2021 | SAMCO CAPITAL MARKETS INC | | 137,246 | 120,000 | 0 |
| 650370-DT-3 | NEWARK N J BRD ED | | 07/16/2021 | Siebert Brandford Shank | | 768,236 | 700,000 | 0 |
| 677789-DV-8 | OIL CITY PA | | 07/21/2021 | PNC CAPITAL MKTS | | 103,507 | 100,000 | 0 |
| 677789-DW-6 | OIL CITY PA | | 07/21/2021 | PNC CAPITAL MKTS | | 151,610 | 140,000 | 0 |
| 677789-DY-2 | OIL CITY PA | | 07/21/2021 | PNC CAPITAL MKTS | | 211,135 | 185,000 | 0 |
| 724581-VU-4 | PITTSBURG CALIF UNI SCH DIST | | 07/22/2021 | RAYMOND JAMES & ASSO | | 474,896 | 400,000 | 0 |
| 769250-KL-4 | RIVERSIDE PA SCH DIST | | 06/17/2021 | RBC Dominion | | 248,336 | 235,000 | 0 |
| 90634P-QF-9 | UNION CNTY N J | | 06/03/2021 | RBC Dominion | | 101,208 | 100,000 | 3 |
| 915633-MQ-1 | UPPER DARBY PA SCH DIST | | 07/09/2021 | RBC Dominion | | 1,172,060 | 1,000,000 | 0 |
| 915899-RG-5 | UPPER MERION PA AREA SCH DIST | | 02/24/2021 | RBC Dominion | | 264,488 | 250,000 | 0 |
| 916856-HL-4 | UPTOWN DEV AUTH TEX TAX INCREMENT CONTRA | | 07/21/2021 | Merrill Lynch | | 482,504 | 400,000 | 0 |
| 920729-JP-6 | VAN BUREN MICH PUB SCHS | | 07/09/2021 | CITIGROUP GLOBAL MARKET | | 584,619 | 485,000 | 3,880 |
| 920729-JR-2 | VAN BUREN MICH PUB SCHS | | 07/09/2021 | CITIGROUP GLOBAL MARKET | | 583,421 | 485,000 | 3,880 |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 10,802,863 | 9,335,000 | 27,180 |
| 011842-US-8 | ALASKA ST INTL ARPTS REVS | | 08/13/2021 | RBC Dominion | | 325,783 | 250,000 | 0 |
| 01728L-FH-0 | ALLEGHENY CNTY PA ARPT AUTH ARPT REV | | 08/12/2021 | CITIGROUP GLOBAL MARKET | | 1,129,226 | 970,000 | 0 |
| 040498-JZ-4 | ARIZONA BRD REGENTS CTFS PARTN | | 05/10/2021 | Merrill Lynch | | 105,056 | 100,000 | 2,236 |
| 040663-6T-8 | ARIZONA ST UNIV REVS | | 05/10/2021 | Merrill Lynch | | 179,255 | 170,000 | 3,093 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 041806-V9-8 | ARLINGTON TEX HIGHER ED FIN CORP ED REV | | 07/07/2021 | Hilltop Securities | | 430,080 | 350,000 | 0 |
| 048501-JP-6 | ATLANTIC CNTY N J IMPT AUTH LEASE REV | | 05/05/2021 | CITIGROUP GLOBAL MARKET | | 177,390 | 150,000 | 0 |
| 09182T-AN-7 | BLACK BELT ENERGY GAS DIST ALA GAS PROJ | | 12/01/2021 | GOLDMAN, SACHS & CO. | | 960,000 | 960,000 | 0 |
| 113168-BN-7 | BROOKHAVEN N Y LOC DEV CORP REV | | 08/16/2021 | CORPORATE ACTION | | 301,810 | 250,000 | 5,458 |
| 13034A-BE-9 | CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV | | 05/14/2021 | Merrill Lynch | | 106,560 | 100,000 | 653 |
| 13034A-R3-6 | CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV | | 06/18/2021 | Morgan Stanley & Co | | 785,000 | 785,000 | 0 |
| 13049Y-FN-6 | CALIFORNIA MUN FIN AUTH STUDENT HSG REV | | 05/19/2021 | J.P. MORGAN SECURITIES INC. | | 440,278 | 370,000 | 0 |
| 13068L-SS-5 | CALIFORNIA ST PUB WKS BRD LEASE REV | | 05/14/2021 | Merrill Lynch | | 107,358 | 100,000 | 2,319 |
| 13068X-BP-3 | CALIFORNIA ST PUB WKS BRD LEASE REV | | 04/15/2021 | Loop Capital Markets | | 183,221 | 150,000 | 0 |
| 154871-BX-4 | CENTRAL PLAINS ENERGY PROJ NEB GAS PROJ | | 05/06/2021 | Morgan Stanley & Co | | 532,840 | 500,000 | 4,740 |
| 155498-LV-8 | CENTRAL TEX REGL MOBILITY AUTH REV | | 03/24/2021 | J.P. MORGAN SECURITIES INC. | | 229,527 | 200,000 | 289 |
| 187145-HW-0 | CLIFTON TEX HIGHER ED FIN CORP ED REV | | 07/16/2021 | PERSHING DIV OF DLJ SEC LNDING | | 1,202,740 | 1,000,000 | 17,222 |
| 187145-LQ-8 | CLIFTON TEX HIGHER ED FIN CORP ED REV | | 03/10/2021 | BAIRD ROBERT W & CO | | 789,812 | 790,000 | 192 |
| 207758-D2-6 | CONNECTICUT ST SPL TAX OBLIG REV | | 04/23/2021 | GOLDMAN | | 1,332,221 | 1,100,000 | 0 |
| 20841C-AK-0 | CONROE TEX LOC GOVT CORP HOTEL & CONTRAC | | 08/13/2021 | CITIGROUP GLOBAL MARKET | | 147,474 | 125,000 | 0 |
| 235286-AS-0 | DALLAS | | 12/07/2021 | PERSHING DIV OF DLJ SEC LNDING | | 516,086 | 460,000 | 0 |
| 246154-DP-0 | DELAWARE MUN ELEC CORP ELEC REV | | 04/09/2021 | BARCLAYS CAPITAL | | 291,168 | 220,000 | 0 |
| 271014-G3-0 | EAST BAY CALIF MUN UTIL DIST WTR SYS REV | | 05/10/2021 | Merrill Lynch | | 105,056 | 100,000 | 2,236 |
| 311617-AP-9 | FARMVILLE VA INDL DEV AUTH EDL FACS REV | | 05/13/2021 | RAYMOND JAMES & ASSO | | 603,580 | 500,000 | 9,444 |
| 31288Q-F2-1 | FH 841085 - RMBS | | 02/02/2021 | BNP Paribas | | 255,123 | 244,247 | 37 |
| 312880-F5-4 | FH 841088 - RMBS | | 05/17/2021 | BNP Paribas | | 340,930 | 327,032 | 603 |
| 312880-F6-2 | FH 841089 - RMBS | | 09/27/2021 | WELLS FARGO SECURITIES LLC | | 355,619 | 339,493 | 517 |
| 312880-J9-2 | FH 841188 - RMBS | | 08/13/2021 | WELLS FARGO SECURITIES LLC | | 454,030 | 433,437 | 712 |
| 3132DW-BU-6 | FH SD8151 - RMBS | | 04/28/2021 | CitiGroup | | 2,381,848 | 2,300,000 | 1,917 |
| 3133AS-JD-6 | FH QC7460 - RMBS | | 09/30/2021 | Bank of America Merrill Lynch | | 1,806,895 | 1,744,607 | 606 |
| 3137B3-6J-2 | FHMS K-029 A2 - CMBS | | 07/14/2021 | CREDIT SUISSE SECURITIES | | 233,380 | 224,000 | 371 |
| 3137H2-NE-0 | FHMS K-745 A2 - CMBS | | 09/14/2021 | Bank of America Merrill Lynch | | 654,021 | 635,000 | 643 |
| 3137H4-R3-6 | FHMS K-135 A2 - CMBS | | 12/10/2021 | MORGAN SECURITIES-FIXED INC | | 1,030,703 | 1,000,000 | 838 |
| 3137H4-RG-7 | FHMS K-1522 A2 - CMBS | | 12/01/2021 | GOLDMAN | | 1,354,450 | 1,315,000 | 690 |
| 31400L-D2-9 | FN CB1020 - RMBS | | 06/30/2021 | MORGAN SECURITIES-FIXED INC | | 2,440,102 | 2,407,208 | 570 |
| 31418D-6C-1 | FN MA4466 - RMBS | | 09/30/2021 | MORGAN SECURITIES-FIXED INC | | 1,806,784 | 1,751,900 | 608 |
| 31418D-HL-9 | FN MA3834 - RMBS | | 06/24/2021 | CitiGroup | | 4,772,703 | 4,581,910 | 10,309 |
| 31418D-ZW-5 | FN MA4356 - RMBS | | 04/28/2021 | CitiGroup | | 2,796,082 | 2,700,000 | 2,250 |
| 342816-R8-0 | FLORIDA ST MUN PWR AGY REV | | 04/16/2021 | GOLDMAN, SACHS & CO. | | 143,272 | 130,000 | 0 |
| 378286-KR-8 | GLENDALE ARIZ INDL DEV AUTH REV | | 07/01/2021 | RBC Dominion | | 547,352 | 540,000 | 0 |
| 378286-KT-4 | GLENDALE ARIZ INDL DEV AUTH REV | | 07/01/2021 | RBC Dominion | | 451,393 | 360,000 | 0 |
| 38546W-DN-7 | GRAND FORKS N D HEALTH CARE SYS REV | | 09/10/2021 | Merrill Lynch | | 289,828 | 250,000 | 0 |
| 414009-QT-0 | HARRIS CNTY TEX CULTURAL ED FACS FIN COR | | 07/01/2021 | GOLDMAN, SACHS & CO. | | 813,810 | 750,000 | 0 |
| 442348-6F-0 | HOUSTON TEX ARPT SYS REV | | 05/13/2021 | Merrill Lynch | | 347,398 | 330,000 | 6,233 |
| 442348-6J-2 | HOUSTON TEX ARPT SYS REV | | 05/13/2021 | Merrill Lynch | | 526,360 | 500,000 | 9,444 |
| 44420R-BH-2 | HUDSON YDS INFRASTRUCTURE CORP N Y SECON | | 09/22/2021 | CITIGROUP GLOBAL MARKET | | 561,190 | 500,000 | 2,167 |
| 446201-AK-1 | HUNTINGTON BEACH CALIF PENSION OBLIG | | 03/18/2021 | STIFEL NICHOLAUS & CO, INC | | 300,000 | 300,000 | 0 |
| 45129W-QH-6 | IDAHO HSG & FIN ASSN | | 04/16/2021 | CITIGROUP GLOBAL MARKET | | 718,219 | 595,000 | 0 |
| 45204E-V3-9 | ILLINOIS FIN AUTH REV | | 05/14/2021 | Merrill Lynch | | 131,618 | 125,000 | 2,378 |
| 45204F-JG-1 | ILLINOIS FIN AUTH REV | | 04/23/2021 | BARCLAYS CAPITAL | | 887,443 | 660,000 | 0 |
| 45204F-KE-4 | ILLINOIS FIN AUTH REV | | 07/01/2021 | RBC Dominion | | 758,712 | 600,000 | 0 |
| 45204F-LF-0 | ILLINOIS FIN AUTH REV | | 07/30/2021 | RBC Dominion | | 891,848 | 750,000 | 0 |
| 462460-8F-6 | IOWA HIGHER ED LN AUTH REV | | 07/21/2021 | PERSHING DIV OF DLJ SEC LNDING | | 255,145 | 245,000 | 0 |
| 469487-QH-8 | JACKSONVILLE FLA SPL REV | | 05/12/2021 | Merrill Lynch | | 106,441 | 100,000 | 597 |
| 495290-EF-1 | KING CNTY WASH SWR REV | | 12/02/2021 | Merrill Lynch | | 480,000 | 480,000 | 0 |
| 51001Q-AA-2 | LAKE HOUSTON REDEV AUTH TAX INCREMENT CO | | 06/10/2021 | Merrill Lynch | | 228,084 | 200,000 | 0 |
| 51001Q-AF-1 | LAKE HOUSTON REDEV AUTH TAX INCREMENT CO | | 06/10/2021 | Merrill Lynch | | 319,043 | 250,000 | 0 |
| 51001Q-AL-8 | LAKE HOUSTON REDEV AUTH TAX INCREMENT CO | | 06/10/2021 | Merrill Lynch | | 241,533 | 225,000 | 0 |
| 541244-BS-7 | LOGANSPORT IND RENOVATION SCH BLDG CORP | | 05/05/2021 | BAIRD ROBERT W & CO | | 481,794 | 390,000 | 1,257 |
| 544445-NL-9 | LOS ANGELES CALIF DEPT ARPTS ARPT REV | | 09/30/2021 | SAMUEL A. RAMIREZ & COMPANY INC. | | 527,095 | 500,000 | 9,653 |
| 546399-LH-7 | LOUISIANA PUB FACS AUTH REV | | 06/10/2021 | BARCLAYS CAPITAL | | 175,140 | 145,000 | 0 |
| 546399-LJ-3 | LOUISIANA PUB FACS AUTH REV | | 06/10/2021 | BARCLAYS CAPITAL | | 120,683 | 100,000 | 0 |
| 546399-LK-0 | LOUISIANA PUB FACS AUTH REV | | 07/21/2021 | Various | | 545,695 | 450,000 | 471 |
| 546399-LL-8 | LOUISIANA PUB FACS AUTH REV | | 06/10/2021 | BARCLAYS CAPITAL | | 198,612 | 165,000 | 0 |
| 57563R-RZ-4 | MASSACHUSETTS EDL FING AUTH | | 06/25/2021 | RBC | | 565,000 | 565,000 | 0 |
| 590545-S2-6 | MESA ARIZ UTIL SYS REV | | 05/13/2021 | Merrill Lynch | | 452,549 | 430,000 | 0 |
| 592029-AP-7 | METROPOLITAN GOVT NASHVILLE & DAVIDSON C | | 07/22/2021 | B.C. ZIEGLER & CO. | | 252,591 | 215,000 | 0 |
| 592250-DP-6 | METROPOLITAN PIER & EXPOSITION AUTH ILL | | 06/14/2021 | Siebert Brandford Shank | | 574,415 | 500,000 | 56 |
| 59261A-E7-8 | METROPOLITAN TRANSN AUTH N Y REV | | 02/10/2021 | BARCLAYS CAPITAL | | 265,215 | 245,000 | 2,960 |
| 59261A-ZS-9 | METROPOLITAN TRANSN AUTH N Y REV | | 10/28/2021 | CITIGROUP GLOBAL MARKET | | 597,345 | 500,000 | 11,528 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 592647-JR-3 | METROPOLITAN WASH D C ARPTS AUTH ARPT SY | | 06/03/2021 | CITIGROUP GLOBAL MARKET | | 296,579 | 280,000 | 0 |
| 59334D-MD-3 | MIAMI-DADE CNTY FLA WTR & SWR REV | | 06/28/2021 | JANNEY MONTGOMERY, SCOTT INC | | 310,343 | 250,000 | 1,944 |
| 59334D-MG-6 | MIAMI-DADE CNTY FLA WTR & SWR REV | | 04/09/2021 | Merrill Lynch | | 754,131 | 625,000 | 0 |
| 59334P-DU-8 | MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA | | 05/10/2021 | Morgan Stanley & Co | | 147,605 | 140,000 | 2,547 |
| 59465H-PR-1 | MICHIGAN ST HOSP FIN AUTH REV | | 05/10/2021 | Morgan Stanley & Co | | 104,958 | 100,000 | 2,236 |
| 60635H-3H-0 | MISSOURI ST HEALTH & EDL FACS AUTH REV | | 12/09/2021 | B.C. ZIEGLER & CO. | | 429,567 | 380,000 | 0 |
| 60637A-TY-8 | MISSOURI ST HEALTH & EDL FACS AUTH HEALT | | 04/29/2021 | PERSHING DIV OF DLJ SEC LNDING | | 422,832 | 370,000 | 0 |
| 60637A-US-9 | MISSOURI ST HEALTH & EDL FACS AUTH HEALT | | 08/06/2021 | RBC Dominion | | 726,312 | 600,000 | 0 |
| 60637A-UT-7 | MISSOURI ST HEALTH & EDL FACS AUTH HEALT | | 08/06/2021 | RBC Dominion | | 367,964 | 305,000 | 0 |
| 626207-7J-7 | MUNICIPAL ELEC AUTH GA | | 07/09/2021 | GOLDMAN, SACHS & CO. | | 462,690 | 375,000 | 0 |
| 64577X-BB-1 | NEW JERSEY ECONOMIC DEV AUTH REV | | 09/23/2021 | PERSHING DIV OF DLJ SEC LNDING | | 290,025 | 250,000 | 4,056 |
| 646067-DJ-4 | NEW JERSEY ST EDL FACS AUTH REV | | 04/19/2021 | Morgan Stanley & Co | | 989,570 | 970,000 | 0 |
| 646139-3H-6 | NEW JERSEY ST TPK AUTH TPK REV | | 05/10/2021 | Various | | 205,522 | 195,000 | 3,548 |
| 646140-DR-1 | NEW JERSEY ST TPK AUTH TPK REV | | 01/22/2021 | CITIGROUP GLOBAL MARKET | | 205,000 | 205,000 | 0 |
| 649519-EM-3 | NEW YORK LIBERTY DEV CORP LIBERTY REV | | 12/15/2021 | NATL FINANCIAL SERVICES CORP (NFS) | | 290,883 | 250,000 | 0 |
| 64990F-YF-5 | NEW YORK STATE DORMITORY AUTHORITY | | 04/12/2021 | CITIGROUP GLOBAL MARKET | | 268,250 | 250,000 | 604 |
| 65285W-G6-7 | NORTH TEX TWY AUTH REV | | 05/06/2021 | J.P. MORGAN SECURITIES INC. | | 1,169,971 | 975,000 | 0 |
| 66353R-CH-5 | NORTHAMPTON CNTY PA GEN PURP AUTH HOSP R | | 01/01/2021 | Unknown | | 0 | 0 | (69) |
| 683042-BA-2 | ONTARIO CALIF INTL ARPT AUTH REV | | 04/01/2021 | MORGAN STANLEY & COMPANY | | 116,664 | 100,000 | 0 |
| 709225-DV-5 | PENNSYLVANIA ST TPK COMMN TPK REV | | 07/21/2021 | Siebert Brandford Shank | | 1,178,796 | 965,000 | 0 |
| 721901-LA-2 | PIMA CNTY ARIZ INDL DEV AUTH REV | | 08/05/2021 | BARCLAYS CAPITAL | | 305,000 | 305,000 | 0 |
| 721901-LB-0 | PIMA CNTY ARIZ INDL DEV AUTH REV | | 08/05/2021 | BARCLAYS CAPITAL | | 345,000 | 345,000 | 0 |
| 738850-JW-0 | POWAY CALIF UNI SCH DIST PUB FING AUTH S | | 05/12/2021 | Merrill Lynch | | 228,362 | 215,000 | 2,180 |
| 74444K-BV-5 | PUBLIC FIN AUTH WIS HEALTHCARE FACS REV | | 03/11/2021 | PNC CAPITAL MKTS | | 393,458 | 325,000 | 0 |
| 74444V-AZ-3 | PUBLIC FIN AUTH WIS RETIREMENT FAC REV | | 09/10/2021 | SunTrust Robinson-Humphrey | | 339,795 | 300,000 | 0 |
| 762196-A2-9 | RHODE IS HEALTH & EDL BLDG CORP PUB SCHS | | 05/12/2021 | RAYMOND JAMES & ASSO | | 634,200 | 525,000 | 0 |
| 762196-A4-5 | RHODE IS HEALTH & EDL BLDG CORP PUB SCHS | | 05/12/2021 | RAYMOND JAMES & ASSO | | 432,688 | 360,000 | 0 |
| 76911F-VC-5 | RIVERSIDE CNTY CALIF CMNTY FACS DISTS | | 04/12/2021 | Stifel Nicolaus & Co. | | 593,595 | 500,000 | 2,389 |
| 76912D-BJ-6 | RIVERSIDE CNTY CALIF TRANSN COMMN TOLL R | | 10/06/2021 | Bank of America Merrill Lynch | | 450,000 | 450,000 | 0 |
| 786795-DM-3 | SAGINAW MICH WTR SUPPLY SYS REV | | 05/07/2021 | Hilltop Securities | | 134,228 | 110,000 | 0 |
| 786795-DN-1 | SAGINAW MICH WTR SUPPLY SYS REV | | 05/07/2021 | Hilltop Securities | | 169,239 | 140,000 | 0 |
| 79625G-DU-4 | SAN ANTONIO TEX ELEC & GAS REV | | 04/01/2021 | BARCLAYS CAPITAL | | 209,747 | 165,000 | 848 |
| 79766D-TD-1 | SAN FRANCISCO CALIF CITY & CNTY ARPTS CO | | 11/03/2021 | Stifel Nicolaus & Co. | | 184,194 | 160,000 | 71 |
| 84136F-AB-3 | SOUTHEAST ENERGY AUTH COMMODITY SUPPLY R | | 04/21/2021 | GOLDMAN, SACHS & CO. | | 260,782 | 240,000 | 0 |
| 89602H-AA-5 | TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL | | 04/21/2021 | GOLDMAN, SACHS & CO. | | 716,358 | 600,000 | 0 |
| 89602H-AB-3 | TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL | | 04/21/2021 | GOLDMAN, SACHS & CO. | | 772,890 | 600,000 | 0 |
| 910802-AN-7 | UNITED LOC SCH DIST COLUMBIANA CNTY OHIO | | 05/26/2021 | BAIRD ROBERT W & CO | | 316,495 | 265,000 | 0 |
| 91412H-HK-2 | UNIVERSITY CALIF REVS | | 05/14/2021 | Sumridge Partners | | 256,803 | 250,000 | 1,417 |
| 91412H-JV-6 | UNIVERSITY CALIF REVS | | 02/24/2021 | Jefferies & Co., Inc. | | 310,000 | 310,000 | 0 |
| 91412H-KF-9 | UNIVERSITY CALIF REVS | | 02/26/2021 | Jefferies & Co., Inc. | | 578,609 | 560,000 | 0 |
| 915137-8D-8 | UNIVERSITY TEX UNIV REVS IAM COML PAPER | | 05/10/2021 | Morgan Stanley & Co | | 143,139 | 135,000 | 1,631 |
| 917467-BV-3 | UTAH INFRASTRUCTURE AGY TELECOMMUNICATIO | | 02/04/2021 | KEYBANC | | 304,770 | 250,000 | 0 |
| 917467-BW-1 | UTAH INFRASTRUCTURE AGY TELECOMMUNICATIO | | 05/17/2021 | CITIGROUP GLOBAL MARKET | | 156,887 | 130,000 | 1,343 |
| 917467-CA-8 | UTAH INFRASTRUCTURE AGY TELECOMMUNICATIO | | 04/16/2021 | CITIGROUP GLOBAL MARKET | | 118,221 | 100,000 | 711 |
| 924397-EG-3 | VERNON CALIF ELEC SYS REV | | 12/09/2021 | GOLDMAN, SACHS & CO. | | 523,866 | 460,000 | 0 |
| 93978H-MF-9 | WASHINGTON ST HEALTH CARE FACS AUTH REV | | 01/12/2021 | BARCLAYS CAPITAL | | 553,565 | 500,000 | 7,153 |
| 93978H-SR-7 | WASHINGTON ST HEALTH CARE FACS AUTH REV | | 06/29/2021 | Sumridge Partners | | 29,301 | 25,000 | 472 |
| 963270-GR-8 | WHEELING W VA WTRWKS & SEW SYS REV | | 07/16/2021 | PERSHING DIV OF DLJ SEC LNDING | | 298,093 | 250,000 | 0 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 64,215,952 | 57,958,833 | 148,479 |
| 00120B-AE-0 | AGL 12 B - CDO | C | 05/14/2021 | BANC OF AMERICA/FIXED INCOME | | 250,000 | 250,000 | 0 |
| 00120B-AJ-9 | AGL 12 D - CDO | C | 05/14/2021 | BANC OF AMERICA/FIXED INCOME | | 250,000 | 250,000 | 0 |
| 00138C-AS-7 | AIG GLOBAL FUNDING | | 06/29/2021 | Various | | 782,931 | 784,000 | 69 |
| 00177H-AG-4 | AMMC 22 D - CDO | C | 04/19/2021 | MORGAN STANLEY & COMPANY | | 246,050 | 250,000 | 1,743 |
| 00177T-AJ-2 | AMMC CLO 20, LIMITED - CDO | C | 07/29/2021 | SOCIETE GENERALE, NEW YORK BRANCH | | 300,000 | 300,000 | 0 |
| 00774M-AU-9 | AERCAP IRELAND CAPITAL DAC | C | 10/21/2021 | GOLDMAN | | 275,663 | 276,000 | 0 |
| 00834D-AB-9 | AFFRM 21B B - ABS | | 07/27/2021 | BARCLAYS CAPITAL INC | | 259,940 | 260,000 | 0 |
| 008510-AE-9 | AGL 7R ER - CDO | C | 06/28/2021 | BARCLAYS CAPITAL INC FIXED INC | | 560,000 | 560,000 | 0 |
| 009066-AA-9 | AIRBNB INC | | 09/02/2021 | MORGAN STANLEY & COMPANY | | 266,882 | 275,000 | 0 |
| 00971T-AL-5 | AKAMAI TECHNOLOGIES INC | | 02/25/2021 | NOMURA SECURITIES INTL INC | | 164,183 | 150,000 | 0 |
| 011642-AA-3 | ALARM.COM HOLDINGS INC | | 10/22/2021 | JP MORGAN SECURITIES LLC | | 574,348 | 625,000 | 0 |
| 015271-AL-3 | ALEXANDRIA REAL ESTATE EQUITIES INC | | 01/21/2021 | GOLDMAN | | 188,000 | 170,000 | 1,385 |
| 01627A-AA-6 | ADC 2021-1 A2 - ABS | | 08/11/2021 | GUGGENHEIM | | 1,005,000 | 1,005,000 | 0 |
| 02379K-AA-2 | AMERICAN AIRLINES PASS THROUGH TRUST 202 | | 10/25/2021 | DEUTSCHE BANK SECURITIES, INC. | | 300,000 | 300,000 | 0 |
| 025286-AD-7 | ACAR 213 D - ABS | | 07/19/2021 | WELLS FARGO SECURITIES LLC | | 254,940 | 255,000 | 0 |
| 02582J-JR-2 | AMXCA 2021-1 A - ABS | | 11/09/2021 | BARCLAYS CAPITAL INC | | 355,944 | 356,000 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 02608A-AA-7 | AMERICAN FINANCE TRUST INC | | 09/30/2021 | PERSHING DIV OF DLJ SEC LNDING | | 75,000 | 75,000 | 0 |
| 03027X-BA-7 | AMERICAN TOWER CORP | | 06/24/2021 | RBC CAPITAL MARKETS, LLC | | 209,452 | 200,000 | 2,626 |
| 03066E-AF-1 | AMCAR 2020-2 C - ABS | | 06/02/2021 | J P MORGAN SECURITIES | | 611,008 | 600,000 | 251 |
| 03066E-AG-9 | AMCAR 2020-2 D - ABS | | 04/28/2021 | Loop Capital Markets | | 35,976 | 35,000 | 23 |
| 03066K-AH-3 | AMCAR 2019-2 D - ABS | | 06/22/2021 | BNP Paribas | | 265,967 | 255,000 | 127 |
| 03066R-AE-5 | AMCAR 2021-2 C - ABS | | 06/08/2021 | MIZUHO SECURITIES USA INC. | | 114,973 | 115,000 | 0 |
| 03072S-M4-4 | AMSI 2005-R8 M5 - RMBS | | 07/14/2021 | JP MORGAN SECURITIES LLC | | 397,500 | 400,000 | 245 |
| 035242-AP-1 | ANHEUSER-BUSCH INBEV FINANCE INC | | 06/23/2021 | BANC OF AMERICA/FIXED INCOME | | 231,565 | 210,000 | 3,066 |
| 03740L-AC-6 | AON CORP | | 11/29/2021 | JP Morgan | | 629,502 | 630,000 | 0 |
| 037833-EB-2 | APPLE INC | | 02/01/2021 | GOLDMAN | | 494,884 | 496,000 | 0 |
| 03880R-AA-7 | ARCLO 21FL4 A - CMBS | C | 11/17/2021 | JP MORGAN SECURITIES LLC | | 400,000 | 400,000 | 0 |
| 04002P-AA-2 | AREIT 21CRE5 A - CMBS | | 09/28/2021 | Goldman Sachs & Co. | | 400,000 | 400,000 | 0 |
| 040104-EN-7 | ARSI 2003-W10 M1 - RMBS | | 10/18/2021 | MORGAN STANLEY & CO. LLC | | 112,576 | 112,506 | 84 |
| 04015U-BJ-2 | ARES 39RR DR2 - CDO | C | 08/11/2021 | JP MORGAN (SEC) CLEARING CORP | | 645,000 | 645,000 | 0 |
| 04018L-AJ-4 | ARES 50R AR - CDO | C | 06/03/2021 | Goldman Sachs & Co. | | 300,000 | 300,000 | 0 |
| 04018V-AA-1 | ARES FINANCE CO III LLC | | 07/19/2021 | Various | | 245,397 | 245,000 | 325 |
| 045054-AN-3 | ASHTEAD CAPITAL INC | | 08/03/2021 | Various | | 399,682 | 400,000 | 0 |
| 04940A-AC-6 | ATCLO 16 B1 - CDO | C | 01/28/2021 | Citi Bank | | 1,500,000 | 1,500,000 | 0 |
| 04964K-AU-5 | ATRM IX DR - CDO | D | 06/01/2021 | WELLS FARGO SECURITIES LLC | | 600,900 | 600,000 | 374 |
| 053015-AG-8 | AUTOMATIC DATA PROCESSING INC | | 05/11/2021 | Bank of America Merrill Lynch | | 598,188 | 600,000 | 0 |
| 05377R-CD-3 | AESOP 182 B - ABS | | 07/13/2021 | BNP Paribas | | 160,916 | 150,000 | 445 |
| 05377R-DE-1 | AESOP 182 C - ABS | | 05/14/2021 | BNP Paribas | | 255,048 | 235,000 | 905 |
| 05377R-DV-3 | AESOP 201 B - ABS | | 04/16/2021 | CANTOR FITZGERALD + CO. | | 259,688 | 250,000 | 0 |
| 05377R-DW-1 | AESOP 201 C - ABS | | 06/22/2021 | BNP Paribas | | 421,042 | 405,000 | 136 |
| 05377R-EK-6 | AESOP 211 C - ABS | | 05/11/2021 | J P MORGAN SECURITIES | | 99,993 | 100,000 | 0 |
| 05490A-AA-1 | BBUBS 2012-TFT A - CMBS | | 09/24/2021 | Various | | 141,649 | 141,796 | 163 |
| 05490A-AC-7 | BBUBS 2012-TFT B - CMBS | | 09/15/2021 | PERFORMANCE TRUST | | 97,519 | 105,000 | 172 |
| 05493L-AA-4 | BAMLL 21JACX A - CMBS | | 08/26/2021 | Bank of America Securities | | 200,000 | 200,000 | 0 |
| 05551V-BM-4 | BBCMS 2021-C10 AS - CMBS | | 06/25/2021 | BARCLAYS CAPITAL INC FIXED INC | | 617,981 | 600,000 | 626 |
| 05553B-AA-3 | BCP 21330N A - CMBS | | 06/16/2021 | MORGAN STANLEY & CO. LLC | | 99,260 | 100,000 | 0 |
| 05592C-AN-6 | BPR 21NRD E - CMBS | | 12/15/2021 | MORGAN STANLEY&CO. LLC/INTERNATIONAL PLC | | 673,313 | 675,000 | 0 |
| 05601D-AA-1 | BREX 211 A - ABS | | 07/12/2021 | BARCLAYS CAPITAL INC FIXED INC | | 231,620 | 230,000 | 308 |
| 056054-AA-7 | BX 19XL A - CMBS | | 04/09/2021 | DEUTSCHE BANK SECURITIES, INC. | | 203,500 | 203,150 | 168 |
| 05609C-AA-5 | BX 2121M A - CMBS | | 10/27/2021 | Barclays Bank | | 395,710 | 400,000 | 0 |
| 06051G-HV-4 | BANK OF AMERICA CORP | | 06/24/2021 | DEUTSCHE BANK SECURITIES, INC. | | 322,371 | 300,000 | 4,126 |
| 06051G-JK-6 | BANK OF AMERICA CORP | | 06/23/2021 | GOLDMAN | | 426,594 | 430,000 | 872 |
| 06051G-JL-4 | BANK OF AMERICA CORP | | 05/21/2021 | CitiGroup | | 286,680 | 300,000 | 497 |
| 06051G-JR-1 | BANK OF AMERICA CORP | | 04/16/2021 | BANC OF AMERICA/FIXED INCOME | | 204,000 | 204,000 | 0 |
| 06367T-QW-3 | BANK OF MONTREAL | C | 07/06/2021 | BMO CAPITAL MARKETS | | 400,382 | 401,000 | 0 |
| 064159-BN-9 | BANK OF NOVA SCOTIA | C | 09/29/2021 | SCOTIA CAPITAL USA INC | | 200,000 | 200,000 | 0 |
| 064159-VJ-2 | BANK OF NOVA SCOTIA | C | 11/18/2021 | Various | | 218,509 | 204,000 | 1,606 |
| 06540C-CL-9 | BANK 2021-BNK35 AS - CMBS | | 07/28/2021 | MORGAN STANLEY&CO. LLC/INTERNATIONAL PLC | | 695,222 | 675,000 | 461 |
| 06540D-CA-1 | BANK 2021-BNK36 AS - CMBS | | 09/24/2021 | Merrill Lynch | | 700,377 | 680,000 | 305 |
| 06540T-AD-2 | BANK 2018-BNK11 A3 - CMBS | | 07/12/2021 | JP MORGAN SECURITIES LLC | | 344,850 | 300,000 | 438 |
| 06541C-BL-9 | BANK 2021-BNK33 A5 - CMBS | | 05/07/2021 | BANC OF AMERICA/FIXED INCOME | | 406,850 | 395,000 | 533 |
| 06541J-AL-5 | BANK 2021-BNK34 A5 - CMBS | | 06/14/2021 | WELLS FARGO SECURITIES LLC | | 458,335 | 445,000 | 693 |
| 06541J-AT-8 | BANK 2021-BNK34 AS - CMBS | | 06/29/2021 | MORGAN STANLEY & COMPANY | | 421,515 | 410,000 | 0 |
| 07133M-AJ-5 | BATLN 16R DR - CDO | C | 11/29/2021 | Merrill Lynch | | 495,000 | 495,000 | 0 |
| 0778FP-AC-3 | BELL TELEPHONE COMPANY OF CANADA OR BELL | C | 03/12/2021 | RBC CAPITAL MARKETS | | 338,841 | 339,000 | 0 |
| 08163G-AU-4 | BMARK 2021-B28 A5 - CMBS | | 08/03/2021 | JP MORGAN (SEC) CLEARING CORP | | 700,399 | 680,000 | 756 |
| 08163J-AE-4 | BMARK 2021-B29 A5 - CMBS | | 09/17/2021 | GOLDMAN, SACHS & CO. | | 308,999 | 300,000 | 577 |
| 08181V-AU-9 | BSP CR - CDO | | 05/24/2021 | J P MORGAN SECURITIES | | 400,000 | 400,000 | 0 |
| 08182B-AL-2 | BSP 17R AR - CDO | | 07/21/2021 | WELLS FARGO SECURITIES LLC | | 400,000 | 400,000 | 0 |
| 09061G-AJ-0 | BIOMARIN PHARMACEUTICAL INC | | 03/31/2021 | Various | | 468,329 | 475,000 | 2,271 |
| 09239B-AC-3 | BLACKLINE INC | | 10/21/2021 | CREDIT SUISSE SECURITIES | | 331,367 | 325,000 | 0 |
| 09630P-AE-3 | BLUEMOUNTAIN CLO XXVIII LTD - CDO | C | 01/25/2021 | GOLDMAN | | 635,000 | 635,000 | 0 |
| 10921U-2C-1 | BRIGHTHOUSE FINANCIAL GLOBAL FUNDING | | 05/17/2021 | JP MORGAN CHASE BANK N.A. | | 299,325 | 300,000 | 0 |
| 11135F-AS-0 | BROADCOM INC | | 06/24/2021 | CitiGroup | | 452,420 | 400,000 | 2,054 |
| 11259P-20-8 | BROOKFIELD BRP HOLDINGS (CANADA) INC | C | 12/07/2021 | Various | | 155,506 | 6,225 | 0 |
| 11271L-AH-5 | BROOKFIELD FINANCE INC | C | 05/25/2021 | Various | | 1,026,574 | 1,025,000 | 681 |
| 1251SH-AY-1 | CD 2017-CD5 A3 - CMBS | | 09/22/2021 | Various | | 643,262 | 600,000 | 1,216 |
| 12530M-AA-3 | SORT 2020-1 A1 - ABS | | 09/23/2021 | Various | | 589,194 | 577,954 | 308 |
| 12530M-AE-5 | SORT 2021-1 A1 - ABS | | 03/10/2021 | GOLDMAN | | 314,940 | 315,000 | 0 |
| 125491-AP-5 | CI FINANCIAL CORP | C | 06/02/2021 | Bank of America Securities | | 199,896 | 200,000 | 0 |
| 12566B-AJ-5 | CRPT 21RETL B - CMBS | | 07/23/2021 | J P MORGAN SECURITIES | | 350,000 | 350,000 | 0 |

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|---|---|---|---|---|---|---|---|---|
| 12596W-AG-9 | CSAIL 2019-C16 AS - CMBS | | 07/06/2021 | Citigroup (SSB) | | 582,073 | 620,000 | 435 |
| 12597B-AY-5 | CSAIL 2019-C17 AS - CMBS | | 06/28/2021 | BARCLAYS CAPITAL INC FIXED INC | | 572,510 | 625,000 | 1,651 |
| 126192-AF-0 | COMM 2012-LC4 B - CMBS | | 06/22/2021 | Citigroup (SSB) | | 599,463 | 595,000 | 1,876 |
| 12624P-AJ-4 | COMM 2012-CCRE3 AM - CMBS | | 04/28/2021 | GOLDMAN | | 595,347 | 590,000 | 1,624 |
| 12624P-AL-9 | COMM 2012-CCRE3 B - CMBS | | 10/15/2021 | Various | | 474,963 | 480,000 | 1,065 |
| 12624U-AC-8 | COMM 2013-GAM A2 - CMBS | | 09/24/2021 | PERFORMANCE TRUST | | 86,855 | 86,585 | 219 |
| 12624U-AJ-3 | COMM 2013-GAM B - CMBS | | 05/07/2021 | CREDIT SUISSE SECURITIES | | 342,563 | 350,000 | 343 |
| 126407-AA-3 | CSMC 21NQM1 A1 - CMO/RMBS | | 01/22/2021 | CREDIT SUISSE SECURITIES | | 454,394 | 454,396 | 265 |
| 12649A-AC-3 | CSMC 2014-USA A2 - CMBS | | 04/15/2021 | PERSHING DIV OF DLJ SEC LNDING | | 608,081 | 565,000 | 1,117 |
| 12649A-AJ-8 | CSMC 2014-USA B - CMBS | | 12/20/2021 | Credit Suisse Securities (USA), LLC | | 137,845 | 140,000 | 342 |
| 126670-LQ-9 | CWL 2005-14 M2 - RMBS | | 06/29/2021 | Goldman Sachs & Co. | | 368,111 | 368,053 | 49 |
| 126671-5K-8 | CWL 2004-4 M1 - RMBS | | 05/03/2021 | JP MORGAN SECURITIES LLC | | 370,311 | 372,992 | 77 |
| 13645R-BD-5 | CANADIAN PACIFIC RAILWAY CO | C | 11/17/2021 | BMO CAPITAL MARKETS | | 248,671 | 249,000 | 0 |
| 14040H-BG-9 | CAPITAL ONE FINANCIAL CORP | | 06/23/2021 | Various | | 824,680 | 770,000 | 6,606 |
| 14310B-AU-5 | CGMS 2013-1 ARR - CDO | | 06/25/2021 | RBC CAPITAL MARKETS, LLC | | 400,733 | 400,000 | 0 |
| 14317D-AG-5 | CARMX 2021-3 D - ABS | | 08/19/2021 | Various | | 309,987 | 310,000 | 17 |
| 14317J-AG-2 | CARMX 2021-4 C - ABS | | 09/14/2021 | BARCLAYS CAPITAL INC | | 259,898 | 260,000 | 0 |
| 14686K-AD-9 | CRVNA 21N2 C - ABS | | 05/25/2021 | CITIGROUP GLOBAL MARKETS INC. | | 154,984 | 155,000 | 0 |
| 14687B-AK-2 | CRVNA 2021-P1 C - ABS | | 08/03/2021 | CREDIT SUISSE AG-NEW YORK BRANCH | | 267,341 | 265,000 | 259 |
| 14687G-AD-7 | CRVNA 2021-N3 C - ABS | | 08/30/2021 | WELLS FARGO SECURITIES LLC | | 179,971 | 180,000 | 0 |
| 14687J-AJ-8 | CRVNA 2021-P3 D - ABS | | 09/21/2021 | BNP Paribas | | 679,751 | 680,000 | 0 |
| 14687T-AG-2 | CRVNA 2021-P2 D - ABS | | 06/15/2021 | WELLS FARGO SECURITIES LLC | | 604,751 | 605,000 | 0 |
| 14856J-AA-2 | CASTLELAKE AIRCRAFT STRUCTURED TRUST 201 | | 07/23/2021 | GOLDMAN | | 434,996 | 435,000 | 0 |
| 15189T-BA-4 | CENTERPOINT ENERGY INC | | 05/11/2021 | MIZUHO SECURITIES USA/FIXED INCOME | | 165,613 | 166,000 | 0 |
| 152314-JD-3 | CXHE 2004-A M1 - RMBS | | 09/17/2021 | MIZUHO SECURITIES USA LLC | | 419,394 | 422,896 | 217 |
| 163072-AA-9 | CHEESECAKE FACTORY INC | | 11/30/2021 | Jefferies | | 246,845 | 275,000 | 478 |
| 163092-AE-9 | CHEGG INC | | 03/23/2021 | Various | | 598,857 | 525,000 | 0 |
| 163092-AF-6 | CHEGG INC | | 11/02/2021 | CITIGROUP GLOBAL MARKETS, INC | | 124,760 | 150,000 | 0 |
| 17136M-AA-0 | CHURCH & DWIGHT CO INC | | 12/01/2021 | Bank of America Merrill Lynch | | 808,340 | 810,000 | 0 |
| 172967-MP-3 | CITIGROUP INC | | 06/24/2021 | HSBC SECURITIES (USA), INC. | | 349,305 | 300,000 | 3,235 |
| 17318U-AH-7 | CSCMT 2012-GC8 C - CMBS | | 06/10/2021 | Citigroup (SSB) | | 101,000 | 100,000 | 176 |
| 17320Q-AG-4 | CSCMT 2013-375P B - CMBS | | 10/15/2021 | Citigroup (SSB) | | 669,195 | 650,000 | 1,181 |
| 17322M-AY-2 | CSCMT 2014-GC21 AS - CMBS | | 10/25/2021 | GOLDMAN, SACHS & CO. | | 412,973 | 390,000 | 1,134 |
| 19424K-AD-5 | CASL 21A C - ABS | | 05/06/2021 | BARCLAYS CAPITAL INC FIXED INC | | 415,163 | 410,000 | 475 |
| 19685W-AA-9 | COLT 212 A1 - CMO/RMBS | | 07/22/2021 | FREEMARK BLAIR & COMPANY, INC/ | | 583,998 | 584,000 | 330 |
| 19688B-AA-2 | COLT 211R A1 - CMO/RMBS | | 01/08/2021 | Nomura | | 512,132 | 512,000 | 0 |
| 2027A0-KD-0 | COMMONWEALTH BANK OF AUSTRALIA | C | 09/08/2021 | Citigroup (SSB) | | 344,110 | 345,000 | 0 |
| 21872N-AA-8 | CAFL 2019-3 A - CMBS | | 04/20/2021 | Loop Capital Markets | | 94,631 | 90,232 | 142 |
| 21872N-AG-5 | CAFL 2019-3 B - CMBS | | 04/21/2021 | Loop Capital Markets | | 120,714 | 115,000 | 222 |
| 21873B-AG-0 | CAFL 212 B - CMBS | | 08/04/2021 | Various | | 582,183 | 680,000 | 930 |
| 21873L-AL-7 | CAFL 211 D - CMBS | | 04/21/2021 | WELLS FARGO SECURITIES LLC | | 164,995 | 165,000 | 417 |
| 22410J-AA-4 | CRACKER BARREL OLD COUNTRY STORE INC | | 11/30/2021 | JP MORGAN SECURITIES LLC | | 260,126 | 275,000 | 783 |
| 22535B-AE-3 | CAALT 214 C - ABS | | 10/19/2021 | WELLS FARGO SECURITIES LLC | | 274,981 | 275,000 | 0 |
| 22550L-2E-0 | CREDIT SUISSE AG (NEW YORK BRANCH) | | 06/23/2021 | Various | | 499,105 | 500,000 | 492 |
| 22823R-AS-8 | CCITY 1R CR - CDO | C | 07/15/2021 | Citigroup (SSB) | | 250,000 | 250,000 | 0 |
| 22824D-AJ-8 | CROWN CITY CLO III - CDO | C | 06/18/2021 | J P MORGAN SECURITIES | | 600,000 | 600,000 | 0 |
| 233046-AL-5 | DNKN 2019-1 A23 - RMBS | | 08/30/2021 | Merrill Lynch | | 107,126 | 98,000 | 130 |
| 233046-AQ-4 | DNKN 211 A22 - RMBS | | 10/15/2021 | BARCLAYS CAPITAL INC FIXED INC | | 680,000 | 680,000 | 0 |
| 233262-AC-8 | DLLAD 211 A3 - ABS | | 07/20/2021 | JP MORGAN SECURITIES LLC | | 499,969 | 500,000 | 0 |
| 233331-B1-8 | DTE ENERGY CO | | 11/15/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 74,400 | 75,000 | 0 |
| 23344Q-AD-1 | DTAOT 213 D - ABS | | 08/04/2021 | Citigroup Global Markets, Inc. | | 679,968 | 680,000 | 0 |
| 23345E-AG-0 | DTAOT 212 D - ABS | | 06/24/2021 | J P MORGAN SECURITIES | | 482,381 | 480,000 | 260 |
| 24381W-AB-4 | DRMT 2021-2 A2 - CMO/RMBS | | 06/08/2021 | CREDIT SUISSE SECURITIES | | 299,999 | 300,000 | 393 |
| 251526-CX-3 | DEUTSCHE BANK AG (NEW YORK BRANCH) | | 06/11/2021 | MUFG SECURITIES EMEA PLC | | 202,458 | 200,000 | 287 |
| 25470D-BJ-7 | DISCOVERY COMMUNICATIONS LLC | | 06/25/2021 | Various | | 755,129 | 696,000 | 2,316 |
| 256163-AC-0 | DOCUSIGN INC | | 11/23/2021 | CITIGROUP GLOBAL MARKETS, INC | | 280,582 | 275,000 | 0 |
| 262104-AF-9 | DRIVE 2021-2 D - ABS | | 08/17/2021 | Citigroup Global Markets, Inc. | | 524,932 | 525,000 | 0 |
| 26210C-AB-0 | DROPBOX INC | | 11/10/2021 | Various | | 707,174 | 650,000 | 0 |
| 26210Y-AG-1 | DROP 21FILE B - CMBS | | 04/21/2021 | GOLDMAN | | 600,000 | 600,000 | 0 |
| 26253A-AC-0 | DTAOT 2020-3 C - ABS | | 10/07/2021 | J P MORGAN SECURITIES | | 101,069 | 100,000 | 110 |
| 286181-AF-9 | ELEMENT FLEET MANAGEMENT CORP | C | 04/05/2021 | RBC CAPITAL MARKETS | | 210,417 | 209,000 | 9 |
| 28628B-AA-6 | ELFI 21A A - ABS | | 10/18/2021 | BMO CAPITAL MARKETS CORP | | 299,942 | 300,000 | 0 |
| 29002L-AG-5 | ELM11 11 D - CDO | C | 08/18/2021 | RBC DOMINION SEC. INC | | 435,000 | 435,000 | 0 |
| 29003A-AE-3 | ELM15 5R ER - CDO | C | 06/17/2021 | RBC CAPITAL MARKETS | | 360,000 | 360,000 | 0 |
| 29250N-BC-8 | ENBRIDGE INC | C | 06/24/2021 | MARKETAXESS CORPORATION | | 139,745 | 125,000 | 3,254 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 29355A-AG-2 | ENPHASE ENERGY INC | | 08/27/2021 | Various | | 657,009 | 675,000 | 0 |
| 29404K-AD-8 | ENVESTNET INC | | 01/12/2021 | JP MORGAN SECURITIES LLC | | 400,246 | 375,000 | 1,125 |
| 29717P-AN-7 | ESSEX PORTFOLIO LP | | 03/17/2021 | WELLS FARGO SECURITIES LLC | | 201,149 | 185,000 | 2,748 |
| 30165X-AD-7 | EART 2021-2 B - ABS | | 06/24/2021 | WELLS FARGO SECURITIES LLC | | 485,114 | 485,000 | 200 |
| 30165X-AE-5 | EART 2021-2 C - ABS | | 05/25/2021 | DEUTSCHE BANK SECURITIES, INC. | | 159,966 | 160,000 | 0 |
| 30166A-AF-1 | EART 2021-3 D - ABS | | 08/17/2021 | WELLS FARGO SECURITIES LLC | | 674,976 | 675,000 | 0 |
| 30227F-AE-0 | ESA 21ESH B - CMBS | | 10/04/2021 | Citigroup Global Markets, Inc. | | 100,011 | 99,482 | 85 |
| 30227F-AJ-9 | ESA 21ESH D - CMBS | | 06/24/2021 | J P MORGAN SECURITIES | | 100,000 | 100,000 | 0 |
| 30322D-AA-7 | FRTKL 2021-SFR1 A - CMBS | | 08/18/2021 | MORGAN SECURITIES-FIXED INC | | 924,987 | 925,000 | 0 |
| 30322M-AB-5 | FREED 213FP B - ABS | | 09/21/2021 | CREDIT SUISSE AG-NEW YORK BRANCH | | 259,996 | 260,000 | 0 |
| 3137G0-KQ-1 | STACR 2016-DNA3 M3 - CMO/RMBS | | 01/25/2021 | Citi Bank | | 1,044,080 | 994,361 | 283 |
| 3137G0-NX-3 | STACR 2017-DNA2 M2 - CMO/RMBS | | 01/27/2021 | Bank of America Merrill Lynch | | 1,032,188 | 1,000,000 | 398 |
| 3137G0-QQ-5 | STACR 2017-DNA3 M2 - CMO/RMBS | | 01/27/2021 | Nomura | | 1,048,025 | 1,030,000 | 301 |
| 32027L-AF-2 | FFML 2006-FF14 A6 - RMBS | | 01/27/2021 | MORGAN STANLEY & CO. LLC | | 417,813 | 500,000 | 24 |
| 32057J-AG-8 | FIAOT 212 D - ABS | | 08/17/2021 | WELLS FARGO SECURITIES LLC | | 684,967 | 685,000 | 0 |
| 33767M-AN-5 | FKH 20SFR1 F2 - RMBS | | 09/03/2021 | MORGAN STANLEY&CO. LLC/INTERNATIONAL PLC | | 680,728 | 660,000 | 550 |
| 33767T-AJ-9 | FKH 21SFR2 E1 - RMBS | | 08/11/2021 | MORGAN STANLEY&CO. LLC/INTERNATIONAL PLC | | 219,986 | 220,000 | 0 |
| 33767T-AL-4 | FKH 21SFR2 E2 - RMBS | | 08/11/2021 | MORGAN STANLEY&CO. LLC/INTERNATIONAL PLC | | 104,997 | 105,000 | 0 |
| 33767W-AA-1 | FKH 21SFR1 A - RMBS | | 06/29/2021 | MORGAN STANLEY & COMPANY | | 527,997 | 528,000 | 0 |
| 33767W-AN-3 | FKH 21SFR1 F1 - RMBS | | 06/29/2021 | MORGAN STANLEY & COMPANY | | 99,999 | 100,000 | 0 |
| 33835N-AA-9 | MORGN 183R AR - CDO | C | 06/25/2021 | JP MORGAN SECURITIES LLC | | 400,000 | 400,000 | 0 |
| 33835N-AG-6 | MORGN 183R DR - CDO | C | 06/25/2021 | J P MORGAN SECURITIES | | 250,000 | 250,000 | 0 |
| 33844W-AG-5 | FCAT 212 D - ABS | | 05/11/2021 | DEUTSCHE BANK SECURITIES, INC. | | 109,961 | 110,000 | 0 |
| 33846Q-AG-6 | FCAT 213 D - ABS | | 08/10/2021 | Citigroup Global Markets, Inc. | | 159,979 | 160,000 | 0 |
| 34528P-AK-2 | FORDF 2018-4 A - ABS | | 08/05/2021 | BARCLAYS CAPITAL INC | | 674,213 | 585,000 | 1,583 |
| 345340-AA-1 | FORDR 21REV1 A - ABS | | 04/07/2021 | BANC OF AMERICA/FIXED INCOME | | 349,999 | 350,000 | 0 |
| 35105U-AF-0 | FCRT 212 D - ABS | | 07/13/2021 | J P MORGAN SECURITIES | | 129,984 | 130,000 | 0 |
| 35137L-AG-0 | FOX CORP | | 04/13/2021 | TORONTO DOMINION SECS USA INC | | 201,955 | 186,000 | 1,666 |
| 35635C-AB-8 | FREED 212 B - ABS | | 05/06/2021 | BNY/SUNTRUST CAPITAL MARKETS | | 599,990 | 600,000 | 0 |
| 36143L-2B-0 | GA GLOBAL FUNDING TRUST | | 04/13/2021 | MORGAN STANLEY & CO. LLC | | 299,685 | 300,000 | 67 |
| 36166N-AC-7 | GE CAPITAL FUNDING LLC | | 02/11/2021 | Goldman Sachs & Co. | | 709,296 | 597,000 | 6,866 |
| 361886-CM-4 | GFORT 2020-2 A - ABS | | 05/06/2021 | SG AMERICAS SECURITIES, LLC | | 232,317 | 231,000 | 111 |
| 36192R-AA-0 | GSMS 2012-BWTR A - CMBS | | 10/12/2021 | Various | | 570,600 | 560,000 | 766 |
| 36197V-AA-6 | GSMS 2013-PEMB A - CMBS | | 04/19/2021 | PERSHING DIV OF DLJ SEC LNDING | | 104,391 | 100,000 | 204 |
| 36197V-AC-2 | GSMS 2013-PEMB B - CMBS | | 06/11/2021 | PERSHING DIV OF DLJ SEC LNDING | | 317,574 | 315,000 | 435 |
| 36198E-AY-1 | GSMS 2013-GC13 C - CMBS | | 11/17/2021 | Various | | 792,150 | 860,000 | 1,734 |
| 36252R-BC-2 | GSMS 2014-GC18 B - CMBS | | 04/15/2021 | GOLDMAN | | 29,550 | 30,000 | 73 |
| 36261X-AG-0 | GCAR 212 D - ABS | | 06/08/2021 | J P MORGAN SECURITIES | | 184,970 | 185,000 | 0 |
| 36263L-AG-4 | GCAR 213 D - ABS | | 09/14/2021 | WELLS FARGO SECURITIES LLC | | 254,918 | 255,000 | 0 |
| 36361U-AL-4 | GALL 171R A1R - CDO | | 12/16/2021 | GREENSLEDGE CAPITAL MARKETS LLC | | 249,800 | 250,000 | 0 |
| 37045X-DM-5 | GENERAL MOTORS FINANCIAL COMPANY INC | | 10/12/2021 | J P MORGAN SECURITIES | | 250,897 | 251,000 | 0 |
| 37254B-AC-4 | GENPACT LUXEMBOURG SARL | C | 03/25/2021 | J P MORGAN SECURITIES | | 150,145 | 139,000 | 1,538 |
| 37959G-AC-1 | GLOBAL ATLANTIC (FIN) CO | | 06/30/2021 | Various | | 170,188 | 170,000 | 0 |
| 380144-AF-2 | GMALT 2021-2 C - ABS | | 05/18/2021 | THE BANK OF NEW YORK MELLON/SOC GEN BANK | | 599,910 | 600,000 | 0 |
| 38141G-YB-4 | GOLDMAN SACHS GROUP INC | | 05/25/2021 | CitiGroup | | 101,072 | 100,000 | 254 |
| 38145G-AH-3 | GOLDMAN SACHS GROUP INC | | 06/23/2021 | US BANCORP INVESTMENTS INC. | | 672,750 | 620,000 | 2,351 |
| 393657-AL-5 | GREENBRIER COMPANIES INC | | 11/17/2021 | CREDIT SUISSE SECURITIES | | 289,094 | 275,000 | 747 |
| 39809X-AA-6 | GSTNE 21HC2 A - CMBS | | 11/30/2021 | JP MORGAN (SEC) CLEARING CORP | | 310,000 | 310,000 | 0 |
| 40431R-AA-3 | HASC 2007-WF1 1A - RMBS | | 08/24/2021 | MORGAN STANLEY & COMPANY | | 155,564 | 156,266 | 1 |
| 40441J-AF-8 | HPEFS 212 D - ABS | | 06/15/2021 | J P MORGAN SECURITIES | | 154,970 | 155,000 | 0 |
| 40637H-AC-3 | HALOZYME THERAPEUTICS INC | | 09/23/2021 | Various | | 551,200 | 600,000 | 393 |
| 41161P-WC-3 | HVMLT 2005-13 2A2 - CMO/RMBS | | 01/19/2021 | Goldman Sachs & Co. | | 225,371 | 295,569 | 28 |
| 41162D-AF-6 | HVMLT 2006-12 2AA - RMBS | | 01/08/2021 | Goldman Sachs & Co. | | 303,136 | 322,485 | 67 |
| 411707-AK-8 | HNGRY 2021-1 A2 - RMBS | | 07/22/2021 | BARCLAYS CAPITAL INC FIXED INC | | 101,063 | 100,000 | 255 |
| 42250P-AC-7 | HEALTHPEAK PROPERTIES INC | | 07/01/2021 | WELLS FARGO SECURITIES LLC | | 192,763 | 193,000 | 0 |
| 42704R-AA-9 | HERA 21FL1 A - CMBS | | 02/10/2021 | CitiGroup | | 300,000 | 300,000 | 0 |
| 427866-AU-2 | HERSHEY CO | | 01/27/2021 | Unknown | | 1,111,390 | 1,000,000 | 14,044 |
| 42806M-AF-6 | HERTZ 2021-2 B - ABS | | 06/24/2021 | DEUTSCHE BANK SECURITIES, INC. | | 249,881 | 250,000 | 0 |
| 43709N-AD-5 | HEAT 2006-7 2A3 - RMBS | | 09/07/2021 | MORGAN STANLEY & CO. LLC | | 301,052 | 319,185 | 31 |
| 437300-AL-0 | HPA 211 F - CMBS | | 07/09/2021 | Citigroup (SSB) | | 184,997 | 185,000 | 0 |
| 44148J-AA-7 | HMIRE 2021-1 A2 - ABS | | 11/09/2021 | MORGAN SECURITIES-FIXED INC | | 205,000 | 205,000 | 0 |
| 44328B-AD-0 | HASC 2006-HE2 2A2 - RMBS | | 03/11/2021 | MORGAN STANLEY & CO. LLC | | 271,803 | 717,632 | 121 |
| 45867G-AB-7 | INTERDIGITAL WIRELESS INC | | 02/11/2021 | WELLS FARGO SECURITIES LLC | | 109,862 | 100,000 | 417 |
| 462222-AB-6 | IONIS PHARMACEUTICALS INC | | 03/23/2021 | JP MORGAN SECURITIES LLC | | 93,116 | 100,000 | 35 |
| 462222-AC-4 | IONIS PHARMACEUTICALS INC | | 11/01/2021 | JP MORGAN SECURITIES LLC | | 413,056 | 450,000 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 465741-AM-8 | ITRON INC | | 11/08/2021 | Various | | 565,046 | 600,000 | 0 |
| 46590J-AW-7 | JPMBB 2015-C32 A5 - CMBS | | 10/05/2021 | JP MORGAN (SEC) CLEARING CORP | | 675,207 | 630,000 | 378 |
| 4662SH-QW-3 | JPMORGAN CHASE & CO | | 08/03/2021 | Raymond James Financial | | 2,754,025 | 2,500,000 | 28,417 |
| 46637W-AG-8 | JPMCC 2012-CIBX B - CMBS | | 09/17/2021 | Citigroup (SSB) | | 411,581 | 405,000 | 1,048 |
| 46639E-AK-7 | JPMCC 2012-LC9 B - CMBS | | 06/25/2021 | GOLDMAN | | 673,409 | 655,000 | 1,728 |
| 46647P-BJ-4 | JPMORGAN CHASE & CO | | 06/24/2021 | DEUTSCHE BANK SECURITIES, INC. | | 353,991 | 300,000 | 3,520 |
| 46647P-BN-5 | JPMORGAN CHASE & CO | | 05/24/2021 | Goldman Sachs & Co. | | 196,172 | 200,000 | 587 |
| 46647P-BZ-8 | JPMORGAN CHASE & CO | | 03/09/2021 | J P MORGAN SECURITIES | | 502,000 | 502,000 | 0 |
| 477839-AA-2 | JOHN BEAN TECHNOLOGIES CORP | | 10/28/2021 | Jefferies | | 594,678 | 550,000 | 584 |
| 48128J-2P-3 | JPMORGAN CHASE BANK, NATIONAL ASSOCIATIO | | 07/13/2021 | J P MORGAN SECURITIES | | 250,000 | 250,000 | 0 |
| 482480-AE-0 | KLA CORP | | 12/17/2021 | GOLDMAN | | 231,075 | 213,000 | 1,376 |
| 48254C-AA-3 | KIND 2021-KDIP A - CMBS | | 06/23/2021 | Citigroup (SSB) | | 130,103 | 130,000 | 22 |
| 48305Q-AF-0 | KAISER FOUNDATION HOSPITALS | | 06/08/2021 | GOLDMAN | | 140,000 | 140,000 | 0 |
| 49803X-AB-9 | KITE REALTY GROUP LP | | 04/21/2021 | Various | | 699,132 | 700,000 | 155 |
| 50200Y-AU-2 | LCM 30R CR - CDO | C | 05/14/2021 | MORGAN STANLEY & COMPANY | | 250,000 | 250,000 | 0 |
| 50200Y-AW-8 | LCM 30R DR - CDO | C | 05/14/2021 | MORGAN STANLEY & COMPANY | | 250,000 | 250,000 | 0 |
| 51889C-AB-8 | LRK 20A 2FX - ABS | | 09/23/2021 | RBC DOMINION SEC. INC | | 172,622 | 164,693 | 13 |
| 52603B-AC-1 | LENDINGTREE INC | | 04/22/2021 | Various | | 743,266 | 750,000 | 682 |
| 52603B-AD-9 | LENDINGTREE INC | | 08/27/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 132,602 | 150,000 | 96 |
| 53944Y-AH-6 | LLOYDS BANKING GROUP PLC | C | 06/23/2021 | BANC OF AMERICA/FIXED INCOME | | 379,274 | 350,000 | 3,905 |
| 53948H-AA-4 | LNCR 21CRE6 A - CMBS | | 10/27/2021 | WELLS FARGO SECURITIES LLC | | 400,000 | 400,000 | 0 |
| 540424-AT-5 | LOEWS CORP | | 05/25/2021 | WELLS FARGO SECURITIES LLC | | 322,473 | 300,000 | 320 |
| 55024U-AD-1 | LUMENTUM HOLDINGS INC | | 05/12/2021 | WELLS FARGO SECURITIES LLC | | 489,977 | 450,000 | 702 |
| 55066H-AA-2 | LUXE 21TRIP A - CMBS | | 10/04/2021 | Goldman Sachs & Co. | | 400,000 | 400,000 | 0 |
| 552757-AA-4 | MFRA 2020-NQM3 A1 - RMBS | | 02/01/2021 | BARCLAYS CAPITAL INC | | 0 | 0 | 0 |
| 55317A-AA-7 | MKS 171R AR - CDO | C | 03/05/2021 | JEFFERIES LLC | | 300,000 | 300,000 | 0 |
| 553514-AL-4 | MSBAM 2012-CKSV C - CMBS | | 09/16/2021 | Various | | 434,374 | 540,000 | 652 |
| 55352N-AC-1 | MSCCG 2015-ALDR A2 - CMBS | | 10/22/2021 | BREAN MURRAY | | 219,688 | 210,000 | 505 |
| 55389T-AC-5 | MVWOT 211W C - RMBS | | 05/10/2021 | BANC OF AMERICA/FIXED INCOME | | 134,986 | 135,000 | 0 |
| 55608J-AL-2 | MACQUARIE GROUP LTD | C | 01/07/2021 | Various | | 258,782 | 241,000 | 2,918 |
| 55822A-AS-6 | MDPK XLVI DR - CDO | C | 08/20/2021 | JP MORGAN (SEC) CLEARING CORP | | 675,000 | 675,000 | 0 |
| 565130-AA-9 | MAPLE GROVE FUNDING TRUST I | | 10/07/2021 | CREDIT SUISSE SECURITIES (USA) | | 400,000 | 400,000 | 0 |
| 56577P-AL-3 | MCLO 9R A1R - CDO | C | 01/27/2021 | CitiGroup | | 300,000 | 300,000 | 0 |
| 57108T-AB-3 | MFT 212 B - ABS | | 07/09/2021 | GOLDMAN | | 194,997 | 195,000 | 0 |
| 57164Y-AB-3 | MARRIOTT VACATIONS WORLDWIDE CORP | | 01/28/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 249,047 | 225,000 | 1,275 |
| 57643L-GF-7 | MABS 2005-NC1 M1 - RMBS | | 07/07/2021 | MORGAN STANLEY & CO. LLC | | 339,547 | 347,141 | 110 |
| 58403Y-AD-8 | MED 21MDLN A - CMBS | | 10/29/2021 | GOLDMAN, SACHS & CO. | | 335,000 | 335,000 | 0 |
| 58403Y-AN-6 | MED 21MDLN C - CMBS | | 10/29/2021 | GOLDMAN, SACHS & CO. | | 115,000 | 115,000 | 0 |
| 59001K-AF-7 | MERITOR INC | | 05/26/2021 | CREDIT SUISSE SECURITIES | | 188,879 | 175,000 | 679 |
| 59022V-AA-9 | MLMI 2006-OPT1 A1 - RMBS | | 07/22/2021 | Bank of America Securities | | 421,433 | 433,492 | 3 |
| 59156R-AV-0 | METLIFE INC | | 04/21/2021 | PERSHING DIV OF DLJ SEC LNDING | | 42,566 | 25,000 | 612 |
| 59217G-GU-7 | METROPOLITAN LIFE GLOBAL FUNDING I | | 05/24/2021 | Goldman Sachs & Co. | | 374,420 | 400,000 | 2,394 |
| 606822-BW-3 | MITSUBISHI UFJ FINANCIAL GROUP INC | C | 07/12/2021 | MITSUBISHI UFJ SECURITIES | | 410,000 | 410,000 | 0 |
| 61691Y-AJ-0 | MORGAN STANLEY CAPITAL I TRUST 2021-L5 - | | 04/29/2021 | MORGAN STANLEY & COMPANY | | 242,036 | 235,000 | 178 |
| 61692C-BM-9 | MSC 2021-L6 AS - CMBS | | 06/30/2021 | MORGAN STANLEY & COMPANY | | 695,238 | 675,000 | 619 |
| 617446-8V-4 | MORGAN STANLEY | | 06/23/2021 | PERSHING DIV OF DLJ SEC LNDING | | 433,242 | 440,000 | 181 |
| 617446-8X-0 | MORGAN STANLEY | | 05/25/2021 | Barclays Bank | | 287,283 | 300,000 | 466 |
| 61744C-UT-1 | MSAC 2005-HE5 M2 - RMBS | | 03/17/2021 | MORGAN STANLEY & COMPANY | | 334,910 | 334,858 | 156 |
| 61753V-AD-4 | MSAC 2007-HE4 A2C - RMBS | | 05/19/2021 | CREDIT SUISSE SECURITIES (USA) | | 339,959 | 768,268 | 179 |
| 61761A-AZ-1 | MSBAM 2012-C5 A4 - CMBS | | 03/11/2021 | BANC OF AMERICA/FIXED INCOME | | 202,888 | 198,000 | 245 |
| 61762M-BZ-3 | MSBAM 2013-C10 B - CMBS | | 05/21/2021 | Citigroup (SSB) | | 151,111 | 155,000 | 436 |
| 61762T-AE-6 | MSBAM 2013-C11 A4 - CMBS | | 07/09/2021 | GOLDMAN | | 675,705 | 645,000 | 616 |
| 61763M-AH-3 | MSBAM 2014-C16 AS - CMBS | | 04/13/2021 | WELLS FARGO SECURITIES LLC | | 71,878 | 67,000 | 107 |
| 61772H-AA-5 | MSC 21230P A - CMBS | | 11/23/2021 | MORGAN STANLEY & CO. LLC | | 398,999 | 400,000 | 0 |
| 62432H-AJ-9 | MVEW 2017-1 AR - CDO | | 01/01/2021 | BANC OF AMERICA/FIXED INCOME | | (28) | 0 | 28 |
| 63743H-EU-2 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 02/01/2021 | RBC CAPITAL MARKETS | | 204,859 | 205,000 | 0 |
| 63935B-AB-9 | NAVSL 20H B - ABS | | 10/01/2021 | JP MORGAN SECURITIES INC. | | 678,130 | 655,000 | 1,012 |
| 63940V-AC-6 | NAVSL 2018-C B - ABS | | 10/25/2021 | Merrill Lynch | | 364,711 | 350,000 | 492 |
| 63941H-AA-0 | NAVSL 2020-D A - ABS | | 09/23/2021 | Various | | 412,737 | 408,928 | 250 |
| 63941U-AA-1 | NAVSL 2020-G A - ABS | | 08/02/2021 | RBC DOMINION SEC. INC | | 678,981 | 674,921 | 417 |
| 63942B-AA-2 | NAVSL 2021-A A - ABS | | 01/19/2021 | BARCLAYS CAPITAL INC | | 167,976 | 168,000 | 0 |
| 63942B-AB-0 | NAVSL 2021-A B - ABS | | 08/12/2021 | Various | | 323,816 | 325,000 | 20 |
| 63942E-AB-4 | NAVSL 2021-E B - ABS | | 09/13/2021 | Various | | 509,272 | 510,000 | 0 |
| 63942G-AB-9 | NAVSL 21F B - ABS | | 09/21/2021 | BARCLAYS CAPITAL INC | | 184,927 | 185,000 | 0 |
| 63942L-AB-8 | NAVSL 21B B - ABS | | 06/28/2021 | CREDIT SUISSE SECURITIES | | 551,387 | 545,000 | 572 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 64034Y-AC-5 | NSLT 21D B - ABS | | 10/21/2021 | MIZUHO SECURITIES USA LLC | | 124,977 | 125,000 | 0 |
| 64035D-AE-6 | NSLT 21A B1 - ABS | | 05/13/2021 | BANC OF AMERICA/FIXED INCOME | | 179,896 | 180,000 | 0 |
| 64049M-AB-6 | NEOGENOMICS INC | | 08/27/2021 | Various | | 448,775 | 450,000 | 89 |
| 64130P-AJ-2 | NEUB 28 D - CDO | C | 04/19/2021 | MORGAN STANLEY & COMPANY | | 334,665 | 335,000 | 29 |
| 64352V-QR-5 | NCHET 2006-1 A2B - RMBS | | 02/08/2021 | MORGAN STANLEY & CO. LLC | | 341,070 | 351,619 | 48 |
| 64360Y-AB-1 | NCHET 2006-2 A2B - RMBS | | 01/29/2021 | CitiGroup | | 196,338 | 201,631 | 13 |
| 643821-AA-9 | USRE 211 A1 - ABS | | 10/25/2021 | GOLDMAN, SACHS & CO. | | 574,394 | 585,000 | 0 |
| 65339K-BU-3 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | 03/15/2021 | CREDIT SUISSE SECURITIES | | 506,949 | 507,000 | 0 |
| 65339K-CB-4 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | 12/10/2021 | Various | | 188,168 | 188,000 | 0 |
| 65341B-AD-8 | NEXTERA ENERGY PARTNERS LP | | 09/23/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 302,432 | 275,000 | 0 |
| 65364U-AK-2 | NIAGARA MOHAWK POWER CORP | | 06/23/2021 | PERSHING DIV OF DLJ SEC LNDING | | 387,389 | 360,000 | 2,947 |
| 668771-AA-6 | NORTONLIFELOCK INC | | 08/05/2021 | JP MORGAN SECURITIES LLC | | 306,855 | 250,000 | 2,417 |
| 67112R-AY-0 | OAKC 3R DR - CDO | | 05/26/2021 | Citigroup (SSB) | | 360,000 | 360,000 | 0 |
| 67113L-AU-0 | OCP 1917R DR - CDO | C | 06/17/2021 | Citigroup (SSB) | | 260,000 | 260,000 | 0 |
| 67115L-AG-9 | OAKC D - CDO | C | 08/18/2021 | JP MORGAN (SEC) CLEARING CORP | | 585,000 | 585,000 | 0 |
| 67181D-AA-9 | OAKIG 2020-1 A1 - CMBS/RMBS | | 06/21/2021 | CREDIT SUISSE SECURITIES | | 382,129 | 376,134 | 58 |
| 67181D-AB-7 | OAKIG 2020-1 A2 - CMBS/RMBS | | 06/15/2021 | WELLS FARGO SECURITIES LLC | | 337,140 | 329,105 | 545 |
| 67401X-AS-0 | OAKCL 191R A1R - CDO | | 09/07/2021 | CREDIT SUISSE SECURITIES (USA) | | 200,000 | 200,000 | 0 |
| 67577V-AS-2 | OCT46 46R DR - CDO | C | 08/03/2021 | BNP PARIBAS | | 410,000 | 410,000 | 0 |
| 679295-AE-5 | OKTA INC | | 03/26/2021 | MIZUHO SECURITIES USA INC. | | 283,473 | 250,000 | 273 |
| 682687-AD-0 | ODART 211 D - ABS | | 10/07/2021 | DEUTSCHE SECURITIES | | 389,980 | 390,000 | 0 |
| 68269C-AA-4 | OMFIT 2018-2 A - ABS | | 07/28/2021 | Loop Capital Markets | | 120,615 | 115,000 | 182 |
| 68269M-AC-8 | OMFIT 211 B - ABS | | 05/17/2021 | BARCLAYS CAPITAL INC FIXED INC | | 599,674 | 600,000 | 0 |
| 68389X-CC-7 | ORACLE CORP | | 03/22/2021 | BANC OF AMERICA/FIXED INCOME | | 333,840 | 334,000 | 0 |
| 68504H-AC-1 | ONGLT 18A C - RMBS | | 06/02/2021 | GOLDMAN | | 40,256 | 39,374 | 98 |
| 69290L-AA-5 | PFP 217 A - CMBS | C | 03/03/2021 | WELLS FARGO SECURITIES LLC | | 400,000 | 400,000 | 0 |
| 69354N-AB-2 | PRA GROUP INC | | 02/26/2021 | NOMURA SECURITIES INTL INC | | 269,350 | 250,000 | 2,212 |
| 69355E-AS-4 | PPMC 3R DR - CDO | C | 04/19/2021 | MORGAN STANLEY & COMPANY | | 335,268 | 335,000 | 61 |
| 6944PL-2E-8 | PACIFIC LIFE GLOBAL FUNDING II | | 05/21/2021 | JP MORGAN SECURITIES LLC | | 301,146 | 300,000 | 470 |
| 69688A-AU-5 | PALMER SQUARE CLO 2013-2 LTD - CDO | | 04/29/2021 | J P MORGAN SECURITIES | | 250,000 | 250,000 | 0 |
| 69689A-BQ-2 | PLMRS 151R4 CR4 - CDO | | 05/24/2021 | J P MORGAN SECURITIES | | 420,000 | 420,000 | 0 |
| 69701X-AG-9 | PLMRS 212 D - CDO | C | 04/21/2021 | WELLS FARGO SECURITIES LLC | | 250,000 | 250,000 | 0 |
| 69702B-AA-9 | PSTAT 213 A1 - CDO | C | 06/24/2021 | CitiGroup | | 500,000 | 500,000 | 0 |
| 70470M-AL-9 | PCEPK D - CDO | C | 08/17/2021 | BNP PARIBAS | | 385,000 | 385,000 | 0 |
| 72703P-AB-9 | PLNT 2018-1 A22 - ABS | | 06/02/2021 | Loop Capital Markets | | 130,335 | 126,750 | 1,462 |
| 74114B-AJ-2 | PART 201 D - ABS | | 04/14/2021 | WELLS FARGO SECURITIES LLC | | 252,100 | 250,000 | 11 |
| 74333E-AA-0 | PROG 21SFR4 A - RMBS | | 04/22/2021 | BANC OF AMERICA/FIXED INCOME | | 319,995 | 320,000 | 0 |
| 74333E-AF-9 | PROG 21SFR4 E2 - RMBS | | 04/22/2021 | BANC OF AMERICA/FIXED INCOME | | 119,996 | 120,000 | 0 |
| 74333H-AA-3 | PROG 21SFR6 A - RMBS | | 06/25/2021 | DEUTSCHE BANK SECURITIES, INC. | | 383,993 | 384,000 | 0 |
| 74333H-AN-5 | PROG 21SFR6 F - RMBS | | 06/25/2021 | DEUTSCHE BANK SECURITIES, INC. | | 239,991 | 240,000 | 0 |
| 74333P-AJ-6 | PROG 21SFR7 E1 - RMBS | | 07/22/2021 | BANC OF AMERICA/FIXED INCOME | | 269,999 | 270,000 | 0 |
| 74333T-AA-7 | PROG 21SFR8 A - RMBS | | 08/18/2021 | GOLDMAN | | 1,204,943 | 1,205,000 | 0 |
| 74333V-AA-2 | PROG 21SFR3 A - RMBS | | 04/08/2021 | GOLDMAN | | 202,995 | 203,000 | 0 |
| 74368C-AX-2 | PROTECTIVE LIFE GLOBAL FUNDING | | 07/06/2021 | Various | | 381,677 | 380,000 | 2,029 |
| 744320-AN-2 | PRUDENTIAL FINANCIAL INC | | 06/30/2021 | Various | | 161,245 | 150,000 | 3,214 |
| 744320-AV-4 | PRUDENTIAL FINANCIAL INC | | 11/01/2021 | Various | | 523,326 | 565,000 | 9,502 |
| 74624M-AB-8 | PURE STORAGE INC | | 05/05/2021 | Jefferies | | 286,347 | 275,000 | 21 |
| 74932C-AA-8 | RBSCF 2013-GSP A - CMBS/CMO | | 04/15/2021 | Citigroup (SSB) | | 435,753 | 410,000 | 812 |
| 75907U-AB-5 | RMIT 212 B - ABS | | 07/14/2021 | J P MORGAN SECURITIES | | 139,929 | 140,000 | 0 |
| 76029L-AA-8 | REPAY HOLDINGS CORP | | 11/18/2021 | Various | | 537,325 | 600,000 | 0 |
| 76110W-N7-7 | RASC 2005-KS2 M2 - RMBS | | 06/03/2021 | JP MORGAN SECURITIES LLC | | 354,704 | 357,553 | 144 |
| 76209P-AA-1 | RGA GLOBAL FUNDING | | 11/22/2021 | FUNB FUNDS II | | 424,800 | 425,000 | 0 |
| 773663-AG-4 | ROCKLAND PARK CLO LTD. - CDO | C | 04/26/2021 | Citigroup (SSB) | | 600,000 | 600,000 | 0 |
| 78355H-KK-4 | RYDER SYSTEM INC | | 06/23/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 365,646 | 340,000 | 878 |
| 783897-AD-3 | SCFET 2021-1 B - ABS | | 07/13/2021 | RBC CAPITAL MARKETS | | 99,617 | 100,000 | 95 |
| 78403D-AT-7 | SBATON 211 C - RMBS | | 04/29/2021 | BZW SECS | | 315,000 | 315,000 | 0 |
| 78403D-AV-2 | SBATON 212 C - RMBS | | 10/08/2021 | BZW SECS | | 825,000 | 825,000 | 0 |
| 78449L-AB-4 | SMB 2018-B A2A - ABS | | 10/21/2021 | Various | | 366,199 | 351,883 | 464 |
| 78449L-AC-2 | SMB 2018-B A2B - ABS | | 08/02/2021 | RBC DOMINION SEC. INC | | 678,292 | 675,338 | 305 |
| 78449P-AC-3 | SMB 2018-A A2B - ABS | | 06/30/2021 | BARCLAYS CAPITAL INC FIXED INC | | 226,802 | 226,022 | 93 |
| 78449Y-AB-6 | SMB 2021-B B - ABS | | 08/03/2021 | Various | | 233,885 | 230,000 | 162 |
| 78470R-AD-9 | SOFI 16E B - ABS | | 06/22/2021 | DEUTSCHE BANK SECURITIES, INC. | | 128,184 | 125,000 | 346 |
| 78520E-AA-4 | SDCP 201 A2 - ABS | | 06/21/2021 | DEUTSCHE BANK SECURITIES, INC. | | 233,489 | 219,000 | 46 |
| 78520E-AB-2 | SDCP 211 A2 - ABS | | 06/30/2021 | PERSHING DIV OF DLJ SEC LNDING | | 307,367 | 307,000 | 4 |
| 80282K-AP-1 | SANTANDER HOLDINGS USA INC | | 06/24/2021 | BNP Paribas | | 112,320 | 100,000 | 2,017 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 80285R-AF-5 | SDART 2020-2 C - ABS | | 05/27/2021 | BNP Paribas | | 375,175 | 370,000 | 210 |
| 80285W-AG-2 | SDART 2020-3 D - ABS | | 06/02/2021 | DEUTSCHE BANK SECURITIES, INC. | | 197,181 | 195,000 | 151 |
| 80286D-AG-3 | SRT 21B D - ABS | | 06/15/2021 | J P MORGAN SECURITIES | | 474,907 | 475,000 | 0 |
| 80286X-AF-1 | SDART 2021-2 D - ABS | | 05/17/2021 | RBC CAPITAL MARKETS | | 599,916 | 600,000 | 0 |
| 80287A-AF-0 | SDART 2020-1 C - ABS | | 07/06/2021 | Various | | 225,886 | 215,000 | 507 |
| 80287E-AF-2 | SDART 2021-3 D - ABS | | 07/14/2021 | BARCLAYS CAPITAL INC FIXED INC | | 369,971 | 370,000 | 0 |
| 808513-BF-1 | CHARLES SCHWAB CORP | | 03/17/2021 | Raymond James Financial | | 986,980 | 1,000,000 | 200 |
| 808513-BN-4 | CHARLES SCHWAB CORP | | 03/16/2021 | CREDIT SUISSE SECURITIES | | 202,899 | 203,000 | 0 |
| 808513-BU-8 | CHARLES SCHWAB CORP | | 09/24/2021 | Unknown | | 356,176 | 350,000 | 6,307 |
| 816851-BM-0 | SEMPRA ENERGY | | 11/18/2021 | Various | | 270,003 | 270,000 | 28 |
| 81761T-AG-0 | SERV 211 A22 - RMBS | | 07/26/2021 | BARCLAYS CAPITAL INC | | 470,000 | 470,000 | 0 |
| 82652M-AC-4 | SRFC 2019-2 C - RMBS | | 10/21/2021 | Various | | 99,313 | 97,428 | 115 |
| 82652R-AC-3 | SRFC 212 C - RMBS | | 10/19/2021 | CREDIT SUISSE AG-NEW YORK BRANCH | | 389,999 | 390,000 | 0 |
| 83405N-AA-4 | SOFI 21B AFX - ABS | | 09/23/2021 | Various | | 639,920 | 640,000 | 0 |
| 83406T-AB-8 | SOFI 2020-A A2X - ABS | | 06/30/2021 | BARCLAYS CAPITAL INC FIXED INC | | 108,240 | 105,000 | 126 |
| 83438L-AA-9 | SOLRR 211 A - ABS | C | 11/05/2021 | DEUTSCHE BANK SECURITIES, INC. | | 499,989 | 500,000 | 0 |
| 83546D-AG-1 | SONIC 211 A22 - RMBS | | 07/29/2021 | BARCLAYS CAPITAL INC | | 525,000 | 525,000 | 0 |
| 83609G-BN-4 | SNDPT IX ARR - CDO | C | 09/08/2021 | J P MORGAN SECURITIES | | 400,982 | 400,000 | 0 |
| 83609R-AL-5 | SOUND POINT CLO XV LTD - CDO | C | 03/24/2021 | JP MORGAN SECURITIES LLC | | 500,000 | 500,000 | 0 |
| 83613H-AC-8 | SNDPT 6RR B - CDO | | 01/25/2021 | FUNB FUNDS II | | 1,200,000 | 1,200,000 | 472 |
| 842400-GU-1 | SOUTHERN CALIFORNIA EDISON CO | | 06/24/2021 | MORGAN STANLEY & CO. LLC | | 98,491 | 100,000 | 169 |
| 842400-HK-2 | SOUTHERN CALIFORNIA EDISON CO | | 08/05/2021 | JP MORGAN CHASE BANK N.A. | | 199,982 | 200,000 | 0 |
| 852234-AG-8 | SQUARE INC | | 06/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 297,341 | 275,000 | 0 |
| 85236K-AE-2 | SIDC 211 A2 - ABS | | 06/30/2021 | Various | | 595,442 | 595,000 | 53 |
| 85816B-DC-1 | STCR 151RR AR2 - CDO | | 03/05/2021 | BNP Paribas | | 300,000 | 300,000 | 301 |
| 866082-AA-8 | SUMMIT HOTEL PROPERTIES INC | | 08/27/2021 | Various | | 537,259 | 525,000 | 83 |
| 87264A-CB-9 | T-MOBILE USA INC | | 06/24/2021 | JP MORGAN SECURITIES LLC | | 402,932 | 400,000 | 3,768 |
| 87342R-AJ-3 | BELL 2021-1 A23 - RMBS | | 08/11/2021 | Barclays Bank PLC | | 265,000 | 265,000 | 0 |
| 88432G-AS-6 | WINDR 2015-2 CR - CDO | | 06/03/2021 | MORGAN STANLEY & COMPANY | | 600,600 | 600,000 | 1,664 |
| 89236T-JD-8 | TOYOTA MOTOR CREDIT CORP | | 04/06/2021 | MIZUHO SECURITIES USA/FIXED INCOME | | 205,833 | 206,000 | 0 |
| 89236T-JH-9 | TOYOTA MOTOR CREDIT CORP | | 06/15/2021 | Citigroup (SSB) | | 197,764 | 198,000 | 0 |
| 89239B-AC-5 | TAOT 2021-C A3 - ABS | | 09/21/2021 | BARCLAYS CAPITAL INC | | 260,979 | 261,000 | 0 |
| 89352H-BC-2 | TRANSCANADA PIPELINES LTD | C | 10/07/2021 | BNYMELLON/MIZUHO INTERNATIONAL | | 601,019 | 605,000 | 0 |
| 89614Y-AF-3 | TCN 21SFR1 E2 - CMBS | | 11/04/2021 | DEUTSCHE BANK SECURITIES, INC. | | 104,999 | 105,000 | 0 |
| 90184L-AF-9 | TWITTER INC | | 11/10/2021 | Various | | 568,906 | 475,000 | 482 |
| 902252-AA-3 | TYLER TECHNOLOGIES INC | | 09/20/2021 | NOMURA SECURITIES INTL INC | | 247,640 | 225,000 | 11 |
| 902674-YK-0 | UBS AG (LONDON BRANCH) | C | 08/03/2021 | UBS SECURITIES LLC | | 391,839 | 392,000 | 0 |
| 911684-70-2 | UNITED STATES CELLULAR CORP | | 11/18/2021 | JP MORGAN SECURITIES INC. | | 45,273 | 42,850 | 603 |
| 911684-88-4 | UNITED STATES CELLULAR CORP | | 06/30/2021 | Various | | 100,653 | 99,725 | 275 |
| 91835R-AA-8 | VMC 21FL4 A - CDO | | 05/18/2021 | Goldman Sachs & Co. | | 400,000 | 400,000 | 0 |
| 92212K-AC-0 | VDC 202 A2 - ABS | | 07/09/2021 | BARCLAYS CAPITAL INC | | 273,917 | 273,000 | 423 |
| 92330W-BJ-5 | VENTR 24RR ARR - CDO | | 03/05/2021 | JEFFERIES LLC | | 200,000 | 200,000 | 0 |
| 92331M-AE-8 | VENTR 26R AR - CDO | C | 01/12/2021 | JEFFERIES LLC | | 300,000 | 300,000 | 0 |
| 92343V-FS-8 | VERIZON COMMUNICATIONS INC | | 07/06/2021 | MORGAN STANLEY & COMPANY | | 244,049 | 246,000 | 279 |
| 92343V-GF-5 | VERIZON COMMUNICATIONS INC | | 03/11/2021 | Citigroup (SSB) | | 338,980 | 339,000 | 0 |
| 92343V-GK-4 | VERIZON COMMUNICATIONS INC | | 03/11/2021 | MORGAN STANLEY & COMPANY | | 719,582 | 720,000 | 0 |
| 92538B-AA-1 | VERUS-21R1-A1 - CMO/RMBS | | 01/13/2021 | CREDIT SUISSE SECURITIES | | 501,994 | 502,000 | 274 |
| 92538E-AA-5 | VERUS 21R3 A1 - CMO/RMBS | | 05/19/2021 | CREDIT SUISSE SECURITIES (USA) | | 299,999 | 300,000 | 204 |
| 92538G-AA-0 | VERUS 218 A1 - CMO/RMBS | | 12/16/2021 | FREEMARK BLAIR & COMPANY, INC/ | | 674,995 | 675,000 | 889 |
| 925550-AB-1 | VIAVI SOLUTIONS INC | | 11/10/2021 | CREDIT SUISSE SECURITIES | | 417,294 | 325,000 | 668 |
| 92558B-AJ-7 | VIBR 7R A1R - CDO | | 03/25/2021 | Citigroup (SSB) | | 250,000 | 250,000 | 851 |
| 92558E-AJ-1 | VIBR 6R AR - CDO | | 05/17/2021 | CitiGroup | | 300,999 | 300,000 | 0 |
| 928563-AJ-4 | VMWARE INC | | 07/20/2021 | J P MORGAN SECURITIES | | 208,645 | 209,000 | 0 |
| 92890F-AY-2 | WFRBS 2014-C20 B - CMBS | | 09/17/2021 | Various | | 225,153 | 215,000 | 243 |
| 92890N-AX-7 | WFRBS 2012-C10 B - CMBS | | 07/21/2021 | WELLS FARGO SECURITIES LLC | | 29,756 | 30,000 | 69 |
| 92915T-AN-7 | VOYA 164RR ARR - CDO | | 06/09/2021 | RBC CAPITAL MARKETS, LLC | | 300,640 | 300,000 | 0 |
| 92918H-AK-6 | VOYA 202R DR - CDO | C | 08/06/2021 | ROBERT W. BAIRD & CO. INC. | | 665,000 | 665,000 | 0 |
| 92936C-AW-9 | WFRBS 2011-C4 D - CMBS | | 10/22/2021 | Citigroup Global Markets, Inc. | | 149,139 | 155,000 | 526 |
| 92938C-AD-9 | WFRBS 2013-C15 A4 - CMBS | | 04/06/2021 | WELLS FARGO SECURITIES LLC | | 200,134 | 187,000 | 151 |
| 92938C-AF-4 | WFRBS 2013-C15 AS - CMBS | | 06/30/2021 | Citigroup (SSB) | | 273,762 | 260,000 | 31 |
| 92938C-AH-0 | WFRBS 2013-C15 B - CMBS | | 11/02/2021 | Various | | 672,834 | 670,000 | 368 |
| 92939K-AG-3 | WFRBS 2014-C24 AS - CMBS | | 07/16/2021 | BARCLAYS CAPITAL INC FIXED INC | | 352,559 | 330,000 | 685 |
| 92939U-AF-3 | WEC ENERGY GROUP INC | | 03/16/2021 | J P MORGAN SECURITIES | | 338,861 | 339,000 | 0 |
| 931142-ER-0 | WALMART INC | | 09/20/2021 | Raymond James Financial | | 2,511,950 | 2,500,000 | 365 |
| 94419L-AL-5 | WAYFAIR INC | | 06/29/2021 | NOMURA SECURITIES INTL INC | | 288,277 | 275,000 | 430 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 949496-BJ-1 | WELF 151R4 AR4 - CDO | | 08/25/2021 | Amherst Pierpont Securities LLC | | 400,000 | 400,000 | 0 |
| 94950G-AL-1 | WELF 171RR ARR - CDO | C | 03/04/2021 | NOMURA SECURITIES/FIXED INCOME | | 300,000 | 300,000 | 584 |
| 94988Q-AQ-4 | WFCM 2013-LC12 B - CMBS | | 06/22/2021 | Various | | 467,564 | 465,000 | 679 |
| 95000U-2C-6 | WELLS FARGO & CO | | 06/23/2021 | BNP Paribas | | 236,689 | 220,000 | 3,460 |
| 95000U-2L-6 | WELLS FARGO & CO | | 06/24/2021 | Various | | 701,842 | 600,000 | 4,627 |
| 95000Y-BB-0 | WFCM 2017-C40 AS - CMBS | | 07/07/2021 | Citigroup (SSB) | | 619,741 | 560,000 | 480 |
| 95002U-AP-6 | WFCM 2020-C58 AS - CMBS | | 06/28/2021 | BARCLAYS CAPITAL INC FIXED INC | | 547,615 | 540,000 | 1,043 |
| 95058X-AH-1 | WEN 2019-1 A22 - RMBS | | 07/29/2021 | BNP Paribas | | 227,691 | 207,900 | 1,107 |
| 95058X-AL-2 | WEN 211 A2I - RMBS | | 06/15/2021 | GUGGENHEIM | | 345,000 | 345,000 | 0 |
| 96042C-AL-4 | WLAKE 203 D - ABS | | 06/24/2021 | Various | | 729,131 | 720,000 | 396 |
| 96042R-AF-5 | WLAKE 212 D - ABS | | 06/08/2021 | BMO Capital Markets | | 179,996 | 180,000 | 0 |
| 96043F-AF-0 | WLAKE 211 D - ABS | | 06/24/2021 | J P MORGAN SECURITIES | | 260,150 | 260,000 | 240 |
| 97654M-AA-4 | WIPRO IT SERVICES LLC | | 09/27/2021 | HSBC SECURITIES | | 374,545 | 376,000 | 1,504 |
| 98163H-AF-6 | WOSAT 2021-A D - ABS | | 09/14/2021 | MUFG SECURITIES AMERICAS INC. | | 259,994 | 260,000 | 0 |
| 98163L-AC-4 | WOART 2021-B A3 - ABS | | 05/11/2021 | BANC OF AMERICA/FIXED INCOME | | 203,971 | 204,000 | 0 |
| 98986T-AC-2 | ZYNGA INC | | 03/25/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 662,170 | 625,000 | 0 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 161,019,766 | 159,312,378 | 228,850 |
| 00775V-10-4 | AEGON FUNDING COMPANY LLC | | 11/18/2021 | Various | | 137,394 | 130,425 | 538 |
| 008252-83-5 | AFFILIATED MANAGERS GROUP INC | | 07/08/2021 | WELLS FARGO SECURITIES LLC | | 70,000 | 70,000 | 0 |
| 008252-84-3 | AFFILIATED MANAGERS GROUP INC | | 11/10/2021 | Various | | 101,867 | 97,850 | 392 |
| 025537-AU-5 | AMERICAN ELECTRIC POWER COMPANY INC | | 11/10/2021 | CREDIT SUISSE SECURITIES | | 220,000 | 220,000 | 0 |
| 026874-DM-6 | AMERICAN INTERNATIONAL GROUP INC | | 06/24/2021 | MORGAN STANLEY & COMPANY | | 91,261 | 80,000 | 1,112 |
| 03765H-AE-1 | APOLLO MANAGEMENT HOLDINGS LP | | 06/30/2021 | Various | | 225,133 | 215,000 | 1,196 |
| 04621X-30-6 | ASSURANT INC | | 11/19/2021 | Jefferies | | 11,180 | 10,525 | 59 |
| 05565Q-DU-9 | BP CAPITAL MARKETS PLC | C | 03/01/2021 | MORGAN STANLEY & COMPANY | | 63,525 | 60,000 | 1,174 |
| 060505-EH-3 | BANK OF AMERICA CORP | | 12/07/2021 | Various | | 201,235 | 184,000 | 2,233 |
| 06368B-5P-9 | BANK OF MONTREAL | C | 04/20/2021 | Various | | 131,943 | 125,000 | 395 |
| 11259P-10-9 | BROOKFIELD BRP HOLDINGS (CANADA) INC | C | 06/24/2021 | JP MORGAN SECURITIES INC. | | 115,317 | 115,000 | 42 |
| 11271L-10-2 | BROOKFIELD FINANCE INC | C | 08/23/2021 | JP MORGAN SECURITIES INC. | | 106,374 | 107,250 | 893 |
| 11276B-10-9 | BROOKFIELD INFRASTRUCTURE FINANCE ULC | C | 11/18/2021 | Various | | 176,651 | 172,900 | 1,608 |
| 125896-BS-2 | CMS ENERGY CORP | | 10/07/2021 | JP MORGAN SECURITIES INC. | | 73,422 | 69,850 | 992 |
| 14314C-10-5 | CARLYLE FINANCE LLC | | 06/24/2021 | Various | | 177,546 | 178,500 | 407 |
| 233331-BS-9 | DTE ENERGY CO | | 03/25/2021 | JP MORGAN SECURITIES INC. | | 117,222 | 112,950 | 101 |
| 25746U-DD-8 | DOMINION ENERGY INC | | 08/06/2021 | Various | | 185,042 | 175,000 | 1,607 |
| 26441C-BP-9 | DUKE ENERGY CORP | | 09/23/2021 | BARCLAYS CAPITAL INC | | 40,000 | 40,000 | 0 |
| 29250N-47-7 | ENBRIDGE INC | C | 11/29/2021 | JP MORGAN SECURITIES INC. | | 73,595 | 69,775 | 0 |
| 29250N-AN-5 | ENBRIDGE INC | C | 06/24/2021 | PERSHING DIV OF DLJ SEC LNDING | | 54,852 | 50,000 | 1,358 |
| 38143V-AA-7 | GOLDMAN SACHS CAPITAL I | | 12/15/2021 | GOLDMAN | | 247,375 | 176,000 | 3,762 |
| 416515-BC-7 | HARTFORD FINANCIAL SERVICES GROUP INC | | 03/10/2021 | Various | | 75,250 | 80,000 | 403 |
| 46625H-JQ-4 | JPMORGAN CHASE & CO | | 12/16/2021 | MARKETAXESS CORPORATION | | 48,567 | 45,000 | 1,173 |
| 48126H-AC-4 | JPMORGAN CHASE & CO | | 09/23/2021 | GOLDMAN | | 114,140 | 104,000 | 3,102 |
| 48253M-10-4 | KKR GROUP FINANCE CO IX LLC | | 03/24/2021 | WELLS FARGO SECURITIES LLC | | 170,000 | 170,000 | 0 |
| 53079E-BM-5 | LIBERTY MUTUAL GROUP INC | | 08/11/2021 | Various | | 76,080 | 76,000 | 0 |
| 591560-AA-5 | METLIFE CAPITAL TRUST IV | | 07/20/2021 | MORGAN STANLEY & COMPANY | | 139,699 | 100,000 | 809 |
| 59156R-BT-4 | METLIFE INC | | 06/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 40,698 | 35,000 | 611 |
| 61762V-AA-9 | MORGAN STANLEY | | 11/01/2021 | Various | | 279,485 | 245,000 | 2,148 |
| 637432-10-5 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 03/22/2021 | Various | | 173,123 | 165,500 | 903 |
| 744320-80-5 | PRUDENTIAL FINANCIAL INC | | 10/07/2021 | JP MORGAN SECURITIES INC. | | 72,711 | 67,975 | 539 |
| 816851-60-4 | SEMPRA ENERGY | | 03/08/2021 | JP MORGAN SECURITIES INC. | | 72,887 | 67,950 | 484 |
| 838518-20-7 | SOUTH JERSEY INDUSTRIES INC | | 06/25/2021 | Various | | 33,184 | 31,475 | 64 |
| 842587-80-0 | SOUTHERN CO | | 10/08/2021 | JP MORGAN SECURITIES INC. | | 133,457 | 127,500 | 1,143 |
| 842587-DF-1 | SOUTHERN CO | | 12/08/2021 | UBS SECURITIES LLC | | 102,150 | 100,000 | 1,611 |
| 842587-DJ-3 | SOUTHERN CO | | 10/18/2021 | Various | | 432,448 | 427,000 | 1,873 |
| 89356B-AB-4 | TRANSCANADA TRUST | C | 06/24/2021 | Various | | 180,767 | 163,000 | 2,546 |
| 949746-RG-8 | WELLS FARGO & CO | | 06/24/2021 | Various | | 139,393 | 130,000 | 974 |
| 949746-RN-3 | WELLS FARGO & CO | | 10/15/2021 | WELLS FARGO SECURITIES LLC | | 32,335 | 29,000 | 587 |
| G7S40C-AG-8 | ROTHESAY LIFE PLC | D | 10/20/2021 | RBC CAPITAL MARKETS | | 200,000 | 200,000 | 0 |
| W9T10Z-ZR-9 | SVENSKA HANDELSBANKEN AB | D | 06/30/2021 | MORGAN STANLEY & CO INC, NY | | 212,608 | 200,000 | 2,941 |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | 5,349,914 | 5,024,425 | 39,778 |
| 000000-00-0 | Ineos US Petrochem LLC | | 01/21/2021 | JP Morgan | | 164,175 | 165,000 | 0 |
| 000000-00-0 | Horizon Therapeutics USA | | 02/26/2021 | Citi Bank | | 408,975 | 410,000 | 0 |
| 000000-00-0 | WRIGHT EXPRESS 3/21 TLB | | 03/19/2021 | Bank of America Merrill Lynch | | 850,725 | 855,000 | 0 |
| 000000-00-0 | BELRON 4/21 (USD) TLB | | 04/01/2021 | JP Morgan | | 193,050 | 195,000 | 0 |
| 000000-00-0 | INGRAM MICRO 4/21 TLB | | 04/01/2021 | JP Morgan | | 404,106 | 410,000 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 000000-00-0 | BL Aramark TLB 2.6111% 03-23-28 - BL Ara | | 04/01/2021 | Not Available | | 422,875 | 425,000 | 0 |
| 000000-00-0 | BL ORGANON TLB 1L 3.5000% 04-07-28 - BL | | 04/08/2021 | JP Morgan | | 308,127 | 310,000 | 0 |
| 000000-00-0 | UNITED AIR LINES 4/21 TLB | | 04/14/2021 | Not Available | | 179,100 | 180,000 | 0 |
| 000000-00-0 | FLEETCOR 4/21 TLB | | 04/22/2021 | Bank of America Merrill Lynch | | 238,200 | 240,000 | 0 |
| 000000-00-0 | CABLE ONE 4/21 COV-LITE TLB4 | | 04/30/2021 | FUNB FUNDS II | | 378,100 | 380,000 | 0 |
| 000000-00-0 | DT MIDSTREAM 5/21 TLB | | 05/25/2021 | BZW SECS | | 282,392 | 285,000 | 0 |
| 000000-00-0 | UNIVAR 5/21 B6 TL | | 05/27/2021 | JP Morgan | | 398,000 | 400,000 | 0 |
| 000000-00-0 | PRESTIGE BRANDS 6/21 B5 TLB | | 06/10/2021 | BZW SECS | | 164,175 | 165,000 | 0 |
| 000000-00-0 | ICON 6/21 (1100MM) COV-LITE TL | | 06/16/2021 | Citi Bank | | 28,777 | 28,921 | 0 |
| 000000-00-0 | ICON 6/21 COV-LITE TLB | | 06/16/2021 | Citi Bank | | 115,369 | 116,079 | 0 |
| 000000-00-0 | HEALTHCARE ROYALTY 7/21 COV-LI | | 07/15/2021 | Citi Bank | | 134,663 | 135,000 | 0 |
| 000000-00-0 | JELD-WEN 7/21 COV-LITE TLB | | 07/16/2021 | FUNB FUNDS II | | 498,750 | 500,000 | 0 |
| 000000-00-0 | PILOT TRAVEL CENTERS 7/21 COV- | | 07/29/2021 | FUNB FUNDS II | | 497,500 | 500,000 | 0 |
| 000000-00-0 | STANDARD INDUSTRIES 8/21 COV-L | | 08/06/2021 | DBC-FI | | 272,186 | 275,000 | 0 |
| 000000-00-0 | MKS INSTRUMENTS 10/21 (USD) TL | | 10/22/2021 | JP Morgan | | 279,300 | 280,000 | 0 |
| 000000-00-0 | BL Setanta Air TLB1L | | 11/02/2021 | Citi Bank | | 219,450 | 220,000 | 0 |
| 000000-00-0 | COVANTA 11/21 TLC 11/17/2028 | | 11/17/2021 | BZW SECS | | 8,341 | 8,362 | 0 |
| 000000-00-0 | BL Covanta Hold TLB 3.0000% 11-16-28 - B | | 11/17/2021 | BZW SECS | | 111,359 | 111,638 | 0 |
| 000000-00-0 | BL II-VI Inc 12/21 TLB | | 12/08/2021 | JP Morgan | | 212,850 | 215,000 | 0 |
| 00687M-AC-5 | Advent Gls Hldg | | 04/01/2021 | Bank of America Merrill Lynch | | 199,500 | 200,000 | 0 |
| 05508T-AU-6 | B&G FOODS 9/19 COV-LITE TLB | | 02/01/2021 | BZW SECS | | (2,455) | 0 | 0 |
| 08579J-BF-8 | BERRY PLASTICS 5/19 COV-LITE | | 02/26/2021 | Not Available | | 133,200 | 133,200 | 0 |
| 72584D-AE-4 | YUM BRANDS 3/18 TLB | | 03/10/2021 | Unknown | | 597,168 | 598,665 | 0 |
| 72814C-AF-5 | Term Loan B : Playtika | C | 03/05/2021 | Bank of America Merrill Lynch | | 343,275 | 345,000 | 0 |
| 80862Q-AG-6 | 0.000% 03/05/2027 DD 02/06/20 | | 02/24/2021 | Citi Bank | | 848,228 | 850,000 | 0 |
| 92941P-AC-7 | WW INTERNATIONAL, INC. | | 04/01/2021 | Bank of America Merrill Lynch | | 174,125 | 175,000 | 0 |
| 99Z0H3-NB-1 | ADEVINTA 10/20 COV-LITE TLB | | 08/01/2021 | BZW SECS | | (1,986) | 0 | 0 |
| 99Z0KR-AH-5 | BL Oryx Midst TLB 1L | | 09/30/2021 | BZW SECS | | 139,058 | 140,000 | 0 |
| P2121Y-AS-7 | CARNIVAL CORPORATION | | 10/28/2021 | Not Available | | 333,325 | 335,000 | 0 |
| 8299999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 9,533,983 | 9,586,864 | 0 |
| 8399997. Total - Bonds - Part 3 | | | | | | 306,997,808 | 297,301,501 | 528,248 |
| 8399998. Total - Bonds - Part 5 | | | | | | 97,487,633 | 96,621,892 | 125,466 |
| 8399999. Total - Bonds | | | | | | 404,485,440 | 393,923,394 | 653,713 |
| 172967-NB-3 | CITIGROUP INC | | 10/20/2021 | Citigroup (SSB) | 70,000.000 | 70,000 | 0.00 | 0 |
| 00206R-70-6 | AT&T INC | | 04/06/2021 | JP MORGAN SECURITIES INC. | 500.000 | 12,759 | 0.00 | 0 |
| 020002-12-7 | ALLSTATE CORP | | 12/07/2021 | JP MORGAN SECURITIES INC. | 2,179.000 | 57,446 | 0.00 | 0 |
| 020002-83-8 | ALLSTATE CORP | | 10/07/2021 | JP MORGAN SECURITIES INC. | 2,777.000 | 73,968 | 0.00 | 0 |
| 025816-CH-0 | AMERICAN EXPRESS CO | | 07/27/2021 | Citigroup (SSB) | 470,000.000 | 470,000 | 0.00 | 0 |
| 026874-76-8 | AMERICAN INTERNATIONAL GROUP INC | | 12/03/2021 | JP MORGAN SECURITIES INC. | 622.000 | 16,490 | 0.00 | 0 |
| 03768E-40-2 | APOLLO GLOBAL MANAGEMENT INC | | 04/30/2021 | JP MORGAN SECURITIES INC. | 1,992.000 | 53,431 | 0.00 | 0 |
| 038923-87-6 | ARBOR REALTY TRUST INC | | 05/25/2021 | RAYMOND JAMES & ASSOCIATES | 6,800.000 | 170,000 | 0.00 | 0 |
| 03939A-40-4 | ARCH CAPITAL GROUP LTD | C | 07/15/2021 | Various | 3,400.000 | 85,846 | 0.00 | 0 |
| 04686J-40-8 | ATHENE HOLDING LTD | C | 11/18/2021 | Various | 3,450.000 | 88,603 | 0.00 | 0 |
| 060505-EN-0 | BANK OF AMERICA CORP | | 04/01/2021 | Various | 140,000.000 | 156,623 | 0.00 | 0 |
| 060505-FL-3 | BANK OF AMERICA CORP | | 06/24/2021 | MARKETAXESS CORPORATION | 75,000.000 | 87,245 | 0.00 | 0 |
| 06053U-60-1 | BANK OF AMERICA CORP | | 09/28/2021 | JP MORGAN SECURITIES INC. | 2,800.000 | 74,994 | 0.00 | 0 |
| 062545-20-7 | BANK OF HAWAII CORP | | 06/08/2021 | BANC OF AMERICA/FIXED INCOME | 7,200.000 | 180,000 | 0.00 | 0 |
| 064058-AF-7 | BANK OF NEW YORK MELLON CORP | | 09/29/2021 | BANC OF AMERICA/FIXED INCOME | 234,000.000 | 254,806 | 0.00 | 0 |
| 064058-AL-4 | BANK OF NEW YORK MELLON CORP | | 11/08/2021 | GOLDMAN | 70,000.000 | 70,000 | 0.00 | 0 |
| 10922N-70-7 | BRIGHTHOUSE FINANCIAL INC | | 09/15/2021 | Jefferies | 5,669.000 | 149,771 | 0.00 | 0 |
| 172967-JM-4 | CITIGROUP INC | | 06/24/2021 | Citigroup (SSB) | 50,000.000 | 55,558 | 0.00 | 0 |
| 172967-MV-0 | CITIGROUP INC | | 10/06/2021 | Various | 281,000.000 | 286,227 | 0.00 | 0 |
| 249670-AB-6 | DEPOSITORY TRUST & CLEARING CORP | | 06/29/2021 | UBS SECURITIES LLC | 250,000.000 | 254,768 | 0.00 | 0 |
| 25432X-20-1 | DIME COMMUNITY BANCSHARES INC | | 03/19/2021 | JP MORGAN SECURITIES INC. | 2,500.000 | 62,622 | 0.00 | 0 |
| 25746U-DM-8 | DOMINION ENERGY INC | | 12/09/2021 | Various | 166,000.000 | 166,327 | 0.00 | 0 |
| 26441C-BG-9 | DUKE ENERGY CORP | | 07/06/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 90,000.000 | 97,691 | 0.00 | 0 |
| 281020-AT-4 | EDISON INTERNATIONAL | | 12/07/2021 | Various | 132,000.000 | 132,963 | 0.00 | 0 |
| 29452E-20-0 | EQUITABLE HOLDINGS INC | | 09/08/2021 | Jefferies | 1,265.000 | 33,846 | 0.00 | 0 |
| 320517-BG-8 | FIRST HORIZON CORP (TENNESSEE) | | 06/24/2021 | JP MORGAN SECURITIES INC. | 5,386.000 | 145,859 | 0.00 | 0 |
| 33616C-69-6 | FIRST REPUBLIC BANK | | 11/18/2021 | Various | 10,750.000 | 268,741 | 0.00 | 0 |
| 33616C-72-0 | FIRST REPUBLIC BANK | | 07/14/2021 | BANC OF AMERICA/FIXED INCOME | 8,800.000 | 220,000 | 0.00 | 0 |
| 33616C-76-1 | FIRST REPUBLIC BANK | | 08/16/2021 | Various | 3,000.000 | 75,732 | 0.00 | 0 |
| 33616C-81-1 | FIRST REPUBLIC BANK | | 03/19/2021 | JP MORGAN SECURITIES INC. | 1,238.000 | 32,057 | 0.00 | 0 |
| 360271-30-8 | FULTON FINANCIAL CORP | | 04/22/2021 | JP MORGAN SECURITIES INC. | 2,700.000 | 70,054 | 0.00 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 376536-88-4 | GLADSTONE COMMERCIAL CORP | | 06/25/2021 | Various | 3,600.000 | 90,301 | 0.00 | 0 |
| 38144G-AG-6 | GOLDMAN SACHS GROUP INC | | 07/21/2021 | GOLDMAN | 88,000.000 | 88,000 | 0.00 | 0 |
| 416518-60-3 | HARTFORD FINANCIAL SERVICES GROUP INC | | 12/17/2021 | Various | 3,761.000 | 101,776 | 0.00 | 0 |
| 48128B-52-3 | JPMORGAN CHASE & CO | | 07/22/2021 | Various | 5,200.000 | 129,984 | 0.00 | 0 |
| 48128B-54-9 | JPMORGAN CHASE & CO | | 07/23/2021 | Various | 8,449.000 | 216,300 | 0.00 | 0 |
| 48128B-58-0 | JPMORGAN CHASE & CO | | 11/29/2021 | JP MORGAN SECURITIES INC. | 4,654.000 | 119,658 | 0.00 | 0 |
| 48128B-AN-1 | JPMORGAN CHASE & CO | | 06/24/2021 | BNP Paribas | 95,000.000 | 95,633 | 0.00 | 0 |
| 49446R-73-7 | KIMCO REALTY CORP | | 12/07/2021 | JP MORGAN SECURITIES INC. | 2,877.000 | 73,641 | 0.00 | 0 |
| 55261F-AN-4 | M&T BANK CORP | | 09/28/2021 | Various | 118,000.000 | 117,851 | 0.00 | 0 |
| 59156R-85-0 | METLIFE INC | | 11/30/2021 | JP MORGAN SECURITIES INC. | 4,000.000 | 102,497 | 0.00 | 0 |
| 61761J-40-6 | MORGAN STANLEY | | 05/18/2021 | Various | 872.000 | 24,628 | 0.00 | 0 |
| 61762V-60-6 | MORGAN STANLEY | | 03/05/2021 | Various | 3,795.000 | 106,679 | 0.00 | 0 |
| 61762V-86-1 | MORGAN STANLEY | | 11/01/2021 | Various | 4,800.000 | 119,914 | 0.00 | 0 |
| 61762V-AA-9 | MORGAN STANLEY | | 11/01/2021 | MARKETAXESS CORPORATION | 100,000.000 | 115,529 | 0.00 | 0 |
| 61763E-20-7 | MORGAN STANLEY | | 05/17/2021 | Jefferies | 1,400.000 | 39,267 | 0.00 | 0 |
| 693475-BC-8 | PNC FINANCIAL SERVICES GROUP INC | | 09/08/2021 | Citigroup (SSB) | 240,000.000 | 240,000 | 0.00 | 0 |
| 69360J-57-8 | PS BUSINESS PARKS INC | | 12/01/2021 | Jefferies | 3,000.000 | 77,110 | 0.00 | 0 |
| 74460W-46-1 | PUBLIC STORAGE | | 06/07/2021 | BANC OF AMERICA/FIXED INCOME | 11,600.000 | 290,000 | 0.00 | 0 |
| 74460W-59-4 | PUBLIC STORAGE | | 11/22/2021 | Various | 5,575.000 | 146,461 | 0.00 | 0 |
| 75968N-30-9 | RENAISSANCERE HOLDINGS LTD | C | 12/08/2021 | JP MORGAN SECURITIES INC. | 1,693.000 | 44,160 | 0.00 | 0 |
| 78409N-20-1 | SCE TRUST V | | 05/13/2021 | JP MORGAN SECURITIES INC. | 5,000.000 | 126,748 | 0.00 | 0 |
| 78410V-20-0 | SCE TRUST VI | | 11/05/2021 | Various | 1,250.000 | 31,418 | 0.00 | 0 |
| 784860-AJ-0 | SVB FINANCIAL GROUP | | 06/24/2021 | PERSHING DIV OF DLJ SEC LNDING | 75,000.000 | 76,785 | 0.00 | 0 |
| 784860-AP-6 | SVB FINANCIAL GROUP | | 10/27/2021 | Various | 120,000.000 | 120,085 | 0.00 | 0 |
| 784860-AQ-4 | SVB FINANCIAL GROUP | | 10/25/2021 | BANC OF AMERICA/FIXED INCOME | 80,000.000 | 80,000 | 0.00 | 0 |
| 808513-86-5 | CHARLES SCHWAB CORP | | 04/01/2021 | Various | 5,100.000 | 127,986 | 0.00 | 0 |
| 808513-BJ-3 | CHARLES SCHWAB CORP | | 07/26/2021 | Various | 326,000.000 | 327,625 | 0.00 | 0 |
| 808513-BK-0 | CHARLES SCHWAB CORP | | 09/15/2021 | Various | 567,000.000 | 573,060 | 0.00 | 0 |
| 879433-76-1 | TELEPHONE AND DATA SYSTEMS INC | | 10/08/2021 | Various | 6,483.000 | 162,699 | 0.00 | 0 |
| 89832Q-AC-3 | TRUIST FINANCIAL CORP | | 07/01/2021 | UBS SECURITIES LLC | 80,000.000 | 86,206 | 0.00 | 0 |
| 89832Q-AE-9 | TRUIST FINANCIAL CORP | | 11/01/2021 | Various | 125,000.000 | 138,985 | 0.00 | 0 |
| 902973-73-4 | US BANCORP | | 07/09/2021 | Jefferies | 2,951.000 | 73,945 | 0.00 | 0 |
| 902973-BC-9 | US BANCORP | | 10/27/2021 | Various | 422,000.000 | 421,824 | 0.00 | 0 |
| 938824-30-7 | WASHINGTON FEDERAL INC | | 02/01/2021 | MORGAN STANLEY & COMPANY | 5,200.000 | 130,000 | 0.00 | 0 |
| 949746-TD-3 | WELLS FARGO & CO | | 06/24/2021 | Various | 425,000.000 | 428,752 | 0.00 | 0 |
| 94988U-12-8 | WELLS FARGO & CO | | 06/24/2021 | JP MORGAN SECURITIES INC. | 3,705.000 | 96,380 | 0.00 | 0 |
| 94988U-15-1 | WELLS FARGO & CO | | 10/08/2021 | Various | 9,512.000 | 245,758 | 0.00 | 0 |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | 9,562,068 | XXX | 0 |
| 172967-MG-3 | CITIGROUP INC | | 03/02/2021 | CREDIT SUISSE SECURITIES | 60,000.000 | 63,383 | 0.00 | 0 |
| 281020-AS-6 | EDISON INTERNATIONAL | | 03/02/2021 | WELLS FARGO SECURITIES LLC | 130,000.000 | 130,000 | 0.00 | 0 |
| 481288-AN-1 | JPMORGAN CHASE & CO | | 05/05/2021 | Various | 200,000.000 | 199,990 | 0.00 | 0 |
| 78397D-AC-2 | SBL HOLDINGS INC | | 06/17/2021 | RBC CAPITAL MARKETS | 100,000.000 | 100,000 | 0.00 | 0 |
| 784860-AJ-0 | SVB FINANCIAL GROUP | | 05/06/2021 | BANC OF AMERICA/FIXED INCOME | 110,000.000 | 110,000 | 0.00 | 0 |
| 8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | 603,373 | XXX | 0 |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | 10,165,442 | XXX | 0 |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | 3,690,072 | XXX | 0 |
| 8999999. Total - Preferred Stocks | | | | | | 13,855,514 | XXX | 0 |
| 00724F-10-1 | ADOBE ORD | | 12/31/2021 | Various | 193.000 | 91,995 | | 0 |
| 007903-10-7 | ADVANCED MICRO DEVICES ORD | | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,432.000 | 112,739 | | 0 |
| 00971T-10-1 | AKAMAI TECHNOLOGIES ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 52.000 | 5,350 | | 0 |
| 018802-10-8 | ALLIANT ENERGY ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 439.000 | 21,176 | | 0 |
| 023135-10-6 | AMAZON COM ORD | | 12/31/2021 | Various | 177.000 | 590,827 | | 0 |
| 023608-10-2 | AMEREN ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 20.000 | 1,437 | | 0 |
| 03027X-10-0 | AMERICAN TOWER REIT | | 03/29/2021 | Various | 121.000 | 28,514 | | 0 |
| 03073E-10-5 | AMERISOURCEBERGEN ORD | | 07/22/2021 | Various | 572.000 | 61,562 | | 0 |
| 032654-10-5 | ANALOG DEVICES ORD | | 08/26/2021 | Various | 794.430 | 65,152 | | 0 |
| 036752-10-3 | ANTHEM ORD | | 12/31/2021 | Various | 87.000 | 34,465 | | 0 |
| 037833-10-0 | APPLE ORD | | 12/31/2021 | Various | 2,171.000 | 282,066 | | 0 |
| 040413-10-6 | ARISTA NETWORKS ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 73.000 | 22,601 | | 0 |
| 05722G-10-0 | BAKER HUGHES CL A ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 910.000 | 21,757 | | 0 |
| 064058-10-0 | BANK OF NEW YORK MELLON ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 1,285.000 | 56,331 | | 0 |
| 070830-10-4 | BATH AND BODY WORKS ORD | | 08/03/2021 | Various | 1,263.000 | 19,090 | | 0 |
| 071813-10-9 | BAXTER INTERNATIONAL ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 20.000 | 1,723 | | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 084670-70-2 | BERKSHIRE HATHAWAY CL B ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 796.000 | 195,448 | | 0 |
| 090572-20-7 | BIO RAD LABORATORIES CL A ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 14.000 | 8,303 | | 0 |
| 09073M-10-4 | BIO TECHNE ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 68.000 | 35,380 | | 0 |
| 101121-10-1 | BOSTON PROPERTIES REIT ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 72.000 | 7,283 | | 0 |
| 101137-10-7 | BOSTON SCIENTIFIC ORD | | 12/31/2021 | Various | 2,525.000 | 109,081 | | 0 |
| 110122-10-8 | BRISTOL MYERS SQUIBB ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,114.000 | 69,802 | | 0 |
| 11133T-10-3 | BROADRIDGE FINANCIAL SOLUTIONS ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 98.000 | 16,507 | | 0 |
| 11135F-10-1 | BROADCOM ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 191.000 | 90,901 | | 0 |
| 115236-10-1 | BROWN & BROWN ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 126.000 | 8,893 | | 0 |
| 12514G-10-8 | CDW ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 292.000 | 45,899 | | 0 |
| 12541W-20-9 | CH ROBINSON WORLDWIDE ORD | | 08/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 172.000 | 15,679 | | 0 |
| 125523-10-0 | CIGNA ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 10.000 | 2,318 | | 0 |
| 125896-10-0 | CMS ENERGY ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 142.000 | 7,909 | | 0 |
| 127097-10-3 | CABOT OIL & GAS ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2,009.000 | 31,651 | | 0 |
| 12769G-10-0 | CAESARS ENTERTAINMENT ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 811.000 | 69,114 | | 0 |
| 13645T-10-0 | CANADIAN PACIFIC RAILWAY ORD | C | 12/14/2021 | Various | 480.000 | 48,120 | | 0 |
| 148806-10-2 | CATALENT ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 741.000 | 95,404 | | 0 |
| 15135B-10-1 | CENTENE ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 276.000 | 22,871 | | 0 |
| 156782-10-4 | CERNER ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 122.000 | 8,718 | | 0 |
| 159864-10-7 | CHRLS RIVER LABS ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 219.000 | 83,115 | | 0 |
| 166764-10-0 | CHEVRON ORD | | 08/30/2021 | Various | 2,079.000 | 206,539 | | 0 |
| 171340-10-2 | CHURCH AND DWIGHT ORD | | 08/30/2021 | Various | 217.000 | 18,022 | | 0 |
| 17275R-10-2 | CISCO SYSTEMS ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 749.000 | 34,093 | | 0 |
| 194162-10-3 | COLGATE PALMOLIVE ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 535.000 | 40,823 | | 0 |
| 20825C-10-4 | CONOCOPHILLIPS ORD | | 01/15/2021 | Various | 492.020 | 18,045 | | 0 |
| 216648-40-2 | COOPER ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 3.000 | 1,146 | | 0 |
| 22160K-10-5 | COSTCO WHOLESALE ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 169.000 | 57,825 | | 0 |
| 233331-10-7 | DTE ENERGY ORD | | 07/01/2021 | Various | 934.000 | 73,715 | | 0 |
| 23345M-10-7 | DT MIDSTREAM ORD | | 07/01/2021 | Various | 467.000 | 12,922 | | 0 |
| 235851-10-2 | DANAHER ORD | | 03/29/2021 | Various | 291.000 | 65,241 | | 0 |
| 237194-10-5 | DARDEN RESTAURANTS ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 290.000 | 41,611 | | 0 |
| 247361-70-2 | DELTA AIR LINES ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 693.000 | 27,061 | | 0 |
| 24906P-10-9 | DENTSPLY SIRONA ORD | | 12/31/2021 | Various | 1,099.000 | 62,149 | | 0 |
| 25179M-10-3 | DEVON ENERGY ORD | | 07/22/2021 | Various | 672.000 | 13,155 | | 0 |
| 252131-10-7 | DEXCOM ORD | | 07/22/2021 | Various | 485.000 | 201,386 | | 0 |
| 25470F-30-2 | DISCOVERY SRS C ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 43.000 | 997 | | 0 |
| 25470M-10-9 | DISH NETWORK CL A ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 410.000 | 13,403 | | 0 |
| 25754A-20-1 | DOMINOS PIZZA ORD | | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 195.000 | 84,579 | | 0 |
| 264411-50-5 | DUKE REALTY REIT ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 69.000 | 2,832 | | 0 |
| 281020-10-7 | EDISON INTERNATIONAL ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 239.000 | 16,262 | | 0 |
| 28176E-10-8 | EDWARDS LIFESCIENCES ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 294.000 | 33,728 | | 0 |
| 285512-10-9 | ELECTRONIC ARTS ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 7.000 | 942 | | 0 |
| 29414B-10-4 | EPAM SYSTEMS ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 246.000 | 165,948 | | 0 |
| 29786A-10-6 | ETSY ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 634.000 | 129,445 | | 0 |
| 30212P-30-3 | EXPEDIA GROUP ORD | | 12/31/2021 | Various | 228.000 | 41,083 | | 0 |
| 30231G-10-2 | EXXON MOBIL ORD | | 09/30/2021 | Various | 5,417.000 | 311,312 | | 0 |
| 302491-30-3 | FMC ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 73.000 | 6,754 | | 0 |
| 30303M-10-2 | FACEBOOK CL A ORD | | 03/29/2021 | Various | 1,097.000 | 297,540 | | 0 |
| 31620M-10-6 | FIDELITY NATIONAL INFORMATN SVCS ORD | | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 738.000 | 82,639 | | 0 |
| 337738-10-8 | FISERV ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 975.000 | 110,301 | | 0 |
| 345370-86-0 | FORD MOTOR ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 3,791.000 | 77,627 | | 0 |
| 34959E-10-9 | FORTINET ORD | | 03/29/2021 | Various | 331.000 | 61,055 | | 0 |
| 368736-10-4 | GENERAC HOLDINGS ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 77.000 | 23,988 | | 0 |
| 369550-10-8 | GENERAL DYNAMICS ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 235.000 | 39,329 | | 0 |
| 369604-30-1 | GENERAL ELECTRIC ORD | | 08/02/2021 | Various | 5,313.750 | 286,996 | | 0 |
| 370334-10-4 | GENERAL MILLS ORD | | 07/22/2021 | Various | 296.000 | 17,367 | | 0 |
| 372460-10-5 | GENUINE PARTS ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 30.000 | 3,677 | | 0 |
| 375558-10-3 | GILEAD SCIENCES ORD | | 12/31/2021 | Various | 5,893.000 | 390,936 | | 0 |
| 37940X-10-2 | GLOBAL PAYMENTS ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 69.000 | 9,418 | | 0 |
| 40434L-10-5 | HP ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 568.000 | 15,879 | | 0 |
| 426281-10-1 | JACK HENRY AND ASSOCIATES ORD | | 09/30/2021 | Various | 234.000 | 37,950 | | 0 |
| 427866-10-8 | HERSHEY FOODS ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 22.000 | 3,522 | | 0 |
| 42809H-10-7 | HESS ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 15.000 | 1,024 | | 0 |
| 437076-10-2 | HOME DEPOT ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 387.000 | 103,425 | | 0 |
| 440452-10-0 | HORMEL FOODS ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 267.000 | 11,078 | | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 45337C-10-2 | INCYTE ORD | | 11/04/2021 | Various | 223.000 | 15,909 | | 0 |
| 458140-10-0 | INTEL ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,934.000 | 99,968 | | 0 |
| 459200-10-1 | INTERNATIONAL BUSINESS MACHINES ORD | | 12/31/2021 | Various | 3,395.000 | 369,217 | | 0 |
| 459506-10-1 | INTERNATIONAL FLAVORS & FRAGRANS ORD | | 05/03/2021 | Various | 731.700 | 82,934 | | 0 |
| 460146-10-3 | INTERNATIONAL PAPER ORD | | 10/01/2021 | Various | 1,367.000 | 48,825 | | 0 |
| 461202-10-3 | INTUIT ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 132.000 | 48,993 | | 0 |
| 46120E-60-2 | INTUITIVE SURGICAL ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 92.000 | 33,286 | | 0 |
| 46284V-10-1 | IRON MOUNTAIN ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 74.000 | 3,198 | | 0 |
| 478160-10-4 | JOHNSON & JOHNSON ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 1,152.000 | 184,836 | | 0 |
| 48203R-10-4 | JUNIPER NETWORKS ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 705.000 | 19,165 | | 0 |
| 487836-10-8 | KELLOGG ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 1,198.000 | 71,026 | | 0 |
| 513272-10-4 | LAMB WESTON HOLDINGS ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 970.000 | 62,065 | | 0 |
| 517834-10-7 | LAS VEGAS SANDS ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,729.000 | 63,687 | | 0 |
| 532457-10-8 | ELI LILLY ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 40.000 | 11,125 | | 0 |
| 538034-10-9 | LIVE NATION ENTERTAINMENT ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 304.000 | 36,063 | | 0 |
| 565849-10-6 | MARATHON OIL ORD | | 01/28/2021 | ITG INC | 484.000 | 3,645 | | 0 |
| 57636Q-10-4 | MASTERCARD CL A ORD | | 12/31/2021 | Various | 633.000 | 224,632 | | 0 |
| 57667L-10-7 | MATCH GROUP ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,224.000 | 186,913 | | 0 |
| 580135-10-1 | MCDONALD'S ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 63.000 | 13,314 | | 0 |
| 58933Y-10-5 | MERCK & CO. INC. | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 10,266.000 | 565,636 | | 0 |
| 594918-10-4 | MICROSOFT ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 1,728.000 | 403,104 | | 0 |
| 595017-10-4 | MICROCHIP TECHNOLOGY ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 211.000 | 32,620 | | 0 |
| 60770K-10-7 | MODERNA ORD | | 08/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 775.000 | 261,983 | | 0 |
| 60871R-20-9 | MOLSON COORS BEVERAGE COMPA CL B ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 19.000 | 986 | | 0 |
| 620076-30-7 | MOTOROLA SOLUTIONS ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 5.000 | 893 | | 0 |
| 64110L-10-6 | NETFLIX ORD | | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 71.000 | 36,010 | | 0 |
| 651639-10-6 | NEWMONT ORD | | 12/31/2021 | Various | 2,100.000 | 117,021 | | 0 |
| 65339F-10-1 | NEXTERA ENERGY ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 1,563.000 | 116,783 | | 0 |
| 65473P-10-5 | NISOURCE ORD | | 09/30/2021 | Various | 1,334.000 | 30,465 | | 0 |
| 668771-10-8 | NORTONLIFELOCK ORD | | 05/03/2021 | Various | 2,918.000 | 58,122 | | 0 |
| 68622V-10-6 | ORGANON ORD | | 06/03/2021 | Unknown | 931.700 | 23,820 | | 0 |
| 69370C-10-0 | PTC ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 456.000 | 55,491 | | 0 |
| 70432V-10-2 | PAYCOM SOFTWARE ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 19.000 | 6,842 | | 0 |
| 707569-10-9 | PENN NATIONAL GAMING ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 718.000 | 37,149 | | 0 |
| 718546-10-4 | PHILLIPS 66 ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,012.000 | 73,737 | | 0 |
| 73278L-10-5 | POOL ORD | | 12/31/2021 | Various | 23.000 | 7,569 | | 0 |
| 74340W-10-3 | PROLOGIS REIT | | 12/31/2021 | Various | 998.000 | 115,431 | | 0 |
| 744320-10-2 | PRUDENTIAL FINANCIAL ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 196.000 | 16,734 | | 0 |
| 751212-10-1 | RALPH LAUREN CL A ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 244.000 | 27,372 | | 0 |
| 75886F-10-7 | REGENERON PHARMACEUTICALS ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 46.000 | 29,420 | | 0 |
| 776696-10-6 | ROPER TECHNOLOGIES ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 120.000 | 48,600 | | 0 |
| 78410G-10-4 | SBA COMMUNICATIONS CL A REIT ORD | | 05/03/2021 | Various | 111.000 | 28,914 | | 0 |
| 78440X-80-4 | SL GREEN RLTY REIT ORD | | 01/21/2021 | Various | 390.602 | 19,110 | | 0 |
| 79466L-30-2 | SALESFORCE.COM ORD | | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 338.000 | 76,371 | | 0 |
| 806407-10-2 | HENRY SCHEIN ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 14.000 | 965 | | 0 |
| 828806-10-9 | SIMON PROP GRP REIT ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 9.000 | 1,449 | | 0 |
| 832696-40-5 | JM SMUCKER ORD | | 03/29/2021 | Various | 80.000 | 9,267 | | 0 |
| 83417M-10-4 | SOLAREDGE TECHNOLOGIES ORD | C | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 105.000 | 29,622 | | 0 |
| 844741-10-8 | SOUTHWEST AIRLINES ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 639.000 | 27,404 | | 0 |
| 863667-10-1 | STRYKER ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 15.000 | 3,595 | | 0 |
| 872540-10-9 | TJX ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 145.000 | 9,506 | | 0 |
| 872590-10-4 | T MOBILE US ORD | | 12/31/2021 | Various | 867.000 | 104,542 | | 0 |
| 879360-10-5 | TELEDYNE TECH ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 171.216 | 65,579 | | 0 |
| 880770-10-2 | TERADYNE ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 357.000 | 58,759 | | 0 |
| 88160R-10-1 | TESLA ORD | | 11/04/2021 | Various | 613.000 | 455,168 | | 0 |
| 883556-10-2 | THERMO FISHER SCIENTIFIC ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 152.000 | 69,740 | | 0 |
| 88579Y-10-1 | 3M ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 431.000 | 75,933 | | 0 |
| 892356-10-6 | TRACTOR SUPPLY ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 38.000 | 7,799 | | 0 |
| 896239-10-0 | TRIMBLE ORD | | 03/29/2021 | Various | 346.000 | 25,621 | | 0 |
| 90184L-10-2 | TWITTER ORD | | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 345.000 | 18,388 | | 0 |
| 902252-10-5 | TYLER TECHNOLOGIES ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 75.000 | 40,670 | | 0 |
| 902653-10-4 | UDR REIT ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 234.000 | 10,176 | | 0 |
| 902973-30-4 | US BANCORP ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 2,288.000 | 118,101 | | 0 |
| 904311-10-7 | UNDER ARMOUR CL A ORD | | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 338.000 | 8,229 | | 0 |
| 91913Y-10-0 | VALERO ENERGY ORD | | 08/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 373.000 | 24,807 | | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 92276F-10-0 | VENTAS REIT ORD | | 12/31/2021 | Various | 1,175.000 | 60,558 | | 0 |
| 92343E-10-2 | VERISIGN ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 5.000 | 960 | | 0 |
| 92532F-10-0 | VERTEX PHARMACEUTICALS ORD | | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 203.000 | 39,318 | | 0 |
| 92556V-10-6 | VIATRIS ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 4,986.000 | 68,188 | | 0 |
| 926400-10-2 | VICTORIA S SECRET ORD | | 08/03/2021 | Various | 420.996 | 4,531 | | 0 |
| 92826C-83-9 | VISA CL A ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 302.000 | 65,622 | | 0 |
| 92939U-10-6 | WEC ENERGY GROUP ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 429.000 | 36,048 | | 0 |
| 931142-10-3 | WALMART ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 392.000 | 53,107 | | 0 |
| 931427-10-8 | WALGREEN BOOTS ALLIANCE ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 74.000 | 3,867 | | 0 |
| 949746-10-1 | WELLS FARGO ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 5,230.000 | 194,281 | | 0 |
| 955306-10-5 | WEST PHARM SVC ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 28.000 | 12,621 | | 0 |
| 958102-10-5 | WESTERN DIGITAL ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 422.000 | 27,662 | | 0 |
| 962166-10-4 | WEYERHAEUSER REIT | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,205.000 | 49,709 | | 0 |
| 969457-10-0 | WILLIAMS ORD | | 05/03/2021 | Various | 2,642.000 | 63,935 | | 0 |
| 988498-10-1 | YUM BRANDS ORD | | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 125.000 | 15,050 | | 0 |
| G0250X-10-7 | AMCOR ORD | C | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,772.000 | 20,223 | | 0 |
| N6596X-10-9 | NXP SEMICONDUCTORS ORD | C | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 783.000 | 150,406 | | 0 |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 11,444,340 | XXX | 0 |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 11,444,340 | XXX | 0 |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 3,440,594 | XXX | 0 |
| 9799999. Total - Common Stocks | | | | | | 14,884,934 | XXX | 0 |
| 9899999. Total - Preferred and Common Stocks | | | | | | 28,740,448 | XXX | 0 |
| 9999999 - Totals | | | | | | 433,225,889 | XXX | 653,713 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/Decrease | Current Year's (Amortization)/Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 83162C-PP-2 | SBAP 2005-20 F A - ABS | | 12/01/2021 | Paydown | | 117,024 | 117,024 | 130,409 | 124,168 | 0 | (1,165) | 0 | (1,165) | 0 | 123,003 | 0 | (5,978) | (5,978) | 1,754 | 06/01/2025 |
| 83162C-QH-9 | SBAP 2006-20 F A - ABS | | 12/01/2021 | Paydown | | 22,133 | 22,133 | 24,637 | 23,897 | 0 | (329) | 0 | (329) | 0 | 23,568 | 0 | (1,435) | (1,435) | 277 | 06/01/2026 |
| 83162C-QX-4 | SBAP 2007-20 C A - ABS | | 09/01/2021 | Paydown | | 52,493 | 52,493 | 58,398 | 57,042 | 0 | (303) | 0 | (303) | 0 | 56,739 | 0 | (4,247) | (4,247) | 2,205 | 03/01/2027 |
| 83162C-RA-3 | SBAP 2007-20 E A - ABS | | 11/01/2021 | Paydown | | 33,417 | 33,417 | 38,413 | 36,548 | 0 | (391) | 0 | (391) | 0 | 36,157 | 0 | (2,740) | (2,740) | 664 | 05/01/2027 |
| 83162C-UE-1 | SBAP 2011-20H A - ABS | | 08/01/2021 | Paydown | | 40,498 | 40,498 | 42,552 | 43,607 | 0 | 20 | 1,030 | (1,010) | 0 | 42,597 | 0 | (2,099) | (2,099) | 981 | 08/01/2031 |
| 83162C-VA-8 | SBAP 2012-20I A - ABS | | 09/01/2021 | Paydown | | 36,677 | 36,677 | 38,385 | 38,363 | 0 | (15) | 0 | (15) | 0 | 38,348 | 0 | (1,671) | (1,671) | 624 | 09/01/2032 |
| 83162C-VK-6 | SBAP 2013-20C A - ABS | | 09/01/2021 | Paydown | | 119,884 | 119,884 | 116,639 | 116,663 | 0 | (17) | 0 | (17) | 0 | 116,646 | 0 | 3,238 | 3,238 | 2,167 | 03/01/2033 |
| 83162C-XB-4 | SBAP 2015-20F A - ABS | | 12/01/2021 | Paydown | | 30,348 | 30,348 | 31,141 | 31,169 | 0 | (30) | 0 | (30) | 0 | 31,139 | 0 | (791) | (791) | 392 | 06/01/2035 |
| 912810-RK-6 | UNITED STATES TREASURY | | 08/18/2021 | Nomura | | 279,336 | 250,000 | 265,771 | 265,119 | 0 | (304) | 0 | (304) | 0 | 264,815 | 0 | 14,521 | 14,521 | 6,318 | 02/15/2045 |
| 912828-2U-3 | UNITED STATES TREASURY | | 08/18/2021 | Various | | 1,343,091 | 1,285,000 | 1,280,683 | 1,282,671 | 0 | 294 | 0 | 294 | 0 | 1,282,965 | 0 | 60,126 | 60,126 | 19,670 | 08/31/2024 |
| 912828-6Z-8 | UNITED STATES TREASURY | | 06/29/2021 | Various | | 1,505,228 | 1,443,000 | 1,446,970 | 1,446,147 | 0 | (231) | 0 | (231) | 0 | 1,445,916 | 0 | 59,312 | 59,312 | 7,966 | 06/30/2024 |
| 912828-WJ-5 | UNITED STATES TREASURY | | 08/19/2021 | MORGAN SECURITIES-FIXED INC | | 608,332 | 575,000 | 571,766 | 573,801 | 0 | 221 | 0 | 221 | 0 | 574,023 | 0 | 34,309 | 34,309 | 11,133 | 05/15/2024 |
| 912828-Z5-2 | UNITED STATES TREASURY | | 10/29/2021 | Various | | 1,587,400 | 1,547,000 | 1,570,873 | 1,566,910 | 0 | (3,296) | 0 | (3,296) | 0 | 1,563,614 | 0 | 23,785 | 23,785 | 22,416 | 01/31/2025 |
| 912828-ZA-1 | UNITED STATES TREASURY | | 06/11/2021 | Various | | 5,756,645 | 5,700,000 | 5,722,043 | 5,712,869 | 0 | (2,386) | 0 | (2,386) | 0 | 5,710,483 | 0 | 46,161 | 46,161 | 35,645 | 02/28/2022 |
| 912828-ZF-0 | UNITED STATES TREASURY | | 07/09/2021 | DEUTSCHE BANK SECURITIES, INC. | | 18,964 | 19,000 | 19,123 | 19,106 | 0 | (13) | 0 | (13) | 0 | 19,093 | 0 | (130) | (130) | 74 | 03/31/2025 |
| 912828-ZL-7 | UNITED STATES TREASURY | | 10/12/2021 | Various | | 2,605,403 | 2,619,000 | 2,618,079 | 2,618,194 | 0 | 96 | 0 | 96 | 0 | 2,618,289 | 0 | (12,887) | (12,887) | 5,660 | 04/30/2025 |
| 912828-ZT-0 | UNITED STATES TREASURY | | 11/10/2021 | Various | | 805,235 | 819,000 | 815,517 | 815,905 | 0 | 423 | 0 | 423 | 0 | 816,328 | 0 | (11,093) | (11,093) | 1,412 | 05/31/2025 |
| 91282C-AB-7 | UNITED STATES TREASURY | | 06/23/2021 | Various | | 2,487,957 | 2,536,000 | 2,523,856 | 2,524,127 | 0 | 1,109 | 0 | 1,109 | 0 | 2,525,235 | 0 | (37,279) | (37,279) | 5,208 | 07/31/2025 |
| 91282C-AF-8 | UNITED STATES TREASURY | | 03/31/2021 | Various | | 4,082,833 | 4,090,000 | 4,086,325 | 4,086,737 | 0 | 276 | 0 | 276 | 0 | 4,087,013 | 0 | (4,180) | (4,180) | 3,067 | 08/15/2023 |
| 91282C-BH-3 | UNITED STATES TREASURY | | 09/08/2021 | MORGAN STANLEY & COMPANY | | 319,153 | 324,000 | 317,343 | 0 | 0 | 489 | 0 | 489 | 0 | 317,832 | 0 | 1,321 | 1,321 | 740 | 01/31/2026 |
| 91282C-BS-9 | UNITED STATES TREASURY | | 08/19/2021 | FEDERAL RESERVE BANK OF BOSTON | | 1,016,992 | 1,000,000 | 990,820 | 0 | 0 | 484 | 0 | 484 | 0 | 991,304 | 0 | 25,688 | 25,688 | 4,986 | 03/31/2028 |
| 91282C-BW-0 | UNITED STATES TREASURY | | 11/09/2021 | CITADEL SECURITIES LLC | | 9,881 | 10,000 | 10,028 | 0 | 0 | (2) | 0 | (2) | 0 | 10,026 | 0 | (145) | (145) | 40 | 04/30/2026 |
| 91282C-BX-8 | UNITED STATES TREASURY | | 11/29/2021 | Various | | 4,285,289 | 4,292,000 | 4,282,276 | 0 | 0 | 841 | 0 | 841 | 0 | 4,283,117 | 0 | 2,171 | 2,171 | 1,635 | 04/30/2023 |
| 91282C-CN-9 | UNITED STATES TREASURY | | 09/28/2021 | NATWEST SECURITIES | | 156,601 | 157,000 | 156,681 | 0 | 0 | 1 | 0 | 1 | 0 | 156,682 | 0 | (81) | (81) | 32 | 07/31/2023 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 27,320,813 | 27,118,474 | 27,158,729 | 21,383,045 | 0 | (4,226) | 1,030 | (5,256) | 0 | 27,134,937 | 0 | 185,876 | 185,876 | 135,067 | XXX |
| 13063D-FQ-6 | CALIFORNIA ST | | 02/01/2021 | Adjustment | | 0 | 0 | 0 | (1,058) | 0 | 1,058 | 0 | 1,058 | 0 | 0 | 0 | 0 | 0 | (7,875) | 10/01/2039 |
| 13063D-VV-7 | CALIFORNIA ST | | 05/25/2021 | MORGAN STANLEY & CO. LLC | | 930,698 | 750,000 | 916,350 | 911,597 | 0 | (6,085) | 0 | (6,085) | 0 | 905,512 | 0 | 25,186 | 25,186 | 21,500 | 11/01/2034 |
| 799017-GU-6 | SAN MATEO CALIF UN HIGH SCH DIST | | 02/01/2021 | Adjustment | | 0 | 0 | 0 | 1,380 | 0 | (1,380) | 0 | (1,380) | 0 | 0 | 0 | 0 | 0 | 0 | 09/01/2041 |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 930,698 | 750,000 | 916,350 | 911,919 | 0 | (6,408) | 0 | (6,408) | 0 | 905,512 | 0 | 25,186 | 25,186 | 13,625 | XXX |
| 018411-UF-3 | ALLENTOWN PA CITY SCH DIST | | 01/27/2021 | BARCLAYS CAPITAL | | 414,619 | 325,000 | 395,067 | 385,375 | 0 | (477) | 0 | (477) | 0 | 384,898 | 0 | 29,721 | 29,721 | 8,035 | 02/01/2034 |
| 213185-LH-2 | COOK CNTY ILL | | 02/18/2021 | FUNB FUNDS II | | 353,608 | 285,000 | 320,531 | 309,789 | 0 | (552) | 0 | (552) | 0 | 309,238 | 0 | 44,370 | 44,370 | 3,840 | 11/15/2034 |
| 270427-PY-7 | EAST ALLEGHENY PA SCH DIST | | 09/02/2021 | Call @ 100.00 | | 55,000 | 55,000 | 54,118 | 54,267 | 0 | 41 | 0 | 41 | 0 | 54,308 | 0 | 692 | 692 | 1,126 | 10/01/2031 |
| 283299-AA-3 | EL MONTE CALIF | | 03/12/2021 | FUNB-FUNDS II | | 300,687 | 300,000 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 0 | 300,000 | 0 | 687 | 687 | 3,578 | 08/01/2021 |
| 283299-AB-1 | EL MONTE CALIF | | 08/19/2021 | SMBC Investment Services LLC | | 267,952 | 265,000 | 265,000 | 265,000 | 0 | 0 | 0 | 0 | 0 | 265,000 | 0 | 2,952 | 2,952 | 5,325 | 08/01/2022 |
| 341150-6E-5 | FLORIDA ST | | 01/28/2021 | KEYBANC | | 772,357 | 635,000 | 735,267 | 726,805 | 0 | (980) | 0 | (980) | 0 | 725,825 | 0 | 46,532 | 46,532 | 14,817 | 07/01/2035 |
| 34407N-AY-3 | FLYING HORSE MET DIST NO 2 COLO | | 05/13/2021 | Sumridge Partners | | 118,625 | 100,000 | 118,562 | 117,901 | 0 | (612) | 0 | (612) | 0 | 117,289 | 0 | 1,336 | 1,336 | 1,844 | 12/01/2040 |
| 34407N-BA-4 | FLYING HORSE MET DIST NO 2 COLO | | 05/13/2021 | Southwest Securities | | 117,089 | 100,000 | 117,746 | 117,116 | 0 | (583) | 0 | (583) | 0 | 116,533 | 0 | 556 | 556 | 1,844 | 12/01/2045 |
| 623040-FH-7 | MOUNT SAN ANTONIO CALIF CMNTY COLLEGE DI | | 02/05/2021 | Morgan Stanley & Co | | 572,310 | 500,000 | 409,125 | 433,942 | 0 | 1,991 | 0 | 1,991 | 0 | 435,933 | 0 | 136,377 | 136,377 | 0 | 08/01/2043 |
| 64966Q-GH-4 | NEW YORK N Y | | 05/24/2021 | TD SECURITIES (USA) LLC | | 664,740 | 500,000 | 687,470 | 673,131 | 0 | (6,833) | 0 | (6,833) | 0 | 666,298 | 0 | (1,558) | (1,558) | 20,486 | 08/01/2030 |
| 670029-VJ-3 | NOVI MICH CMNTY SCH DIST | | 02/05/2021 | CITIGROUP GLOBAL MARKET | | 538,604 | 400,000 | 522,692 | 513,458 | 0 | (1,211) | 0 | (1,211) | 0 | 512,247 | 0 | 26,357 | 26,357 | 5,444 | 05/01/2034 |
| 799017-GU-6 | SAN MATEO CALIF UN HIGH SCH DIST | | 05/18/2021 | BARCLAYS CAPITAL | | 335,040 | 285,000 | 244,952 | 257,292 | 0 | 5,507 | 0 | 5,507 | 0 | 262,798 | 0 | 72,242 | 72,242 | 0 | 09/01/2041 |
| 799712-JE-5 | SAND CREEK MET DIST COLO | | 01/26/2021 | D. A. DAVIDSON & CO | | 361,677 | 300,000 | 348,129 | 347,276 | 0 | (315) | 0 | (315) | 0 | 346,961 | 0 | 14,716 | 14,716 | 3,267 | 12/01/2040 |
| 840704-HJ-2 | SOUTH WHITTIER CALIF SCH DIST | | 05/13/2021 | United Missouri Kansas City | | 274,579 | 240,000 | 259,860 | 256,395 | 0 | (853) | 0 | (853) | 0 | 255,541 | 0 | 19,038 | 19,038 | 7,627 | 08/01/2042 |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 5,146,887 | 4,290,000 | 4,778,518 | 4,757,746 | 0 | (4,877) | 0 | (4,877) | 0 | 4,752,870 | 0 | 394,018 | 394,018 | 77,232 | XXX |
| 041036-CZ-5 | ARKANSAS RIVER PWR AUTH COLO PWR REV | | 10/01/2021 | Maturity @ 100.00 | | 140,000 | 140,000 | 150,745 | 142,529 | 0 | (2,529) | 0 | (2,529) | 0 | 140,000 | 0 | 0 | 0 | 7,000 | 10/01/2021 |
| 052398-GY-4 | AUSTIN TEX ARPT SYS REV | | 02/01/2021 | Adjustment | | 0 | 0 | 0 | (304) | 0 | 304 | 0 | 304 | 0 | 0 | 0 | 0 | 0 | (1,278) | 11/15/2044 |
| 130179-JE-5 | CALIFORNIA EDL FACS AUTH REV | | 02/01/2021 | Adjustment | | 0 | 0 | 0 | (7) | 0 | 7 | 0 | 7 | 0 | 0 | 0 | 0 | 0 | (2,750) | 04/01/2042 |
| 13032U-NE-4 | CALIFORNIA HEALTH FACS FING AUTH REV | | 02/01/2021 | Adjustment | | 0 | 0 | 0 | (368) | 0 | 368 | 0 | 368 | 0 | 0 | 0 | 0 | 0 | 0 | 08/15/2042 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 13034A-R3-6 | CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV | | 08/03/2021 | Call @ 100.00 | | 100,018 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 0 | 0 | 100,000 | 0 | 0 | 0 | 2 | 01/01/2050 |
| 167725-AB-6 | CHICAGO ILL TRAN AUTH SALES & TRANSFER T | | 12/01/2021 | Maturity @ 100.00 | | 180,000 | 180,000 | 196,200 | 182,966 | 0 | (2,966) | 0 | (2,966) | 0 | 180,000 | 0 | 0 | 0 | 11,340 | 12/01/2021 |
| 181008-BC-6 | CLARK CNTY NEV POLLUTN CTL REV | | 02/18/2021 | JP Morgan | | 256,200 | 250,000 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 0 | 250,000 | 0 | 6,200 | 6,200 | 928 | 01/01/2036 |
| 191855-BK-0 | COCONINO CNTY ARIZ POLLUTN CTL CORP REV | | 02/18/2021 | JP Morgan | | 190,448 | 185,000 | 185,000 | 185,000 | 0 | 0 | 0 | 0 | 0 | 185,000 | 0 | 5,448 | 5,448 | 780 | 09/01/2032 |
| 207758-F2-4 | CONNECTICUT ST SPL TAX OBLIG REV | | 06/16/2021 | Herber J. Sims & Co. | | 370,014 | 300,000 | 363,333 | 0 | 0 | (306) | 0 | (306) | 0 | 363,021 | 0 | 6,993 | 6,993 | 1,200 | 05/01/2038 |
| 20775C-U8-5 | CONNECTICUT ST HSG FIN AUTH HSG MTG FIN | | 07/20/2021 | Call @ 100.00 | | 140,000 | 140,000 | 151,661 | 149,855 | 0 | (519) | 0 | (519) | 0 | 149,336 | 0 | (9,336) | (9,336) | 1,662 | 05/15/2049 |
| 20775C-ZE-7 | CONNECTICUT ST HSG FIN AUTH HSG MTG FIN | | 02/19/2021 | Raymond James | | 973,277 | 895,000 | 964,139 | 959,137 | 0 | (1,219) | 0 | (1,219) | 0 | 957,917 | 0 | 15,359 | 15,359 | 9,646 | 11/15/2041 |
| 235286-AS-0 | DALLAS | | 12/07/2021 | Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,176 | 0 | (1,176) | (1,176) | 0 | 08/15/2038 |
| 25477G-SJ-5 | DISTRICT COLUMBIA INCOME TAX REV | | 05/24/2021 | JANNEY MONTGOMERY, SCOTT INC | | 675,655 | 500,000 | 690,825 | 677,013 | 0 | (6,838) | 0 | (6,838) | 0 | 670,175 | 0 | 5,480 | 5,480 | 16,319 | 10/01/2030 |
| 302966-AH-9 | FRESB 2018-SB56 A5H - CMBS | | 05/01/2021 | Paydown | | 0 | 0 | 0 | (16) | 0 | 16 | 0 | 16 | 0 | 0 | 0 | 0 | 0 | (195) | 09/25/2038 |
| 30296U-AA-1 | FRESB 2018-SB51 A5H - CMBS | | 05/01/2021 | Paydown | | 0 | 0 | 0 | (14) | 0 | 14 | 0 | 14 | 0 | 0 | 0 | 0 | 0 | (208) | 04/25/2038 |
| 30309L-AG-3 | FRESB 2019-SB61 A5H - CMBS | | 05/01/2021 | Paydown | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (2) | 02/25/2039 |
| 31288Q-CA-6 | FH 840965 - RMBS | | 12/01/2021 | Paydown | | 84,546 | 84,546 | 86,353 | 86,931 | 0 | 80 | 0 | 80 | 0 | 87,010 | 0 | (2,464) | (2,464) | 1,310 | 05/01/2049 |
| 31288Q-F2-1 | FH 841085 - RMBS | | 12/01/2021 | Paydown | | 90,391 | 90,391 | 94,416 | 0 | 0 | 38 | 0 | 38 | 0 | 94,454 | 0 | (4,063) | (4,063) | 956 | 09/01/2047 |
| 31288Q-F5-4 | FH 841088 - RMBS | | 12/01/2021 | Paydown | | 111,945 | 111,945 | 116,702 | 0 | 0 | 56 | 0 | 56 | 0 | 116,758 | 0 | (4,813) | (4,813) | 930 | 01/01/2049 |
| 31288Q-F6-2 | FH 841089 - RMBS | | 12/01/2021 | Paydown | | 37,340 | 37,340 | 39,114 | 0 | 0 | 54 | 0 | 54 | 0 | 39,167 | 0 | (1,827) | (1,827) | 97 | 06/01/2047 |
| 31288Q-J9-2 | FH 841188 - RMBS | | 12/01/2021 | Paydown | | 78,319 | 78,319 | 82,044 | 0 | 0 | 30 | 0 | 30 | 0 | 82,075 | 0 | (3,756) | (3,756) | 298 | 01/01/2046 |
| 3128MF-NA-2 | FH G16485 - RMBS | | 02/17/2021 | Various | | 1,789,823 | 1,699,665 | 1,701,060 | 1,700,590 | 0 | (12) | 0 | (12) | 0 | 1,700,578 | 0 | 89,245 | 89,245 | 11,100 | 05/01/2033 |
| 3128MF-QB-7 | FH G16550 - RMBS | | 02/17/2021 | Various | | 1,622,514 | 1,541,937 | 1,542,841 | 1,542,600 | 0 | (10) | 0 | (10) | 0 | 1,542,590 | 0 | 79,924 | 79,924 | 9,997 | 05/01/2033 |
| 3128MJ-V5-6 | FH G08635 - RMBS | | 12/01/2021 | Paydown | | 205,227 | 205,227 | 208,722 | 207,202 | 0 | 424 | 0 | 424 | 0 | 207,626 | 0 | (2,399) | (2,399) | 2,505 | 04/01/2045 |
| 3128MJ-WU-0 | FH G08658 - RMBS | | 12/01/2021 | Paydown | | 127,998 | 127,998 | 128,308 | 128,116 | 0 | 52 | 0 | 52 | 0 | 128,168 | 0 | (170) | (170) | 1,628 | 08/01/2045 |
| 3128MM-XB-4 | FH G18673 - RMBS | | 12/01/2021 | Paydown | | 613,562 | 613,562 | 614,065 | 613,977 | 0 | 78 | 0 | 78 | 0 | 614,055 | 0 | (493) | (493) | 8,060 | 01/01/2033 |
| 3128MM-XF-5 | FH G18677 - RMBS | | 12/01/2021 | Paydown | | 624,295 | 624,295 | 624,661 | 624,552 | 0 | 65 | 0 | 65 | 0 | 624,617 | 0 | (322) | (322) | 8,138 | 02/01/2033 |
| 3128MM-XN-8 | FH G18684 - RMBS | | 12/01/2021 | Paydown | | 655,211 | 655,211 | 655,595 | 655,514 | 0 | 83 | 0 | 83 | 0 | 655,597 | 0 | (385) | (385) | 8,386 | 04/01/2033 |
| 312939-V7-3 | FH A91538 - RMBS | | 04/30/2021 | Various | | 377,746 | 345,557 | 373,633 | 373,257 | 0 | 2,066 | 0 | 2,066 | 0 | 375,323 | 0 | 2,422 | 2,422 | 6,096 | 03/01/2040 |
| 31300M-LY-7 | FH 849343 - RMBS | | 12/01/2021 | Paydown | | 57,770 | 57,770 | 59,395 | 59,538 | 0 | (412) | 0 | (412) | 0 | 59,126 | 0 | (1,356) | (1,356) | 750 | 08/01/2043 |
| 31326F-ZB-7 | FH 2B1638 - RMBS | | 12/01/2021 | Paydown | | 49,634 | 49,634 | 50,720 | 50,456 | 0 | (114) | 0 | (114) | 0 | 50,342 | 0 | (708) | (708) | 412 | 08/01/2043 |
| 3132A5-J5-5 | FH ZS4784 - RMBS | | 04/30/2021 | Various | | 1,127,752 | 1,026,649 | 1,059,694 | 1,071,360 | 0 | 10,167 | 0 | 10,167 | 0 | 1,081,527 | 0 | 46,225 | 46,225 | (42,326) | 08/01/2048 |
| 3132DW-BU-6 | FH SD8151 - RMBS | | 12/01/2021 | Paydown | | 155,326 | 155,326 | 160,854 | 0 | 0 | (206) | 0 | (206) | 0 | 160,648 | 0 | (5,322) | (5,322) | 1,603 | 06/01/2051 |
| 3132GD-6M-9 | FH QD0876 - RMBS | | 02/17/2021 | Various | | 212,029 | 191,176 | 206,649 | 205,562 | 0 | (30) | 0 | (30) | 0 | 205,532 | 0 | 6,497 | 6,497 | 1,862 | 05/01/2041 |
| 3132GT-PY-7 | FH QD8239 - RMBS | | 12/01/2021 | Paydown | | 270,034 | 270,034 | 274,949 | 273,143 | 0 | 303 | 0 | 303 | 0 | 273,446 | 0 | (3,412) | (3,412) | 4,205 | 05/01/2042 |
| 3132JN-7K-7 | FH Q21798 - RMBS | | 12/01/2021 | Paydown | | 129,755 | 129,755 | 127,059 | 128,051 | 0 | (196) | 0 | (196) | 0 | 127,855 | 0 | 1,900 | 1,900 | 1,690 | 09/01/2043 |
| 3132M7-XP-8 | FH Q27286 - RMBS | | 12/01/2021 | Paydown | | 188,446 | 188,446 | 191,714 | 190,734 | 0 | 384 | 0 | 384 | 0 | 191,118 | 0 | (2,672) | (2,672) | 2,903 | 07/01/2044 |
| 3132QR-C4-0 | FH Q34590 - RMBS | | 12/01/2021 | Paydown | | 127,127 | 127,127 | 126,571 | 126,752 | 0 | (33) | 0 | (33) | 0 | 126,719 | 0 | 408 | 408 | 1,360 | 07/01/2045 |
| 3132QR-CK-9 | FH Q34957 - RMBS | | 12/01/2021 | Paydown | | 184,340 | 184,340 | 184,801 | 184,488 | 0 | 65 | 0 | 65 | 0 | 184,552 | 0 | (213) | (213) | 2,232 | 07/01/2045 |
| 3133AS-JD-6 | FH QC7460 - RMBS | | 12/01/2021 | Paydown | | 16,346 | 16,346 | 16,929 | 0 | 0 | (6) | 0 | (6) | 0 | 16,923 | 0 | (577) | (577) | 48 | 09/01/2051 |
| 3133KG-K7-2 | FH RA1218 - RMBS | | 12/01/2021 | Paydown | | 903,269 | 903,269 | 933,190 | 935,886 | 0 | 5,745 | 0 | 5,745 | 0 | 941,630 | 0 | (38,362) | (38,362) | 13,402 | 08/01/2049 |
| 3133KJ-E6-5 | FH RA2857 - RMBS | | 12/01/2021 | Paydown | | 743,111 | 743,111 | 770,977 | 769,665 | 0 | 1,868 | 0 | 1,868 | 0 | 771,533 | 0 | (28,422) | (28,422) | 10,119 | 06/01/2050 |
| 3133KY-S8-3 | FH RB5043 - RMBS | | 12/01/2021 | Paydown | | 406,911 | 406,911 | 428,019 | 431,811 | 0 | 3,124 | 0 | 3,124 | 0 | 434,934 | 0 | (28,023) | (28,023) | 4,329 | 04/01/2040 |
| 3136AX-C4-5 | FNR 2017-69 HA - CMO/RMBS | | 12/01/2021 | Paydown | | 458,460 | 458,460 | 471,694 | 468,153 | 0 | (163) | 0 | (163) | 0 | 467,989 | 0 | (9,530) | (9,530) | 6,227 | 06/25/2046 |
| 3136B3-Z9-4 | FNR 2019-7 JA - CMO/RMBS | | 12/01/2021 | Paydown | | 162,179 | 162,179 | 163,344 | 163,284 | 0 | 74 | 0 | 74 | 0 | 163,357 | 0 | (1,179) | (1,179) | 2,551 | 03/25/2049 |
| 3137B3-6J-2 | FHMS K-029 A2 - CMBS | | 12/01/2021 | Paydown | | 6,318 | 6,318 | 6,582 | 0 | 0 | (57) | 0 | (57) | 0 | 6,525 | 0 | (207) | (207) | 80 | 02/25/2023 |
| 3137EA-EU-9 | FEDERAL HOME LOAN MORTGAGE CORP | | 01/22/2021 | WELLS FARGO SECURITIES LLC | | 498,905 | 500,000 | 497,510 | 497,727 | 0 | 32 | 0 | 32 | 0 | 497,759 | 0 | 1,146 | 1,146 | 948 | 07/21/2025 |
| 3137G0-KQ-1 | STACR 2016-DNA3 M3 - CMO/RMBS | | 12/27/2021 | Paydown | | 206,069 | 206,069 | 216,372 | 0 | 0 | (1,432) | 0 | (1,432) | 0 | 214,941 | 0 | (8,872) | (8,872) | 8,298 | 12/26/2028 |
| 3137G0-QC-5 | STACR 2017-DNA3 M2 - CMO/RMBS | | 12/27/2021 | Paydown | | 6,580 | 6,580 | 6,696 | 0 | 0 | (25) | 0 | (25) | 0 | 6,670 | 0 | (90) | (90) | 160 | 03/25/2030 |
| 3138EH-V4-0 | FN AL5134 - RMBS | | 12/01/2021 | Paydown | | 59,131 | 59,131 | 61,071 | 59,931 | 0 | (136) | 0 | (136) | 0 | 59,795 | 0 | (664) | (664) | 704 | 04/01/2044 |
| 3138ET-ND-4 | FN AL8487 - RMBS | | 12/01/2021 | Paydown | | 71,148 | 71,148 | 73,176 | 72,554 | 0 | (178) | 0 | (178) | 0 | 72,376 | 0 | (1,228) | (1,228) | 883 | 04/01/2046 |
| 3138LJ-L9-9 | FN AN5751 - CMBS/RMBS | | 12/01/2021 | Paydown | | 38,423 | 38,423 | 39,792 | 39,875 | 0 | (42) | 0 | (42) | 0 | 39,834 | 0 | (1,411) | (1,411) | 636 | 07/01/2032 |
| 3138W9-2G-4 | FN AS0774 - RMBS | | 12/01/2021 | Paydown | | 126,060 | 126,060 | 126,238 | 126,082 | 0 | 36 | 0 | 36 | 0 | 126,118 | 0 | (58) | (58) | 1,569 | 10/01/2043 |
| 3138X0-Y2-8 | FN AU1628 - RMBS | | 12/01/2021 | Paydown | | 139,988 | 139,988 | 140,185 | 140,020 | 0 | 42 | 0 | 42 | 0 | 140,062 | 0 | (74) | (74) | 1,850 | 07/01/2043 |
| 3140HB-F2-9 | FN BJ9184 - RMBS | | 12/01/2021 | Paydown | | 612,909 | 612,909 | 612,933 | 612,920 | 0 | 107 | 0 | 107 | 0 | 613,027 | 0 | (117) | (117) | 7,944 | 05/01/2033 |
| 3140HG-0L-8 | FN BK2806 - RMBS | | 12/01/2021 | Paydown | | 77,837 | 77,837 | 83,225 | 82,971 | 0 | (345) | 0 | (345) | 0 | 82,626 | 0 | (4,788) | (4,788) | 1,262 | 07/01/2035 |
| 3140HT-UX-5 | FN BL2397 - CMBS/RMBS | | 02/01/2021 | Adjustment | | 0 | 0 | 0 | (10) | 0 | 10 | 0 | 10 | 0 | 0 | 0 | 0 | 0 | (1,136) | 06/01/2034 |
| 3140HV-FN-9 | FN BL3772 - CMBS/RMBS | | 12/01/2021 | Paydown | | 2,200 | 2,200 | 2,315 | 2,307 | 0 | (3) | 0 | (3) | 0 | 2,303 | 0 | (103) | (103) | 35 | 10/01/2034 |
| 3140J7-RJ-6 | FN BM3188 - RMBS | | 12/01/2021 | Paydown | | 80,799 | 80,799 | 81,784 | 80,498 | 0 | (171) | 0 | (171) | 0 | 80,327 | 0 | 472 | 472 | 727 | 04/01/2047 |
| 3140J9-CN-9 | FN BM4576 - RMBS | | 12/01/2021 | Paydown | | 241,649 | 241,649 | 239,678 | 238,666 | 0 | (893) | 0 | (893) | 0 | 237,773 | 0 | 3,876 | 3,876 | 2,779 | 11/01/2047 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 3140JA-4Z-8 | FN BM6239 - RMBS | | 12/01/2021 | Paydown | | 242,347 | 242,347 | 255,851 | 255,151 | 0 | (13) | 0 | (13) | 0 | 255,138 | 0 | (12,791) | (12,791) | 3,273 | 02/01/2045 |
| 3140QB-NP-6 | FN CA1297 - RMBS | | 12/01/2021 | Paydown | | 564,240 | 564,240 | 564,064 | 563,903 | 0 | 32 | 0 | 32 | 0 | 563,935 | 0 | 305 | 305 | 7,674 | 02/01/2033 |
| 3140QB-JL-3 | FN CA3866 - RMBS | | 12/01/2021 | Paydown | | 874,684 | 874,684 | 905,024 | 906,371 | 0 | 4,983 | 0 | 4,983 | 0 | 911,354 | 0 | (36,670) | (36,670) | 13,677 | 07/01/2049 |
| 3140QD-BW-3 | FN CA5452 - RMBS | | 12/01/2021 | Paydown | | 511,665 | 511,665 | 539,087 | 537,753 | 0 | 4,571 | 0 | 4,571 | 0 | 542,324 | 0 | (30,659) | (30,659) | 7,262 | 03/01/2050 |
| 3140QL-D2-9 | FN CB1020 - RMBS | | 12/01/2021 | Paydown | | 60,615 | 60,615 | 61,347 | 0 | 0 | (18) | 0 | (18) | 0 | 65,166 | 0 | (4,551) | (4,551) | 422 | 07/01/2051 |
| 3140X3-B3-1 | FN FM0057 - RMBS | | 12/01/2021 | Paydown | | 71,341 | 71,341 | 75,532 | 75,551 | 0 | (79) | 0 | (79) | 0 | 75,473 | 0 | (4,132) | (4,132) | 929 | 05/01/2032 |
| 3140X5-2H-3 | FN FM1675 - RMBS | | 12/01/2021 | Paydown | | 1,839,886 | 1,839,886 | 1,931,305 | 1,966,651 | 0 | 14,875 | 0 | 14,875 | 0 | 1,981,526 | 0 | (141,640) | (141,640) | 33,943 | 01/01/2049 |
| 3140X7-WA-3 | FN FM4240 - RMBS | | 12/01/2021 | Paydown | | 886,444 | 886,444 | 928,273 | 928,986 | 0 | 161 | 0 | 161 | 0 | 929,147 | 0 | (42,703) | (42,703) | 11,214 | 02/01/2035 |
| 3140X7-WR-6 | FN FM4255 - RMBS | | 12/01/2021 | Various | | 2,568,766 | 2,543,645 | 2,629,095 | 2,625,325 | 0 | (252) | 0 | (252) | 0 | 2,625,073 | 0 | (56,307) | (56,307) | 25,960 | 09/01/2050 |
| 3140X8-HC-4 | FN FM4726 - RMBS | | 12/01/2021 | Paydown | | 52,107 | 52,107 | 55,494 | 55,533 | 0 | (49) | 0 | (49) | 0 | 55,485 | 0 | (3,378) | (3,378) | 817 | 11/01/2034 |
| 3140X8-HJ-4 | FN FM4742 - RMBS | | 12/01/2021 | Paydown | | 120,569 | 120,569 | 129,837 | 129,971 | 0 | 428 | 0 | 428 | 0 | 130,399 | 0 | (9,831) | (9,831) | 2,436 | 03/01/2035 |
| 31418C-6A-7 | FN MA3564 - RMBS | | 12/01/2021 | Paydown | | 278,304 | 278,304 | 294,763 | 302,079 | 0 | 3,661 | 0 | 3,661 | 0 | 305,740 | 0 | (27,437) | (27,437) | 5,784 | 01/01/2049 |
| 31418C-G4-0 | FN MA2918 - RMBS | | 12/01/2021 | Paydown | | 716,335 | 716,335 | 669,297 | 679,082 | 0 | (4,101) | 0 | (4,101) | 0 | 674,981 | 0 | 41,354 | 41,354 | 7,850 | 01/01/2047 |
| 31418C-NG-5 | FN MA3090 - RMBS | | 12/01/2021 | Paydown | | 635,007 | 635,007 | 635,231 | 635,106 | 0 | 92 | 0 | 92 | 0 | 635,198 | 0 | (191) | (191) | 8,238 | 08/01/2032 |
| 31418C-XV-1 | FN MA3391 - RMBS | | 12/01/2021 | Paydown | | 552,132 | 552,133 | 552,154 | 552,131 | 0 | 76 | 0 | 76 | 0 | 552,206 | 0 | (74) | (74) | 6,697 | 06/01/2033 |
| 31418D-6C-1 | FN MA4466 - RMBS | | 12/01/2021 | Paydown | | 17,877 | 17,877 | 18,437 | 0 | 0 | (8) | 0 | (8) | 0 | 18,429 | 0 | (552) | (552) | 60 | 11/01/2051 |
| 31418D-C6-7 | FN MA3692 - RMBS | | 12/01/2021 | Paydown | | 1,945,607 | 1,945,607 | 2,008,174 | 2,035,195 | 0 | 14,266 | 0 | 14,266 | 0 | 2,049,461 | 0 | (103,854) | (103,854) | 29,208 | 07/01/2049 |
| 31418D-CY-6 | FN MA3686 - RMBS | | 12/01/2021 | Paydown | | 646,830 | 646,830 | 666,336 | 672,087 | 0 | 4,207 | 0 | 4,207 | 0 | 676,294 | 0 | (29,464) | (29,464) | 8,397 | 06/01/2049 |
| 31418D-ET-5 | FN MA3745 - RMBS | | 12/01/2021 | Paydown | | 694,788 | 694,788 | 716,256 | 720,749 | 0 | 3,900 | 0 | 3,900 | 0 | 724,649 | 0 | (29,861) | (29,861) | 10,063 | 08/01/2049 |
| 31418D-GK-2 | FN MA3801 - RMBS | | 12/01/2021 | Paydown | | 672,726 | 672,726 | 675,406 | 675,871 | 0 | 564 | 0 | 564 | 0 | 676,435 | 0 | (3,710) | (3,710) | 7,104 | 10/01/2049 |
| 31418D-HL-9 | FN MA3834 - RMBS | | 12/01/2021 | Paydown | | 1,277,103 | 1,277,103 | 1,330,283 | 0 | 0 | 2,887 | 0 | 2,887 | 0 | 1,333,170 | 0 | (56,066) | (56,066) | 10,616 | 11/01/2049 |
| 31418D-JR-4 | FN MA3871 - RMBS | | 12/01/2021 | Paydown | | 1,114,937 | 1,114,937 | 1,140,720 | 1,144,349 | 0 | 4,629 | 0 | 4,629 | 0 | 1,148,978 | 0 | (34,041) | (34,041) | 14,402 | 12/01/2049 |
| 31418D-Q8-8 | FN MA4078 - RMBS | | 01/12/2021 | Various | | 3,137,533 | 3,002,754 | 3,122,395 | 3,117,366 | 0 | (520) | 0 | (520) | 0 | 3,116,845 | 0 | 20,687 | 20,687 | 8,851 | 07/01/2050 |
| 31418D-SJ-2 | FN MA4120 - RMBS | | 01/12/2021 | Various | | 2,296,498 | 2,194,948 | 2,310,311 | 2,305,113 | 0 | (544) | 0 | (544) | 0 | 2,304,570 | 0 | (8,072) | (8,072) | 6,529 | 09/01/2050 |
| 31418D-ZH-5 | FN MA4356 - RMBS | | 12/01/2021 | Paydown | | 177,702 | 177,702 | 184,026 | 0 | 0 | (238) | 0 | (238) | 0 | 183,788 | 0 | (6,086) | (6,086) | 1,850 | 06/01/2051 |
| 341271-AD-6 | FLORIDA ST BRD ADMIN FIN CORP REV | | 11/05/2021 | Various | | 520,928 | 515,000 | 515,000 | 515,000 | 0 | 0 | 0 | 0 | 0 | 515,000 | 0 | 5,928 | 5,928 | 5,786 | 07/01/2025 |
| 35563P-JF-7 | SCRT 2019-1 MA - CMO/RMBS | | 12/01/2021 | Paydown | | 66,513 | 72,383 | 77,755 | 77,457 | 0 | (89) | 0 | (89) | 0 | 77,368 | 0 | (10,855) | (10,855) | 2,742 | 07/25/2058 |
| 35563P-QP-7 | SCRT 2020-2 MA - CMO/RMBS | | 12/01/2021 | Paydown | | 44,994 | 44,994 | 46,647 | 46,563 | 0 | (105) | 0 | (105) | 0 | 46,458 | 0 | (1,464) | (1,464) | 506 | 11/25/2059 |
| 362835-BS-8 | GAINESVILLE FLA SPL OBLIG | | 03/12/2021 | Piper Jaffray Co. | | 435,165 | 435,000 | 435,000 | 435,000 | 0 | 0 | 0 | 0 | 0 | 435,000 | 0 | 165 | 165 | 1,293 | 10/01/2022 |
| 39081H-CY-6 | GREAT LAKES WTR AUTH MICH SEW DISP SYS R | | 03/05/2021 | MARKETAXESS | | 394,863 | 390,000 | 390,000 | 390,000 | 0 | 0 | 0 | 0 | 0 | 390,000 | 0 | 4,863 | 4,863 | 4,251 | 07/01/2022 |
| 407288-B8-1 | HAMILTON CNTY OHIO SWR SYS REV | | 05/24/2021 | OPPENHEIMER & CO. INC. | | 657,925 | 500,000 | 676,460 | 662,161 | 0 | (6,892) | 0 | (6,892) | 0 | 655,269 | 0 | 2,656 | 2,656 | 12,153 | 12/01/2031 |
| 407793-DD-7 | HAMILTON OHIO ELEC REV | | 05/13/2021 | Merrill Lynch | | 275,448 | 235,000 | 260,509 | 258,009 | 0 | (873) | 0 | (873) | 0 | 257,136 | 0 | 18,313 | 18,313 | 5,901 | 10/01/2038 |
| 427747-BU-3 | HERONS GLEN REC DIST FLA SPL ASSMT | | 05/13/2021 | UBS WARBURG LLC | | 200,774 | 175,000 | 193,156 | 192,735 | 0 | (628) | 0 | (628) | 0 | 192,107 | 0 | 8,667 | 8,667 | 3,811 | 05/01/2045 |
| 45204E-UX-4 | ILLINOIS FIN AUTH REV | | 01/06/2021 | BARCLAYS CAPITAL | | 141,959 | 120,000 | 130,993 | 127,709 | 0 | (19) | 0 | (19) | 0 | 127,689 | 0 | 14,270 | 14,270 | 2,617 | 08/01/2031 |
| 45204E-UZ-9 | ILLINOIS FIN AUTH REV | | 01/06/2021 | BARCLAYS CAPITAL | | 176,339 | 150,000 | 162,198 | 158,573 | 0 | (22) | 0 | (22) | 0 | 158,551 | 0 | 17,787 | 17,787 | 3,271 | 08/01/2033 |
| 45204E-VA-3 | ILLINOIS FIN AUTH REV | | 01/06/2021 | BARCLAYS CAPITAL | | 216,866 | 185,000 | 199,101 | 194,919 | 0 | (25) | 0 | (25) | 0 | 194,894 | 0 | 21,972 | 21,972 | 4,034 | 08/01/2034 |
| 452227-FB-2 | ILLINOIS ST SALES TAX REV | | 10/18/2021 | Call @ 100.00 | | 250,000 | 250,000 | 252,010 | 250,963 | 0 | (6,667) | 0 | (6,667) | 0 | 244,296 | 0 | 5,704 | 5,704 | 9,469 | 06/15/2036 |
| 462467-WR-8 | IOWA FIN AUTH SINGLE FAMILY MTG REV | | 12/27/2021 | Call @ 100.00 | | 175,000 | 175,000 | 189,774 | 187,372 | 0 | (870) | 0 | (870) | 0 | 186,502 | 0 | (11,502) | (11,502) | 5,066 | 07/01/2047 |
| 46246K-7N-6 | IOWA FIN AUTH REV | | 01/28/2021 | CITIGROUP GLOBAL MARKET | | 684,075 | 500,000 | 670,050 | 657,230 | 0 | (1,284) | 0 | (1,284) | 0 | 655,946 | 0 | 28,129 | 28,129 | 12,500 | 08/01/2033 |
| 54242V-EM-4 | LONG BEACH CALIF PENSION OBLIG | | 03/12/2021 | FUNB-FUNDS II | | 244,594 | 240,000 | 250,740 | 242,196 | 0 | (668) | 0 | (668) | 0 | 241,528 | 0 | 3,066 | 3,066 | 6,734 | 09/01/2021 |
| 544445-BW-8 | LOS ANGELES CALIF DEPT ARPTS ARPT REV | | 05/13/2021 | D. A. DAVIDSON & CO | | 117,597 | 100,000 | 112,771 | 107,818 | 0 | (501) | 0 | (501) | 0 | 107,317 | 0 | 10,280 | 10,280 | 2,528 | 05/15/2032 |
| 54466H-JN-7 | LOS ANGELES CNTY CALIF MET TRANSN AUTH S | | 01/29/2021 | Morgan Stanley & Co | | 156,224 | 115,000 | 151,154 | 150,274 | 0 | (308) | 0 | (308) | 0 | 149,967 | 0 | 6,257 | 6,257 | 974 | 06/01/2035 |
| 54659L-BP-8 | LOUISVILLE & JEFFERSON CNTY KY METRO GOV | | 02/01/2021 | Adjustment | | 0 | 0 | 0 | (1,116) | 0 | 1,116 | 0 | 1,116 | 0 | 0 | 0 | 0 | 0 | (7,500) | 10/01/2031 |
| 57584X-D2-4 | MASSACHUSETTS ST DEV FIN AGY REV | | 01/06/2021 | BARCLAYS CAPITAL | | 293,615 | 250,000 | 277,980 | 270,101 | 0 | (59) | 0 | (59) | 0 | 270,042 | 0 | 23,573 | 23,573 | 6,493 | 01/01/2034 |
| 57584X-U4-1 | MASSACHUSETTS ST DEV FIN AGY REV | | 02/05/2021 | SAMUEL A. RAMIREZ & COMPANY INC. | | 354,250 | 290,000 | 334,097 | 321,441 | 0 | (435) | 0 | (435) | 0 | 321,006 | 0 | 33,244 | 33,244 | 8,781 | 01/01/2035 |
| 57584Y-LH-7 | MASSACHUSETTS ST DEV FIN AGY REV | | 01/26/2021 | BARCLAYS CAPITAL | | 288,337 | 230,000 | 264,180 | 257,048 | 0 | (228) | 0 | (228) | 0 | 256,820 | 0 | 31,517 | 31,517 | 3,738 | 10/01/2030 |
| 57584Y-LX-5 | MASSACHUSETTS ST DEV FIN AGY REV | | 01/26/2021 | BARCLAYS CAPITAL | | 379,859 | 305,000 | 348,914 | 339,769 | 0 | (292) | 0 | (292) | 0 | 339,477 | 0 | 40,382 | 40,382 | 4,956 | 10/01/2031 |
| 57587A-R4-2 | MASSACHUSETTS ST HSG FIN AGY HSG REV | | 12/24/2021 | Call @ 100.00 | | 185,387 | 185,000 | 199,071 | 196,912 | 0 | (1,102) | 0 | (1,102) | 0 | 195,810 | 0 | (10,810) | (10,810) | 5,802 | 06/01/2049 |
| 584283-GJ-8 | MEDFORD ORE HOSP FACS AUTH REV | | 08/19/2021 | Virtus Investment Partner | | 139,841 | 115,000 | 141,402 | 139,524 | 0 | (2,732) | 0 | (2,732) | 0 | 136,792 | 0 | 3,049 | 3,049 | 6,261 | 08/15/2026 |
| 590545-J2-6 | MESA ARIZ UTIL SYS REV | | 05/13/2021 | Hilltop Securities | | 259,380 | 200,000 | 248,848 | 241,593 | 0 | (1,676) | 0 | (1,676) | 0 | 239,918 | 0 | 19,462 | 19,462 | 8,778 | 07/01/2032 |
| 63968M-TQ-2 | NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG | | 12/03/2021 | Call @ 100.00 | | 90,000 | 90,000 | 96,235 | 95,536 | 0 | (353) | 0 | (353) | 0 | 95,183 | 0 | (5,183) | (5,183) | 2,389 | 09/01/2049 |
| 64990C-7P-0 | NEW YORK STATE DORMITORY AUTHORITY | | 02/05/2021 | Stifel Nicolaus & Co. | | 408,912 | 320,000 | 367,690 | 358,799 | 0 | (498) | 0 | (498) | 0 | 358,301 | 0 | 50,611 | 50,611 | 9,689 | 07/01/2040 |
| 64990F-KP-8 | NEW YORK STATE DORMITORY AUTHORITY | | 05/18/2021 | JANNEY MONTGOMERY, SCOTT INC | | 533,715 | 415,000 | 524,481 | 509,041 | 0 | (4,039) | 0 | (4,039) | 0 | 505,002 | 0 | 28,713 | 28,713 | 14,122 | 03/15/2032 |
| 64990G-G6-3 | NEW YORK STATE DORMITORY AUTHORITY | | 02/18/2021 | OPPENHEIMER-TODD BRADY | | 1,682,564 | 1,300,000 | 1,628,042 | 1,608,007 | 0 | (5,262) | 0 | (5,262) | 0 | 1,602,746 | 0 | 79,818 | 79,818 | 44,236 | 10/01/2029 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/Decrease | Current Year's (Amortization)/Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 64990G-MC-3 | NEW YORK STATE DORMITORY AUTHORITY | | 11/24/2021 | BARCLAYS CAPITAL | | 114,609 | 105,000 | 108,912 | 108,346 | 0 | (313) | 0 | (313) | 0 | 108,034 | 0 | 6,575 | 6,575 | 5,927 | 07/01/2040 |
| 64990G-MD-1 | NEW YORK STATE DORMITORY AUTHORITY | | 11/24/2021 | BARCLAYS CAPITAL | | 211,061 | 180,000 | 208,129 | 203,996 | 0 | (2,274) | 0 | (2,274) | 0 | 201,722 | 0 | 9,339 | 9,339 | 12,700 | 07/01/2041 |
| 650010-CK-5 | NEW YORK ST TWY AUTH GEN REV JR INDBT OB | | 05/24/2021 | TRADEWEB DIRECT LLC | | 576,270 | 500,000 | 592,730 | 585,603 | 0 | (3,508) | 0 | (3,508) | 0 | 582,094 | 0 | (5,824) | (5,824) | 18,056 | 01/01/2050 |
| 650117-AA-2 | NEW YORK TRANSN DEV CORP LEASE REV | | 08/04/2021 | Call @ 100.00 | | 115,000 | 115,000 | 115,000 | 115,000 | 0 | 0 | 0 | 0 | 0 | 115,000 | 0 | 0 | 0 | 2,661 | 09/01/2035 |
| 677660-UZ-3 | OHIO ST WTR DEV AUTH POLLUTION CTL FACS | | 05/21/2021 | OPPENHEIMER & CO. INC. | | 783,390 | 600,000 | 805,824 | 787,720 | 0 | (8,744) | 0 | (8,744) | 0 | 778,975 | 0 | 4,415 | 4,415 | 14,500 | 06/01/2029 |
| 678514-DB-3 | OKLAHOMA CAP IMPT AUTH ST HWY CAP IMPT R | | 02/18/2021 | Bank of America Merrill Lynch | | 506,819 | 415,000 | 489,663 | 488,830 | 0 | (1,022) | 0 | (1,022) | 0 | 487,808 | 0 | 19,010 | 19,010 | 4,288 | 07/01/2037 |
| 690681-AC-7 | OWEN CNTY KY WTR FACS REV | | 05/21/2021 | STIFEL NICHOLAUS & CO, INC | | 500,483 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 483 | 483 | 2,110 | 06/01/2040 |
| 725304-UT-4 | PITTSBURGH PA WTR & SWR AUTH WTR & SWR S | | 05/13/2021 | D. A. DAVIDSON & CO | | 321,663 | 250,000 | 309,070 | 301,058 | 0 | (1,986) | 0 | (1,986) | 0 | 299,072 | 0 | 22,591 | 22,591 | 8,889 | 09/01/2033 |
| 735000-TK-7 | PORT OAKLAND CALIF REV | | 11/16/2021 | Call @ 100.59 | | 80,475 | 80,000 | 80,000 | 80,000 | 0 | 0 | 0 | 0 | 0 | 80,000 | 0 | 475 | 475 | 598 | 05/01/2023 |
| 762196-A2-9 | RHODE IS HEALTH & EDL BLDG CORP PUB SCHS | | 06/16/2021 | Stifel Nicolaus & Co. | | 336,149 | 275,000 | 332,200 | 0 | 0 | (316) | 0 | (316) | 0 | 331,884 | 0 | 4,265 | 4,265 | 642 | 05/15/2038 |
| 762232-BQ-8 | RHODE ISLAND ST COMM CORP REV | | 02/18/2021 | OPPENHEIMER-TODD BRADY | | 1,670,015 | 1,265,000 | 1,571,484 | 1,552,830 | 0 | (4,545) | 0 | (4,545) | 0 | 1,548,285 | 0 | 121,730 | 121,730 | 17,042 | 05/15/2029 |
| 764603-BM-7 | RICHMOND CNTY GA HOSP AUTH REV ANTIC CTF | | 02/01/2021 | Adjustment | | 0 | 0 | 0 | (1,075) | 0 | 1,075 | 0 | 1,075 | 0 | 0 | 0 | 0 | 0 | 0 | 01/01/2028 |
| 837123-HE-1 | SOUTH CAROLINA ST PORTS AUTH PORTS REV | | 02/01/2021 | Adjustment | | 0 | 0 | 0 | (56) | 0 | 56 | 0 | 56 | 0 | 0 | 0 | 0 | 0 | 0 | 07/01/2033 |
| 839423-CL-2 | SOUTH PLACER WASTEWATER AUTH CALIF WASTE | | 02/01/2021 | Adjustment | | 0 | 0 | 0 | (748) | 0 | 748 | 0 | 748 | 0 | 0 | 0 | 0 | 0 | (6,500) | 11/01/2036 |
| 861398-BW-4 | STOCKTON CALIF PUB FING AUTH WTR REV | | 05/13/2021 | D. A. DAVIDSON & CO | | 349,291 | 275,000 | 309,389 | 302,892 | 0 | (1,177) | 0 | (1,177) | 0 | 301,714 | 0 | 47,577 | 47,577 | 8,632 | 10/01/2031 |
| 88283K-BK-3 | TEXAS TRANSN COMMN CENT TEX TPK SYS REV | | 10/08/2021 | FUNB FUNDS II | | 131,463 | 130,000 | 130,000 | 130,000 | 0 | 0 | 0 | 0 | 0 | 130,000 | 0 | 1,463 | 1,463 | 2,989 | 08/15/2042 |
| 89602H-AA-5 | TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL | | 06/16/2021 | RBC Dominion | | 241,780 | 200,000 | 238,786 | 0 | 0 | (423) | 0 | (423) | 0 | 238,363 | 0 | 3,417 | 3,417 | 956 | 05/15/2046 |
| 89602H-AB-3 | TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL | | 06/16/2021 | Merrill Lynch | | 260,370 | 200,000 | 257,630 | 0 | 0 | (629) | 0 | (629) | 0 | 257,001 | 0 | 3,369 | 3,369 | 1,194 | 05/15/2051 |
| 917567-FP-9 | UTAH TRAN AUTH SALES TAX REV | | 06/16/2021 | PERSHING DIV OF DLJ SEC LNDING | | 200,170 | 200,000 | 195,054 | 200,000 | 0 | 90 | 4,946 | (4,856) | 0 | 195,144 | 0 | 5,026 | 5,026 | 2,072 | 12/15/2031 |
| 924190-GP-0 | VERMONT HSG FIN AGY | | 10/06/2021 | Call @ 100.00 | | 40,000 | 40,000 | 43,086 | 41,035 | 0 | (190) | 0 | (190) | 0 | 40,845 | 0 | (845) | (845) | (612) | 11/01/2044 |
| 928104-MF-2 | VIRGINIA SMALL BUSINESS FING AUTH REV | | 02/01/2021 | Adjustment | | 0 | 0 | 0 | (185) | 0 | 185 | 0 | 185 | 0 | 0 | 0 | 0 | 0 | 0 | 07/01/2049 |
| 956622-R3-0 | WEST VIRGINIA ST HOSP FIN AUTH HOSP REV | | 02/01/2021 | Adjustment | | 0 | 0 | 0 | (685) | 0 | 685 | 0 | 685 | 0 | 0 | 0 | 0 | 0 | 0 | 01/01/2030 |
| 958366-L8-7 | WESTERN ILL UNIV REVS | | 01/26/2021 | BARCLAYS CAPITAL | | 778,170 | 600,000 | 730,320 | 721,601 | 0 | (866) | 0 | (866) | 0 | 720,734 | 0 | 57,436 | 57,436 | 9,750 | 04/01/2031 |
| 977100-AC-0 | WISCONSIN ST GEN FD ANNUAL APPROPRIATION | | 04/05/2021 | Call @ 100.00 | | 45,000 | 45,000 | 50,775 | 48,979 | 0 | (228) | 0 | (228) | 0 | 48,751 | 0 | (3,751) | (3,751) | 87 | 05/01/2026 |
| 977228-AD-7 | WISE CNTY VA INDL DEV AUTH SOLID WASTE & | | 02/18/2021 | J P MORGAN SECURITIES | | 230,290 | 225,000 | 225,000 | 225,000 | 0 | 0 | 0 | 0 | 0 | 225,000 | 0 | 5,290 | 5,290 | 608 | 11/01/2040 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 55,628,668 | 51,942,608 | 55,569,543 | 51,756,049 | 0 | 2,467 | 4,946 | (2,479) | 0 | 55,384,328 | 0 | 243,934 | 243,934 | 673,275 | XXX |
| 00115B-AA-5 | AEPTC 191 A1 - ABS | | 08/01/2021 | Paydown | | 57,440 | 57,440 | 57,440 | 57,439 | 0 | 0 | 0 | 0 | 0 | 57,439 | 0 | 0 | 0 | 887 | 02/01/2027 |
| 00138C-AC-2 | AIG GLOBAL FUNDING | | 02/17/2021 | TDBank | | 464,141 | 455,000 | 454,449 | 454,891 | 0 | 15 | 0 | 15 | 0 | 454,907 | 0 | 9,234 | 9,234 | 2,184 | 12/15/2021 |
| 00177T-AJ-2 | AIMC 20 - CDO | C | 10/18/2021 | Paydown | | 24,117 | 24,117 | 24,117 | 0 | 0 | 0 | 0 | 0 | 0 | 24,117 | 0 | 0 | 0 | 49 | 04/17/2029 |
| 00206R-30-0 | AT&T INC | | 05/07/2021 | JP MORGAN SECURITIES INC. | | 126,533 | 120,000 | 120,487 | 119,438 | 0 | (60) | 0 | (60) | 0 | 119,378 | 0 | 7,155 | 7,155 | 3,380 | 11/01/2066 |
| 00206R-40-9 | AT&T INC | | 02/25/2021 | JP MORGAN SECURITIES INC. | | 123,977 | 115,775 | 117,937 | 116,426 | 0 | (279) | 0 | (279) | 0 | 116,148 | 0 | 7,829 | 7,829 | 1,982 | 08/01/2067 |
| 00971T-AL-5 | AKAMAI TECHNOLOGIES INC | | 08/23/2021 | CREDIT SUISSE SECURITIES | | 28,587 | 25,000 | 25,644 | 25,626 | 0 | (61) | 0 | (61) | 0 | 25,565 | 0 | 3,022 | 3,022 | 92 | 09/01/2027 |
| 02007M-AG-5 | ALLYA 2018-1 B - ABS | | 08/18/2021 | DBC-FI | | 651,041 | 650,000 | 649,932 | 649,977 | 0 | 11 | 0 | 11 | 0 | 649,987 | 0 | 1,054 | 1,054 | 11,767 | 05/15/2023 |
| 021369-AA-1 | ALTAIR ENGINEERING INC | | 01/07/2021 | JP MORGAN SECURITIES LLC | | 527,174 | 375,000 | 382,126 | 380,446 | 0 | (39) | 0 | (39) | 0 | 380,407 | 0 | 146,768 | 146,768 | 99 | 06/01/2024 |
| 02156B-AF-0 | ALTERYX INC | | 10/21/2021 | JP MORGAN SECURITIES LLC | | 93,425 | 100,000 | 102,521 | 102,360 | 0 | (340) | 0 | (340) | 0 | 102,020 | 0 | (8,595) | (8,595) | 1,233 | 08/01/2026 |
| 023770-AA-8 | AMERICAN AIRLINES 2015-1 PASS THROUGH TR | | 04/29/2021 | Various | | 353,823 | 363,470 | 387,794 | 337,292 | 48,773 | (944) | 0 | 47,829 | 0 | 385,121 | 0 | (31,298) | (31,298) | 6,199 | 11/01/2028 |
| 025537-AL-5 | AMERICAN ELECTRIC POWER COMPANY INC | | 12/01/2021 | Maturity @ 100.00 | | 230,000 | 230,000 | 229,857 | 229,951 | 0 | 41 | 0 | 41 | 0 | 229,992 | 0 | 8 | 8 | 8,395 | 12/01/2021 |
| 025816-BY-4 | AMERICAN EXPRESS CO | | 02/19/2021 | PERSHING DIV OF DLJ SEC LNDING | | 437,236 | 428,000 | 427,906 | 427,967 | 0 | 4 | 0 | 4 | 0 | 427,971 | 0 | 9,265 | 9,265 | 4,707 | 11/05/2021 |
| 026874-DG-9 | AMERICAN INTERNATIONAL GROUP INC | | 02/01/2021 | Call @ 100.00 | | 253,000 | 253,000 | 261,088 | 253,219 | 0 | (214) | 0 | (214) | 0 | 253,006 | 0 | (6) | (6) | 3,479 | 03/01/2021 |
| 030288-AA-2 | AMERICAN TRANSMISSION SYSTEMS INC | | 04/30/2021 | BNYMELLON/MIZUHO INTERNATIONAL | | 463,946 | 450,000 | 519,107 | 464,177 | 0 | (4,642) | 0 | (4,642) | 0 | 459,535 | 0 | 4,410 | 4,410 | 19,031 | 01/15/2022 |
| 03464L-AA-4 | AOMT 2020-4 A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 221,957 | 221,957 | 221,954 | 221,953 | 0 | (2) | 0 | (2) | 0 | 221,952 | 0 | 5 | 5 | 1,796 | 05/26/2065 |
| 03464W-AA-0 | AOMT 2020-5 A1 - RMBS | | 12/01/2021 | Paydown | | 218,846 | 218,846 | 218,843 | 218,842 | 0 | (1) | 0 | (1) | 0 | 218,841 | 0 | 5 | 5 | 1,604 | 05/25/2065 |
| 03465A-AA-7 | AOMT 2020-6 A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 191,490 | 191,490 | 191,490 | 191,489 | 0 | (1) | 0 | (1) | 0 | 191,488 | 0 | 3 | 3 | 1,283 | 05/25/2065 |
| 037833-EB-2 | APPLE INC | | 03/15/2021 | MITSUBISHI UFJ SECURITIES | | 366,279 | 373,000 | 372,161 | 0 | 0 | 17 | 0 | 17 | 0 | 372,178 | 0 | (5,899) | (5,899) | 283 | 02/08/2026 |
| 040104-EN-7 | ARSI 2003-W10 M1 - RMBS | | 12/27/2021 | Paydown | | 5,961 | 5,961 | 5,965 | 0 | 0 | 4 | 0 | 4 | 0 | 5,969 | 0 | (7) | (7) | 9 | 01/25/2034 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 040186-AA-1 | ARES FINANCE CO III LLC | | 09/27/2021 | DEUTSCHE BANK SECURITIES, INC. | | 25,875 | 25,000 | 25,063 | 0 | 0 | (2) | 0 | (2) | 0 | 25,061 | 0 | 814 | 814 | 255 | 06/30/2051 |
| 04033J-AB-7 | ARIFL 2019-A A2A - ABS | | 12/15/2021 | Paydown | | 84,712 | 84,712 | 85,238 | 85,103 | 0 | (73) | 0 | (73) | 0 | 85,030 | 0 | (318) | (318) | 1,025 | 11/15/2027 |
| 05348E-AQ-2 | AVALONBAY COMMUNITIES INC | | 09/13/2021 | Call @ 102.70 | | 241,344 | 235,000 | 231,842 | 232,811 | 0 | 879 | 0 | 879 | 0 | 233,690 | 0 | 7,654 | 7,654 | 6,855 | 09/15/2022 |
| 05490A-AA-1 | BBUBS 2012-TFT A - CMBS | | 08/01/2021 | Paydown | | 58,204 | 58,204 | 58,240 | 0 | 0 | 0 | 0 | 0 | 0 | 58,240 | 0 | (36) | (36) | 151 | 06/07/2030 |
| 056054-AA-7 | BX 19XL A - CMBS | | 12/15/2021 | Paydown | | 22,955 | 22,955 | 22,995 | 0 | 0 | (28) | 0 | (28) | 0 | 22,967 | 0 | (12) | (12) | 106 | 10/15/2036 |
| 056059-AA-6 | BX 18IND A - CMBS | | 10/15/2021 | Paydown | | 280,057 | 280,057 | 280,057 | 277,114 | 0 | 495 | 0 | 495 | 0 | 277,610 | 0 | 2,447 | 2,447 | 1,606 | 11/15/2035 |
| 06051G-FU-8 | BANK OF AMERICA CORP | | 04/16/2021 | BANC OF AMERICA/FIXED INCOME | | 451,108 | 400,000 | 441,896 | 437,595 | 0 | (2,045) | 0 | (2,045) | 0 | 435,550 | 0 | 15,558 | 15,558 | 11,224 | 03/03/2026 |
| 064159-VJ-2 | BANK OF NOVA SCOTIA | C | 07/30/2021 | Various | | 54,802 | 50,000 | 53,599 | 0 | 0 | (252) | 0 | (252) | 0 | 53,346 | 0 | 1,455 | 1,455 | 993 | 12/31/2049 |
| 07331U-AA-6 | BOMFT 2017-SPL5 A - CMO/RMBS | | 12/28/2021 | Paydown | | 181,934 | 181,934 | 184,094 | 183,471 | 0 | (201) | 0 | (201) | 0 | 183,270 | 0 | (1,337) | (1,337) | 3,227 | 06/28/2057 |
| 07332B-AA-7 | BOMFT 2017-RT1 A1 - RMBS | | 12/28/2021 | Paydown | | 188,501 | 188,501 | 187,912 | 188,070 | 0 | 38 | 0 | 38 | 0 | 188,109 | 0 | 392 | 392 | 2,600 | 03/28/2057 |
| 084423-60-7 | W R BERKLEY CORP | | 06/01/2021 | Call @ 25.00 | | 52,225 | 52,225 | 52,507 | 52,400 | 0 | (175) | 0 | (175) | 0 | 52,225 | 0 | 0 | 0 | 1,134 | 06/01/2056 |
| 084659-AW-1 | BERKSHIRE HATHAWAY ENERGY CO | | 03/08/2021 | Adjustment | | 0 | 0 | 0 | (3) | 0 | 3 | 0 | 3 | 0 | 0 | 0 | 0 | 0 | 0 | 10/15/2050 |
| 084659-AX-9 | BERKSHIRE HATHAWAY ENERGY CO | | 03/08/2021 | Adjustment | | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 6 | 0 | 0 | 0 | 0 | 0 | 0 | 10/15/2050 |
| 09626Y-AN-0 | BLUEM 2013-2 A1R - CDO | | 01/22/2021 | Paydown | | 1,622 | 1,622 | 1,622 | 1,622 | 0 | 0 | 0 | 0 | 0 | 1,622 | 0 | 0 | 0 | 6 | 10/22/2030 |
| 10112R-AS-3 | BOSTON PROPERTIES LP | | 02/16/2021 | Call @ 100.00 | | 238,000 | 238,000 | 241,515 | 238,195 | 0 | (195) | 0 | (195) | 0 | 238,000 | 0 | 0 | 0 | 2,427 | 05/15/2021 |
| 10922N-AF-0 | BRIGHTHOUSE FINANCIAL INC | | 02/02/2021 | GOLDMAN | | 90,165 | 85,000 | 67,796 | 67,991 | 0 | 24 | 0 | 24 | 0 | 68,015 | 0 | 22,149 | 22,149 | 466 | 06/22/2047 |
| 10922N-AG-8 | BRIGHTHOUSE FINANCIAL INC | | 03/04/2021 | MORGAN STANLEY & COMPANY | | 168,351 | 140,000 | 139,819 | 139,828 | 0 | 3 | 0 | 3 | 0 | 139,831 | 0 | 28,521 | 28,521 | 2,472 | 05/15/2030 |
| 110122-CU-0 | BRISTOL-MYERS SQUIBB CO | | 02/19/2021 | Maturity @ 100.00 | | 372,000 | 372,000 | 376,776 | 372,517 | 0 | (517) | 0 | (517) | 0 | 372,000 | 0 | 0 | 0 | 5,348 | 02/19/2021 |
| 110122-DB-1 | BRISTOL-MYERS SQUIBB CO | | 02/16/2021 | SOCIETE GENERALE | | 547,365 | 500,000 | 533,505 | 524,981 | 0 | (1,032) | 0 | (1,032) | 0 | 523,950 | 0 | 23,415 | 23,415 | 4,682 | 05/15/2024 |
| 12508V-AB-9 | CCG 2018-1 A2 - ABS | | 03/15/2021 | Paydown | | 16,262 | 16,262 | 16,261 | 16,261 | 0 | 0 | 0 | 0 | 0 | 16,261 | 0 | 0 | 0 | 60 | 06/16/2025 |
| 12514M-AZ-8 | CD 2016-CD1 A2 - CMBS | | 08/12/2021 | Paydown | | 350,000 | 350,000 | 352,393 | 350,656 | 0 | (107) | 0 | (107) | 0 | 350,550 | 0 | (550) | (550) | 4,178 | 08/12/2049 |
| 12530M-AA-3 | SORT 2020-1 A1 - ABS | | 12/15/2021 | Paydown | | 18,288 | 18,288 | 18,647 | 0 | 0 | (21) | 0 | (21) | 0 | 18,626 | 0 | (338) | (338) | 76 | 07/15/2060 |
| 12530M-AE-5 | SORT 2021-1 A1 - ABS | | 12/15/2021 | Paydown | | 11,181 | 11,181 | 11,179 | 0 | 0 | 0 | 0 | 0 | 0 | 11,179 | 0 | 2 | 2 | 102 | 03/15/2061 |
| 125523-AE-0 | CIGNA CORP | | 03/18/2021 | Call @ 101.61 | | 364,779 | 359,000 | 359,000 | 359,000 | 0 | 0 | 0 | 0 | 0 | 359,000 | 0 | 5,779 | 5,779 | 6,137 | 09/17/2021 |
| 125523-BR-0 | CIGNA CORP | | 03/18/2021 | Call @ 103.09 | | 258,749 | 251,000 | 260,242 | 255,487 | 0 | (823) | 0 | (823) | 0 | 254,665 | 0 | 4,084 | 4,084 | 5,792 | 02/15/2022 |
| 12553H-AA-6 | CIM 2017-7 A - CMO/RMBS | | 12/01/2021 | Paydown | | 220,037 | 220,037 | 221,994 | 221,453 | 0 | (914) | 0 | (914) | 0 | 220,539 | 0 | (502) | (502) | 3,519 | 04/25/2057 |
| 12591Q-AM-4 | COMM 2014-UBS4 A2 - CMBS | | 02/12/2021 | Paydown | | 18,978 | 18,978 | 19,728 | 19,112 | 0 | (23) | 0 | (23) | 0 | 19,088 | 0 | (110) | (110) | 94 | 08/12/2047 |
| 12592R-BF-5 | COMM 2014-CCRE21 A3 - CMBS | | 07/01/2021 | Paydown | | 127 | 127 | 135 | 134 | 0 | 0 | 0 | 0 | 0 | 133 | 0 | (7) | (7) | 1 | 12/12/2047 |
| 12596J-AC-7 | CNH 2019-A A3 - ABS | | 12/15/2021 | Paydown | | 284,081 | 284,081 | 284,019 | 284,055 | 0 | 9 | 0 | 9 | 0 | 284,064 | 0 | 17 | 17 | 4,796 | 04/15/2024 |
| 12596T-AC-5 | CNH 2019-B A3 - ABS | | 12/15/2021 | Paydown | | 198,852 | 198,852 | 198,808 | 198,835 | 0 | 2 | 0 | 2 | 0 | 198,837 | 0 | 16 | 16 | 1,987 | 08/15/2024 |
| 12623S-AD-2 | COMM 2012-CCRE5 A3 - CMBS | | 12/01/2021 | Paydown | | 35,681 | 35,681 | 35,216 | 35,434 | 0 | 120 | 0 | 120 | 0 | 35,555 | 0 | 127 | 127 | 229 | 12/12/2045 |
| 12624U-AC-8 | COMM 2013-GAM A2 - CMBS | | 12/01/2021 | Paydown | | 1,415 | 1,415 | 1,420 | 0 | 0 | (4) | 0 | (4) | 0 | 1,415 | 0 | 0 | 0 | 8 | 02/11/2028 |
| 12625K-AD-7 | COMM 2013-CCRE8 A4 - CMBS | | 04/01/2021 | Paydown | | 657,488 | 657,488 | 663,447 | 661,136 | 0 | (383) | 0 | (383) | 0 | 660,753 | 0 | (3,265) | (3,265) | 37,870 | 06/12/2046 |
| 126349-AF-6 | CSG SYSTEMS INTERNATIONAL INC | | 08/20/2021 | BARCLAYS CAPITAL INC./LE | | 25,710 | 25,000 | 26,991 | 25,492 | 0 | (194) | 0 | (194) | 0 | 25,298 | 0 | 412 | 412 | 1,001 | 03/15/2036 |
| 12636W-AE-6 | CNH 2017-A A4 - ABS | | 06/15/2021 | Paydown | | 575,000 | 575,000 | 579,357 | 575,627 | 0 | (123) | 0 | (123) | 0 | 575,504 | 0 | (504) | (504) | 5,297 | 02/15/2024 |
| 126407-AA-3 | CSMC 21NQM1 A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 191,103 | 191,103 | 191,102 | 0 | 0 | (1) | 0 | (1) | 0 | 191,102 | 0 | 2 | 2 | 705 | 05/25/2065 |
| 126408-GV-9 | CSX CORP | | 03/01/2021 | Call @ 100.00 | | 440,000 | 440,000 | 459,902 | 441,094 | 0 | (1,096) | 0 | (1,096) | 0 | 439,998 | 0 | 2 | 2 | 4,675 | 06/01/2021 |
| 126650-CX-6 | CVS HEALTH CORP | | 08/18/2021 | Call @ 100.00 | | 80,184 | 69,000 | 81,259 | 80,681 | 0 | (1,017) | 0 | (1,017) | 0 | 79,663 | 0 | 520 | 520 | 2,712 | 03/25/2028 |
| 12665V-AA-0 | CVSPAS 14 A2 - CMBS | | 01/10/2021 | Paydown | | 860 | 860 | 807 | 820 | 0 | 0 | 0 | 0 | 0 | 820 | 0 | 40 | 40 | 3 | 08/11/2036 |
| 12665V-AA-0 | CVSPAS 14 A2 - CMBS | | 12/10/2021 | Paydown | | 9,665 | 9,665 | 9,064 | 9,212 | 0 | (79) | 0 | (79) | 0 | 9,133 | 0 | 531 | 531 | 219 | 08/11/2036 |
| 126670-LQ-9 | CWL 2005-14 M2 - RMBS | | 12/27/2021 | Paydown | | 145,163 | 145,163 | 145,186 | 0 | 0 | 35 | 0 | 35 | 0 | 145,221 | 0 | (58) | (58) | 334 | 03/25/2036 |
| 126671-5K-8 | CWL 2004-4 M1 - RMBS | | 10/25/2021 | Paydown | | 62,914 | 62,914 | 62,462 | 0 | 0 | 9 | 0 | 9 | 0 | 62,472 | 0 | 443 | 443 | 155 | 07/25/2034 |
| 126671-5K-8 | CWL 2004-4 M1 - RMBS | | 12/27/2021 | Paydown | | 18,451 | 18,451 | 18,318 | 0 | 0 | 6 | 0 | 6 | 0 | 18,325 | 0 | 127 | 127 | 95 | 07/25/2034 |
| 14040H-BT-1 | CAPITAL ONE FINANCIAL CORP | | 03/18/2021 | BANC OF AMERICA/FIXED INCOME | | 387,338 | 360,000 | 355,655 | 356,940 | 0 | 165 | 0 | 165 | 0 | 357,104 | 0 | 30,234 | 30,234 | 4,686 | 10/30/2024 |
| 14311M-AN-6 | CSMS 2015-3 A1R - CDO | C | 10/28/2021 | Paydown | | 48,396 | 48,396 | 48,323 | 48,323 | 0 | 14 | 0 | 14 | 0 | 48,337 | 0 | 59 | 59 | 447 | 07/28/2028 |
| 14314R-AD-4 | CARMX 2017-4 A4 - ABS | | 08/18/2021 | Various | | 1,138,301 | 1,135,000 | 1,161,114 | 1,152,713 | 0 | (10,197) | 0 | (10,197) | 0 | 1,142,516 | 0 | (4,215) | (4,215) | 17,074 | 05/15/2023 |
| 14315V-AD-4 | CARMX 2020-2 A3 - ABS | | 10/01/2021 | Various | | 1,260,847 | 1,250,000 | 1,280,518 | 1,274,509 | 0 | (10,818) | 0 | (10,818) | 0 | 1,263,691 | 0 | (2,844) | (2,844) | 17,011 | 11/15/2024 |
| 14856J-AA-2 | CLAST 171R A - ABS | | 12/15/2021 | Paydown | | 87,531 | 87,531 | 87,530 | 0 | 0 | 0 | 0 | 0 | 0 | 87,530 | 0 | 1 | 1 | 457 | 12/31/2041 |
| 14916R-AF-1 | COMMONSPIRIT HEALTH | | 02/01/2021 | Adjustment | | 0 | 0 | 0 | (6) | 0 | 6 | 0 | 6 | 0 | 0 | 0 | 0 | 0 | 0 | 08/01/2023 |
| 152314-JD-3 | CXHE 2004-A M1 - RMBS | | 12/27/2021 | Paydown | | 55,098 | 55,098 | 54,642 | 0 | 0 | 48 | 0 | 48 | 0 | 54,690 | 0 | 408 | 408 | 87 | 01/25/2034 |
| 165183-AT-1 | CFII 2017-3 B - ABS | | 04/15/2021 | Paydown | | 340,000 | 340,000 | 339,953 | 339,999 | 0 | 1 | 0 | 1 | 0 | 340,000 | 0 | 0 | 0 | 2,913 | 08/15/2029 |
| 165183-CJ-1 | CFII 2020-1 A1 - ABS | | 12/15/2021 | Paydown | | 91,441 | 91,441 | 91,437 | 91,438 | 0 | 1 | 0 | 1 | 0 | 91,439 | 0 | 2 | 2 | 455 | 08/16/2032 |
| 172967-EW-7 | CITIGROUP INC | | 02/16/2021 | GOLDMAN | | 554,512 | 325,000 | 513,163 | 503,557 | 0 | (878) | 0 | (878) | 0 | 502,679 | 0 | 51,832 | 51,832 | 15,624 | 07/15/2039 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 172967-LZ-2 | CITIGROUP INC | | 02/01/2021 | Adjustment | | 0 | 0 | 0 | (7) | 0 | 7 | 0 | 7 | 0 | 0 | 0 | 0 | 0 | 0 | 06/01/2024 |
| 17305E-GF-6 | CCCIT 2017-A7 A7 - ABS | | 09/24/2021 | BANC OF AMERICA/FIXED INCOME | | 343,031 | 342,000 | 319,984 | 326,736 | 0 | 6,928 | 0 | 6,928 | 0 | 333,663 | 0 | 9,368 | 9,368 | 1,337 | 08/08/2024 |
| 17325F-AL-2 | CITIBANK NA | | 01/12/2021 | Call @ 100.00 | | 1,000,000 | 1,000,000 | 994,530 | 999,741 | 0 | 68 | 0 | 68 | 0 | 999,809 | 0 | 191 | 191 | 11,875 | 02/12/2021 |
| 17328B-AA-2 | CMLTI 19IMC1 A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 55,572 | 55,572 | 55,541 | 55,478 | 0 | 54 | 0 | 54 | 0 | 55,532 | 0 | 40 | 40 | 800 | 07/25/2049 |
| 19685W-AA-9 | COLT 2021-2 A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 39,156 | 39,156 | 39,156 | 0 | 0 | 0 | 0 | 0 | 0 | 39,156 | 0 | 0 | 0 | 103 | 08/25/2066 |
| 19686D-AA-8 | COLT 194 A1 - CMO/RMBS | | 10/08/2021 | Paydown | | 159,699 | 159,745 | 159,744 | 159,723 | 0 | (4) | 0 | (4) | 0 | 159,719 | 0 | (20) | (20) | 2,507 | 11/25/2049 |
| 19688B-AA-2 | COLT 211R A1 - CMO/RMBS | | 12/25/2021 | Paydown | | 292,742 | 292,742 | 292,818 | 0 | 0 | (1) | 0 | (1) | 0 | 292,817 | 0 | (75) | (75) | 1,079 | 09/01/2050 |
| 21872N-AA-8 | CAFL 2019-3 A - CMBS | | 12/01/2021 | Paydown | | 10,873 | 10,873 | 11,403 | 0 | 0 | (2) | 0 | (2) | 0 | 11,401 | 0 | (528) | (528) | 138 | 10/17/2052 |
| 224044-BW-6 | COX COMMUNICATIONS INC | | 06/01/2021 | Call @ 104.46 | | 571,388 | 547,000 | 558,080 | 554,472 | 0 | (1,565) | 0 | (1,565) | 0 | 552,907 | 0 | 18,481 | 18,481 | 8,099 | 12/15/2022 |
| 22535H-AG-2 | CREDIT AGRICOLE SA (LONDON BRANCH) | C | 02/17/2021 | JANE STREET EXECUTION SERVICES LLC | | 936,330 | 908,000 | 908,000 | 908,000 | 0 | 0 | 0 | 0 | 0 | 908,000 | 0 | 28,330 | 28,330 | 3,030 | 06/16/2026 |
| 23291R-AC-4 | DLL 193 A3 - ABS | | 07/20/2021 | Various | | 281,404 | 280,000 | 279,955 | 279,982 | 0 | 9 | 0 | 9 | 0 | 279,991 | 0 | 1,413 | 1,413 | 3,304 | 02/21/2023 |
| 23304G-AL-5 | DNKN 2019-1 A23 - RMBS | | 11/20/2021 | Paydown | | 250 | 250 | 273 | 0 | 0 | (1) | 0 | (1) | 0 | 272 | 0 | (22) | (22) | 3 | 05/20/2049 |
| 24381W-AB-4 | DRMT 2021-2 A2 - CMO/RMBS | | 12/01/2021 | Paydown | | 48,878 | 48,878 | 48,878 | 0 | 0 | 0 | 0 | 0 | 0 | 48,878 | 0 | 0 | 0 | 208 | 04/26/2066 |
| 24422E-TZ-2 | JOHN DEERE CAPITAL CORP | | 01/08/2021 | Maturity @ 100.00 | | 425,000 | 425,000 | 424,779 | 424,993 | 0 | 1 | 0 | 1 | 0 | 424,995 | 0 | 5 | 5 | 4,994 | 01/08/2021 |
| 252131-AK-3 | DEXCOM INC | | 10/18/2021 | MORGAN STANLEY & COMPANY | | 207,939 | 175,000 | 176,422 | 175,571 | 742 | (215) | 0 | 527 | 0 | 176,097 | 0 | 31,841 | 31,841 | 407 | 11/15/2025 |
| 254687-FN-1 | WALT DISNEY CO | | 10/28/2021 | Various | | 77,927 | 72,000 | 71,960 | 71,966 | 0 | 5 | 0 | 5 | 0 | 71,972 | 0 | 5,955 | 5,955 | 2,395 | 03/24/2025 |
| 26249K-AZ-4 | DRSLF 36 AR3 - CDO | | 10/15/2021 | Paydown | | 11,498 | 11,498 | 11,498 | 11,498 | 0 | 0 | 0 | 0 | 0 | 11,498 | 0 | 0 | 0 | 101 | 04/16/2029 |
| 26441C-AF-2 | DUKE ENERGY CORP | | 06/15/2021 | Call @ 100.00 | | 330,000 | 330,000 | 335,072 | 331,074 | 0 | (1,074) | 0 | (1,074) | 0 | 330,000 | 0 | 0 | 0 | 8,786 | 09/15/2021 |
| 28628B-AA-6 | ELFI 21A A - ABS | | 12/18/2021 | Paydown | | 10,492 | 10,492 | 10,490 | 0 | 0 | 0 | 0 | 0 | 0 | 10,490 | 0 | 2 | 2 | 0 | 12/26/2046 |
| 290876-AD-3 | EMERA INC | C | 11/05/2021 | Various | | 247,184 | 210,000 | 222,656 | 220,723 | 0 | (1,325) | 0 | (1,325) | 0 | 219,399 | 0 | 27,786 | 27,786 | 11,454 | 06/15/2076 |
| 29250N-BC-8 | ENBRIDGE INC | C | 09/28/2021 | STIFEL NICOLAUS & COMPANY | | 67,770 | 60,000 | 67,078 | 0 | 0 | (172) | 0 | (172) | 0 | 66,906 | 0 | 864 | 864 | 2,444 | 07/15/2080 |
| 29373K-AB-9 | EFF 2020-1 A2 - ABS | | 12/20/2021 | Paydown | | 246,194 | 246,194 | 246,154 | 246,170 | 0 | 5 | 0 | 5 | 0 | 246,175 | 0 | 19 | 19 | 2,292 | 12/22/2025 |
| 29373L-AB-7 | EFF 2018-1 A2 - ABS | | 04/20/2021 | Paydown | | 56,654 | 56,654 | 56,649 | 56,654 | 0 | 0 | 0 | 0 | 0 | 56,654 | 0 | 0 | 0 | 306 | 10/20/2023 |
| 29379V-BP-7 | ENTERPRISE PRODUCTS OPERATING LLC | | 02/15/2021 | Maturity @ 100.00 | | 425,000 | 425,000 | 424,771 | 424,987 | 0 | 9 | 0 | 9 | 0 | 424,996 | 0 | 4 | 4 | 5,950 | 02/15/2021 |
| 298736-AL-3 | EURONET WORLDWIDE INC | | 10/07/2021 | Various | | 390,775 | 350,000 | 349,295 | 349,327 | 0 | 121 | 0 | 121 | 0 | 349,448 | 0 | 41,327 | 41,327 | 2,794 | 03/15/2049 |
| 30227F-AJ-9 | ESA 21ESH D - CMBS | | 09/15/2021 | Paydown | | 518 | 518 | 518 | 0 | 0 | 0 | 0 | 0 | 0 | 518 | 0 | 0 | 0 | 2 | 07/15/2038 |
| 302941-AP-4 | FTI CONSULTING INC | | 04/05/2021 | NOMURA SECURITIES INTL INC | | 731,149 | 500,000 | 519,440 | 516,244 | 0 | (1,486) | 0 | (1,486) | 0 | 514,757 | 0 | 216,392 | 216,392 | 6,282 | 08/15/2023 |
| 302966-AH-9 | FRESB 2018-SB56 ASH - CMBS | | 12/01/2021 | Paydown | | 84,653 | 84,653 | 86,484 | 82,147 | 0 | (927) | 0 | (927) | 0 | 81,220 | 0 | 3,433 | 3,433 | 1,333 | 09/25/2038 |
| 30296U-AA-1 | FRESB 2018-SB51 ASH - CMBS | | 12/01/2021 | Paydown | | 121,664 | 121,664 | 122,690 | 119,230 | 0 | (1,556) | 0 | (1,556) | 0 | 117,674 | 0 | 3,990 | 3,990 | 2,443 | 04/25/2038 |
| 30309L-AG-3 | FRESB 2019-SB61 ASH - CMBS | | 12/01/2021 | Paydown | | 90,123 | 90,123 | 90,569 | 90,389 | 0 | (47) | 0 | (47) | 0 | 90,342 | 0 | (219) | (219) | 1,595 | 02/25/2039 |
| 313747-BB-2 | FEDERAL REALTY INVESTMENT TRUST | | 11/02/2021 | BARCLAYS CAPITAL INC | | 15,831 | 16,000 | 15,894 | 15,898 | 0 | 16 | 0 | 16 | 0 | 15,915 | 0 | (84) | (84) | 212 | 02/15/2026 |
| 31376G-KQ-1 | STACR 2016-DNA3 M3 - CMO/RMBS | | 06/25/2021 | Paydown | | 16,232 | 16,232 | 17,043 | 0 | 0 | (30) | 0 | (30) | 0 | 17,014 | 0 | (782) | (782) | 211 | 12/26/2028 |
| 31620M-AT-3 | FIDELITY NATIONAL INFORMATION SERVICES I | | 03/15/2021 | MILLENNIUM ADVISORS LLC | | 899,250 | 825,000 | 765,328 | 782,945 | 0 | 1,374 | 0 | 1,374 | 0 | 784,318 | 0 | 114,932 | 114,932 | 14,575 | 08/15/2026 |
| 33767W-AA-1 | FKH 21SFR1 A - RMBS | | 12/01/2021 | Paydown | | 471 | 471 | 471 | 0 | 0 | 0 | 0 | 0 | 0 | 471 | 0 | 0 | 0 | 2 | 08/25/2038 |
| 33834D-AA-2 | FIVE CORNERS FUNDING TRUST II | | 04/07/2021 | GOLDMAN | | 993,466 | 960,000 | 960,000 | 960,000 | 0 | 0 | 0 | 0 | 0 | 960,000 | 0 | 33,466 | 33,466 | 10,944 | 05/15/2030 |
| 34528Q-GA-6 | FORDF 2018-1 B - ABS | | 02/17/2021 | DBC-FI | | 815,316 | 810,000 | 809,979 | 809,875 | 0 | (5) | 0 | (5) | 0 | 809,870 | 0 | 5,446 | 5,446 | 4,464 | 05/15/2023 |
| 34529S-AA-7 | FORDR 2017-REV2 A - ABS | | 10/01/2021 | BZW SECS | | 1,019,883 | 1,000,000 | 1,035,391 | 1,029,064 | 0 | (12,871) | 0 | (12,871) | 0 | 1,016,193 | 0 | 3,690 | 3,690 | 18,946 | 03/15/2029 |
| 34531K-AD-4 | FORDO 2019-C A3 - ABS | | 10/01/2021 | Various | | 818,131 | 813,000 | 833,960 | 828,759 | 0 | (6,818) | 0 | (6,818) | 0 | 821,941 | 0 | (3,810) | (3,810) | 11,596 | 03/15/2024 |
| 34959J-AK-4 | FORTIVE CORP | | 09/23/2021 | JP MORGAN SECURITIES LLC | | 602,100 | 600,000 | 572,750 | 583,300 | 0 | 10,928 | 0 | 10,928 | 0 | 594,228 | 0 | 7,872 | 7,872 | 5,863 | 02/15/2022 |
| 35137L-AF-2 | FOX CORP | | 04/13/2021 | TORONTO DOMINION SECS USA INC | | 194,955 | 190,000 | 190,000 | 190,000 | 0 | 0 | 0 | 0 | 0 | 190,000 | 0 | 4,955 | 4,955 | 5,031 | 01/25/2022 |
| 36166R-AA-2 | GCAT 20NQM2 A1 - CMO/RMBS | | 12/25/2021 | Paydown | | 151,860 | 151,860 | 151,858 | 151,858 | 0 | 0 | 0 | 0 | 0 | 151,858 | 0 | 2 | 2 | 1,325 | 04/25/2065 |
| 36167C-AA-4 | GCAT 19RPL1 A1 - CMO/RMBS | | 12/25/2021 | Paydown | | 212,303 | 212,303 | 212,900 | 212,688 | 0 | (362) | 0 | (362) | 0 | 212,326 | 0 | (23) | (23) | 2,988 | 10/25/2068 |
| 361866-BM-5 | GFORT 2018-2 B - ABS | | 02/17/2021 | DBC-FI | | 350,738 | 350,000 | 349,912 | 349,994 | 0 | 4 | 0 | 4 | 0 | 349,998 | 0 | 741 | 741 | 2,016 | 03/15/2023 |
| 36253X-AA-3 | GSMS 2017-500K A - CMBS | | 03/15/2021 | Paydown | | 560,000 | 560,000 | 560,000 | 560,000 | 0 | 0 | 0 | 0 | 0 | 560,000 | 0 | 0 | 0 | 1,167 | 07/15/2032 |
| 36361U-AA-8 | GALL 2017-1 A - CDO | | 12/28/2021 | Paydown | | 279,594 | 279,594 | 279,538 | 279,531 | 0 | (6) | 0 | (6) | 0 | 279,525 | 0 | 69 | 69 | 3,836 | 07/15/2027 |
| 40431R-AA-3 | HASC 2007-WF1 1A - RMBS | | 12/27/2021 | Paydown | | 18,457 | 18,457 | 18,374 | 0 | 0 | 18 | 0 | 18 | 0 | 18,392 | 0 | 65 | 65 | 9 | 05/25/2037 |
| 41161P-WC-3 | HVMLT 2005-13 2A2 - CMO/RMBS | | 12/20/2021 | Paydown | | 47,054 | 47,054 | 35,879 | 0 | 0 | 379 | 0 | 379 | 0 | 36,258 | 0 | 10,797 | 10,797 | 405 | 02/19/2036 |
| 41162D-AF-6 | HVMLT 2006-12 2AA - RMBS | | 12/20/2021 | Paydown | | 64,215 | 64,215 | 60,362 | 0 | 0 | 303 | 0 | 303 | 0 | 60,664 | 0 | 3,550 | 3,550 | 110 | 12/19/2036 |
| 411707-AK-8 | HNGRY 2021-1 A2 - RMBS | | 12/20/2021 | Paydown | | 500 | 500 | 505 | 0 | 0 | 0 | 0 | 0 | 0 | 505 | 0 | (5) | (5) | 5 | 06/20/2051 |
| 42824C-BF-5 | HEWLETT PACKARD ENTERPRISE CO | | 10/29/2021 | Call @ 109.49 | | 886,831 | 810,000 | 808,518 | 808,732 | 0 | 260 | 0 | 260 | 0 | 808,992 | 0 | 77,839 | 77,839 | 40,595 | 10/01/2024 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 43709N-AD-5 | HEAT 2006-7 2A3 - RMBS | | 12/27/2021 | Paydown | | 29,091 | 29,091 | 27,438 | 0 | 0 | (70) | 0 | (70) | 0 | 27,368 | 0 | 1,722 | 1,722 | 15 | 01/25/2037 |
| 437300-AL-0 | HPA 211 F - CMBS | | 12/19/2021 | Paydown | | 6,485 | 6,485 | 6,485 | 0 | 0 | 0 | 0 | 0 | 0 | 6,485 | 0 | 0 | 0 | 59 | 09/19/2041 |
| 43789X-AA-2 | HOF 202 A1 - CMO/RMBS | | 12/25/2021 | Paydown | | 170,672 | 170,672 | 170,670 | 170,670 | 0 | (35) | 0 | (35) | 0 | 170,635 | 0 | 37 | 37 | 1,726 | 05/25/2065 |
| 44328B-AD-0 | HASC 2006-HE2 2A2 - RMBS | | 12/27/2021 | Paydown | | 41,983 | 41,983 | 15,901 | 0 | 0 | 687 | 0 | 687 | 0 | 16,588 | 0 | 25,395 | 25,395 | 63 | 12/25/2036 |
| 446150-AK-0 | HUNTINGTON BANCSHARES INC | | 02/16/2021 | TDBank | | 559,103 | 550,000 | 531,069 | 545,891 | 0 | 518 | 0 | 518 | 0 | 546,410 | 0 | 12,693 | 12,693 | 7,520 | 01/14/2022 |
| 44935G-AC-0 | HALST 2020-A A3 - ABS | | 08/31/2021 | Various | | 1,004,651 | 1,000,000 | 1,021,016 | 1,014,023 | 0 | (8,656) | 0 | (8,656) | 0 | 1,005,367 | 0 | (716) | (716) | 13,684 | 07/17/2023 |
| 45765U-AB-9 | INSIGHT ENTERPRISES INC | | 03/15/2021 | WELLS FARGO SECURITIES LLC | | 781,468 | 525,000 | 547,263 | 542,596 | 0 | (875) | 0 | (875) | 0 | 541,720 | 0 | 239,747 | 239,747 | 2,319 | 02/15/2025 |
| 45867G-AB-7 | INTERDIGITAL WIRELESS INC | | 08/20/2021 | MILLER TABAK ROBERTS SEC LLC | | 82,103 | 75,000 | 82,397 | 0 | 0 | (1,164) | 0 | (1,164) | 0 | 81,233 | 0 | 870 | 870 | 1,096 | 06/01/2024 |
| 460690-BN-9 | INTERPUBLIC GROUP OF COMPANIES INC | | 10/01/2021 | Maturity @ 100.00 | | 490,000 | 490,000 | 495,415 | 491,628 | 0 | (1,628) | 0 | (1,628) | 0 | 490,000 | 0 | 0 | 0 | 18,375 | 10/01/2021 |
| 462222-AB-6 | IONIS PHARMACEUTICALS INC | | 11/01/2021 | JP MORGAN SECURITIES LLC | | 386,529 | 425,000 | 408,826 | 411,040 | 0 | 2,916 | 0 | 2,916 | 0 | 413,956 | 0 | (27,427) | (27,427) | 469 | 12/15/2024 |
| 46590R-AF-6 | JPMCC 2016-JP3 ASB - CMBS | | 12/01/2021 | Paydown | | 28,992 | 28,992 | 28,604 | 28,735 | 0 | 57 | 0 | 57 | 0 | 28,792 | 0 | 200 | 200 | 759 | 08/17/2049 |
| 46625H-QJ-2 | JPMORGAN CHASE & CO | | 02/18/2021 | Call @ 100.00 | | 1,700,000 | 1,700,000 | 1,703,417 | 1,700,063 | 0 | (63) | 0 | (63) | 0 | 1,700,000 | 0 | 0 | 0 | 20,110 | 03/01/2021 |
| 46639E-AE-1 | JPMCC 2012-LC9 A5 - CMBS | | 07/01/2021 | Paydown | | 43,475 | 43,475 | 44,648 | 44,359 | 0 | (253) | 0 | (253) | 0 | 44,107 | 0 | (632) | (632) | 970 | 12/17/2047 |
| 46639J-AE-0 | JPMCC 2013-C10 A5 - CMBS | | 01/01/2021 | Paydown | | 533 | 533 | 547 | 542 | 0 | 0 | 0 | 0 | 0 | 542 | 0 | (9) | (9) | 0 | 12/17/2047 |
| 46849L-SW-2 | JACKSON NATIONAL LIFE GLOBAL FUNDING | | 02/16/2021 | TDBank | | 669,331 | 650,000 | 648,031 | 649,391 | 0 | 53 | 0 | 53 | 0 | 649,444 | 0 | 19,887 | 19,887 | 2,302 | 06/27/2022 |
| 47789K-AC-7 | JDOT 2020 A3 - ABS | | 12/15/2021 | Paydown | | 43,145 | 43,145 | 43,142 | 43,143 | 0 | 1 | 0 | 1 | 0 | 43,144 | 0 | 1 | 1 | 454 | 08/15/2024 |
| 48123V-AD-4 | ZIFF DAVIS INC | | 10/28/2021 | Various | | 744,715 | 575,000 | 590,249 | 588,254 | 0 | (1,204) | 0 | (1,204) | 0 | 587,050 | 0 | 157,665 | 157,665 | 7,865 | 11/01/2026 |
| 48128U-2P-3 | CACLN 2021-2 D - ABS | | 12/25/2021 | Paydown | | 35,003 | 35,003 | 35,003 | 0 | 0 | 0 | 0 | 0 | 0 | 35,003 | 0 | 0 | 0 | 138 | 12/26/2028 |
| 48242W-AB-2 | KBR INC | | 03/11/2021 | Various | | 932,822 | 650,000 | 695,112 | 688,303 | 0 | (2,322) | 0 | (2,322) | 0 | 685,981 | 0 | 246,841 | 246,841 | 5,620 | 11/01/2023 |
| 48251B-AL-4 | KKR 16R A1R - CDO | | 10/05/2021 | Paydown | | 250,000 | 250,000 | 249,938 | 249,940 | 0 | 7 | 0 | 7 | 0 | 249,946 | 0 | 54 | 54 | 3,264 | 01/22/2029 |
| 48254C-AA-3 | KIND 2021-KDIP A - CMBS | | 10/15/2021 | Paydown | | 51,529 | 51,529 | 51,570 | 0 | 0 | (6) | 0 | (6) | 0 | 51,564 | 0 | (35) | (35) | 123 | 12/15/2037 |
| 48305Q-AA-1 | KAISER FOUNDATION HOSPITALS | | 08/18/2021 | Citi Bank | | 776,669 | 762,000 | 772,980 | 765,529 | 0 | (1,773) | 0 | (1,773) | 0 | 763,756 | 0 | 12,913 | 12,913 | 23,633 | 04/01/2022 |
| 483548-AF-0 | KAMAN CORP | | 08/24/2021 | JP MORGAN SECURITIES LLC | | 102,417 | 100,000 | 116,305 | 110,291 | 0 | (2,523) | 0 | (2,523) | 0 | 107,768 | 0 | (5,351) | (5,351) | 2,663 | 05/01/2024 |
| 499260-AB-5 | KNOWLES CORP | | 11/01/2021 | Maturity @ 100.00 | | 733,028 | 702,000 | 737,647 | 714,502 | 0 | (12,502) | 0 | (12,502) | 0 | 702,000 | 0 | 31,028 | 31,028 | 22,815 | 11/01/2021 |
| 50075N-AZ-7 | MONDELEZ INTERNATIONAL INC | | 02/16/2021 | MARKETAXESS | | 303,102 | 225,000 | 287,231 | 277,605 | 0 | (225) | 0 | (225) | 0 | 277,380 | 0 | 25,722 | 25,722 | 7,678 | 02/09/2040 |
| 50249A-AF-0 | LYB INTERNATIONAL FINANCE III LLC | | 11/24/2021 | Not Available | | 3,979 | 4,000 | 3,987 | 3,988 | 0 | 2 | 0 | 2 | 0 | 3,990 | 0 | (12) | (12) | 58 | 10/01/2025 |
| 51889C-AB-8 | LPK 20A 2FX - ABS | | 12/25/2021 | Paydown | | 20,011 | 20,011 | 20,976 | 0 | 0 | (22) | 0 | (22) | 0 | 20,948 | 0 | (937) | (937) | 962 | 11/25/2050 |
| 55024U-AD-1 | LUMENTUM HOLDINGS INC | | 01/11/2021 | BARCLAYS CAPITAL INC./LE | | 462,714 | 350,000 | 359,160 | 358,364 | 0 | (46) | 0 | (46) | 0 | 358,318 | 0 | 104,396 | 104,396 | 136 | 12/15/2026 |
| 552751-AA-7 | MFRA 20NQM2 A1 - CMO/RMBS | | 12/25/2021 | Paydown | | 198,117 | 198,117 | 198,114 | 198,114 | 0 | (2) | 0 | (2) | 0 | 198,112 | 0 | 4 | 4 | 1,467 | 04/27/2065 |
| 552757-AA-4 | MFRA 2020-NQM3 A1 - RMBS | | 12/01/2021 | Paydown | | 146,369 | 146,369 | 146,366 | 146,366 | 0 | (2) | 0 | (2) | 0 | 146,364 | 0 | 4 | 4 | 776 | 01/26/2065 |
| 55315F-AD-2 | MMAF 16A A4 - ABS | | 11/15/2021 | Paydown | | 94,369 | 94,369 | 92,842 | 93,863 | 0 | 130 | 0 | 130 | 0 | 93,993 | 0 | 375 | 375 | 650 | 01/17/2023 |
| 55315X-AE-1 | MMAF 17A A5 - ABS | | 12/16/2021 | Paydown | | 64,751 | 64,751 | 64,709 | 64,737 | 0 | 7 | 0 | 7 | 0 | 64,744 | 0 | 7 | 7 | 1,630 | 07/16/2027 |
| 55389T-AC-5 | MVWOT 211W C - RMBS | | 12/20/2021 | Paydown | | 20,061 | 20,061 | 20,059 | 0 | 0 | 0 | 0 | 0 | 0 | 20,059 | 0 | 2 | 2 | 134 | 01/22/2041 |
| 56577P-AL-3 | MCLO 9R A1R - CDO | C | 10/15/2021 | Paydown | | 49,414 | 49,414 | 49,414 | 0 | 0 | 0 | 0 | 0 | 0 | 49,414 | 0 | 0 | 0 | 433 | 04/15/2029 |
| 57643L-GF-7 | MABS 2005-NC1 M1 - RMBS | | 12/27/2021 | Paydown | | 36,470 | 36,470 | 35,672 | 0 | 0 | 106 | 0 | 106 | 0 | 35,778 | 0 | 692 | 692 | 102 | 12/25/2034 |
| 58772T-AC-4 | MBALT 2019-A A3 - ABS | | 04/15/2021 | Various | | 173,933 | 173,933 | 173,928 | 173,932 | 0 | 0 | 0 | 0 | 0 | 173,932 | 0 | 0 | 0 | 1,187 | 11/15/2021 |
| 58933Y-AU-9 | MERCK & CO INC | | 02/16/2021 | DBC-FI | | 912,875 | 850,000 | 847,603 | 848,450 | 0 | 64 | 0 | 64 | 0 | 848,515 | 0 | 64,360 | 64,360 | 11,024 | 03/07/2024 |
| 59022V-AA-9 | MLMI 2006-OPT1 A1 - RMBS | | 12/27/2021 | Paydown | | 35,858 | 35,858 | 34,860 | 0 | 0 | 98 | 0 | 98 | 0 | 34,958 | 0 | 900 | 900 | 18 | 08/25/2037 |
| 59156R-AP-3 | METLIFE INC | | 06/29/2021 | MARKETAXESS CORPORATION | | 173,178 | 135,000 | 152,550 | 151,829 | 0 | (586) | 0 | (586) | 0 | 151,243 | 0 | 21,935 | 21,935 | 4,704 | 12/15/2066 |
| 59217G-DB-2 | METROPOLITAN LIFE GLOBAL FUNDING I | | 12/30/2021 | MARKETAXESS CORPORATION | | 370,417 | 367,000 | 366,505 | 366,757 | 0 | 165 | 0 | 165 | 0 | 366,922 | 0 | 3,495 | 3,495 | 9,151 | 06/17/2022 |
| 59319W-AA-9 | MF1 2020-FL3 A - CDO | | 12/15/2021 | Paydown | | 294,048 | 294,048 | 294,048 | 294,048 | 0 | 0 | 0 | 0 | 0 | 294,048 | 0 | 0 | 0 | 4,724 | 07/16/2035 |
| 60700F-AE-3 | MMAF 2019-A A3 - ABS | | 09/23/2021 | Various | | 321,381 | 319,000 | 318,948 | 318,984 | 0 | 4 | 0 | 4 | 0 | 318,988 | 0 | 2,392 | 2,392 | 6,404 | 11/13/2023 |
| 61744C-UT-1 | MSAC 2005-HE5 M2 - RMBS | | 12/27/2021 | Paydown | | 173,358 | 173,358 | 173,385 | 0 | 0 | (1) | 0 | (1) | 0 | 173,384 | 0 | (26) | (26) | 632 | 09/25/2035 |
| 61747H-AF-6 | MORGAN STANLEY | | 01/25/2021 | Maturity @ 100.00 | | 393,000 | 393,000 | 410,076 | 393,546 | 0 | (546) | 0 | (546) | 0 | 393,000 | 0 | 0 | 0 | 11,299 | 01/25/2021 |
| 61753V-AD-4 | MSAC 2007-HE4 A2C - RMBS | | 10/25/2021 | Paydown | | 20,368 | 20,368 | 9,013 | 0 | 0 | 170 | 0 | 170 | 0 | 9,183 | 0 | 11,185 | 11,185 | 87 | 02/25/2037 |
| 61753V-AD-4 | MSAC 2007-HE4 A2C - RMBS | | 12/27/2021 | Paydown | | 7,936 | 7,936 | 3,512 | 0 | 0 | 156 | 0 | 156 | 0 | 3,668 | 0 | 4,268 | 4,268 | 68 | 02/25/2037 |
| 61761A-AZ-1 | MSBAM 2012-C5 A4 - CMBS | | 12/01/2021 | Paydown | | 13,140 | 13,140 | 13,464 | 0 | 0 | (189) | 0 | (189) | 0 | 13,276 | 0 | (136) | (136) | 298 | 08/17/2045 |
| 62854A-AN-4 | MYLAN II BV | | 02/12/2021 | SEA PORT GROUP SECURITIES LLC | | 311,289 | 275,000 | 260,449 | 264,235 | 0 | 226 | 0 | 226 | 0 | 264,461 | 0 | 46,828 | 46,828 | 1,871 | 06/15/2026 |
| 629377-CG-5 | NRG ENERGY INC | | 03/18/2021 | CITIGROUP GLOBAL MARKETS, INC | | 201,363 | 175,000 | 196,820 | 192,627 | 0 | (870) | 0 | (870) | 0 | 191,758 | 0 | 9,605 | 9,605 | 1,484 | 06/01/2048 |

# 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 Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/Decrease | Current Year's (Amortization)/Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 63935B-AA-1 | NAVSL 20H A - ABS | | 12/15/2021 | Paydown | | 220,554 | 220,554 | 220,535 | 220,536 | 0 | 0 | 0 | 0 | 0 | 220,536 | 0 | 18 | 18 | 1,597 | 01/15/2069 |
| 63941H-AA-0 | NAVSL 2020-D A - ABS | | 12/15/2021 | Paydown | | 57,427 | 57,427 | 57,951 | 0 | 0 | (9) | 0 | (9) | 0 | 57,942 | 0 | (515) | (515) | 189 | 05/15/2069 |
| 63941U-AA-1 | NAVSL 2020-G A - ABS | | 12/15/2021 | Paydown | | 127,189 | 127,189 | 127,954 | 0 | 0 | (14) | 0 | (14) | 0 | 127,940 | 0 | (751) | (751) | 366 | 09/16/2069 |
| 63942B-AA-2 | NAVSL 2021-A A - ABS | | 12/15/2021 | Paydown | | 61,909 | 61,909 | 61,900 | 0 | 0 | 10 | 0 | 10 | 0 | 61,910 | 0 | (1) | (1) | 254 | 05/15/2069 |
| 64352V-QR-5 | NCHET 2006-1 A2B - RMBS | | 12/27/2021 | Paydown | | 92,626 | 92,626 | 89,847 | 0 | 0 | 580 | 0 | 580 | 0 | 90,428 | 0 | 2,199 | 2,199 | 157 | 05/25/2036 |
| 64360Y-AB-1 | NCHET 2006-2 A2B - RMBS | | 10/25/2021 | Paydown | | 24,883 | 24,883 | 24,230 | 0 | 0 | 93 | 0 | 93 | 0 | 24,323 | 0 | 560 | 560 | 28 | 08/25/2036 |
| 64360Y-AB-1 | NCHET 2006-2 A2B - RMBS | | 12/27/2021 | Paydown | | 25,935 | 25,935 | 25,254 | 0 | 0 | 128 | 0 | 128 | 0 | 25,382 | 0 | 553 | 553 | 39 | 08/25/2036 |
| 64828M-AA-5 | NRZT 2017-3 A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 239,782 | 239,782 | 247,159 | 247,793 | 0 | (3) | 0 | (3) | 0 | 247,790 | 0 | (8,008) | (8,008) | 4,760 | 04/25/2057 |
| 64829F-AA-9 | NRZT 161 A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 34,629 | 34,629 | 31,341 | 31,885 | 0 | (57) | 0 | (57) | 0 | 31,828 | 0 | 2,801 | 2,801 | 641 | 03/27/2056 |
| 64829J-AA-1 | NRZT 2017-1 A - CMO/RMBS | | 12/01/2021 | Paydown | | 94,952 | 94,952 | 97,743 | 98,157 | 0 | (166) | 0 | (166) | 0 | 97,991 | 0 | (3,039) | (3,039) | 1,758 | 02/26/2057 |
| 64829V-AA-4 | NRZT 18RPL1 A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 111,610 | 111,610 | 119,640 | 119,590 | 0 | (53) | 0 | (53) | 0 | 119,537 | 0 | (7,927) | (7,927) | 2,082 | 12/26/2057 |
| 64830G-AB-2 | NRZT 2018-1 A1A - CMO/RMBS | | 12/01/2021 | Paydown | | 89,116 | 89,116 | 90,251 | 89,686 | 0 | 67 | 0 | 67 | 0 | 89,754 | 0 | (637) | (637) | 1,767 | 12/26/2057 |
| 64830G-AA-2 | NRZT 20190313 A1 - CMO/RMBS | | 03/25/2021 | Paydown | | 256,449 | 256,449 | 256,449 | 256,538 | 0 | (16) | 0 | (16) | 0 | 256,522 | 0 | (72) | (72) | 2,179 | 04/26/2049 |
| 65479J-AD-5 | NAROT 2019-C A3 - ABS | | 12/15/2021 | Paydown | | 111,643 | 111,643 | 111,637 | 111,639 | 0 | 1 | 0 | 1 | 0 | 111,641 | 0 | 2 | 2 | 1,732 | 07/15/2024 |
| 668771-AA-6 | NORTONLIFELOCK INC | | 08/25/2021 | Various | | 637,672 | 450,000 | 522,867 | 459,973 | 0 | (16,446) | 0 | (16,446) | 0 | 504,899 | 0 | 132,774 | 132,774 | 7,994 | 08/15/2022 |
| 67181D-AA-9 | OAKIG 2020-1 A1 - CMBS/RMBS | | 12/20/2021 | Paydown | | 3,313 | 3,313 | 3,366 | 0 | 0 | (3) | 0 | (3) | 0 | 3,363 | 0 | (49) | (49) | 18 | 11/21/2050 |
| 67181D-AB-7 | OAKIG 2020-1 A2 - CMBS/RMBS | | 12/20/2021 | Paydown | | 3,377 | 3,377 | 3,460 | 0 | 0 | (3) | 0 | (3) | 0 | 3,457 | 0 | (79) | (79) | 25 | 11/21/2050 |
| 679295-AF-2 | OKTA INC | | 09/03/2021 | WELLS FARGO SECURITIES LLC | | 33,478 | 25,000 | 28,347 | 0 | 0 | (279) | 0 | (279) | 0 | 28,062 | 0 | 5,416 | 5,416 | 68 | 06/15/2026 |
| 68389X-BB-0 | ORACLE CORP | | 02/16/2021 | MARKETAXESS | | 460,877 | 450,000 | 448,416 | 449,673 | 0 | 31 | 0 | 31 | 0 | 449,705 | 0 | 11,172 | 11,172 | 2,906 | 05/15/2022 |
| 68389X-BK-0 | ORACLE CORP | | 09/15/2021 | Maturity @ 100.00 | | 2,500,000 | 2,500,000 | 2,497,500 | 2,499,637 | 0 | 363 | 0 | 363 | 0 | 2,500,000 | 0 | 0 | 0 | 47,500 | 09/15/2021 |
| 68504W-AC-1 | ONGLT 18A C - RMBS | | 12/08/2021 | Paydown | | 8,677 | 8,677 | 8,872 | 0 | 0 | (2) | 0 | (2) | 0 | 8,870 | 0 | (193) | (193) | 102 | 11/08/2030 |
| 69290L-AA-5 | PFP 217 A - CMBS | C | 08/16/2021 | Paydown | | 20 | 20 | 20 | 0 | 0 | 0 | 0 | 0 | 0 | 20 | 0 | 0 | 0 | 0 | 04/16/2038 |
| 69352P-AE-3 | PPL CAPITAL FUNDING INC | | 07/14/2021 | Call @ 104.19 | | 357,385 | 343,000 | 359,639 | 355,226 | 0 | (3,899) | 0 | (3,899) | 0 | 351,326 | 0 | 6,059 | 6,059 | 7,470 | 12/01/2022 |
| 697435-AE-5 | PALO ALTO NETWORKS INC | | 02/03/2021 | JP MORGAN SECURITIES LLC | | 459,762 | 325,000 | 327,720 | 327,489 | 0 | (54) | 0 | (54) | 0 | 327,435 | 0 | 132,327 | 132,327 | 217 | 06/01/2025 |
| 709599-AS-3 | PENSKE TRUCK LEASING CO LP | | 02/16/2021 | Fifth Third Bank Sec | | 639,694 | 625,000 | 626,338 | 625,176 | 0 | (29) | 0 | (29) | 0 | 625,147 | 0 | 14,547 | 14,547 | 11,543 | 02/01/2022 |
| 709599-BD-5 | PENSKE TRUCK LEASING CO LP | | 06/29/2021 | Call @ 100.00 | | 208,000 | 208,000 | 207,856 | 207,964 | 0 | 27 | 0 | 27 | 0 | 207,990 | 0 | 10 | 10 | 6,959 | 07/29/2021 |
| 718546-AV-6 | PHILLIPS 66 | | 06/22/2021 | Various | | 550,970 | 500,000 | 529,020 | 525,410 | 0 | (2,666) | 0 | (2,666) | 0 | 522,744 | 0 | 28,225 | 28,225 | 13,321 | 04/09/2025 |
| 723787-AN-7 | PIONEER NATURAL RESOURCES CO | | 01/08/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 719,136 | 500,000 | 499,545 | 499,600 | 0 | 3 | 0 | 3 | 0 | 499,603 | 0 | 219,534 | 219,534 | 198 | 05/15/2025 |
| 72703P-AB-9 | PLNT 2018-1 A22 - ABS | | 12/05/2021 | Paydown | | 975 | 975 | 1,003 | 0 | 0 | (1) | 0 | (1) | 0 | 1,001 | 0 | (26) | (26) | 23 | 09/08/2048 |
| 74333V-AA-2 | PROG 21SFR3 A - RMBS | | 07/01/2021 | Paydown | | 476 | 476 | 476 | 0 | 0 | 0 | 0 | 0 | 0 | 476 | 0 | 0 | 0 | 1 | 05/19/2038 |
| 743424-AF-0 | PROOFPOINT INC | | 08/18/2021 | Piper Jaffray Co. | | 724,229 | 575,000 | 581,075 | 580,471 | 0 | (956) | 0 | (956) | 0 | 579,514 | 0 | 144,714 | 144,714 | 1,457 | 08/15/2024 |
| 744320-AN-2 | PRUDENTIAL FINANCIAL INC | | 02/01/2021 | Adjustment | | 0 | 0 | 0 | 1 | 0 | (1) | 0 | (1) | 0 | 0 | 0 | 0 | 0 | 0 | 03/15/2044 |
| 74624M-AB-8 | PURE STORAGE INC | | 03/31/2021 | Various | | 545,299 | 500,000 | 501,281 | 495,261 | 0 | (171) | 0 | (171) | 0 | 495,089 | 0 | 50,210 | 50,210 | 291 | 04/15/2023 |
| 74949L-AD-4 | RELX CAPITAL INC | | 06/22/2021 | Various | | 499,270 | 470,000 | 472,064 | 471,950 | 0 | (82) | 0 | (82) | 0 | 471,868 | 0 | 27,402 | 27,402 | 8,052 | 05/22/2030 |
| 756109-AN-4 | REALTY INCOME CORP | | 01/08/2021 | Call @ 100.00 | | 326,442 | 311,000 | 306,263 | 308,968 | 0 | 21 | 0 | 21 | 0 | 308,989 | 0 | 2,011 | 2,011 | 17,772 | 10/15/2022 |
| 76110W-VV-5 | RASC 2003-KS11 M21 - RMBS | | 12/27/2021 | Paydown | | 67,740 | 67,740 | 66,555 | 66,567 | 0 | 53 | 0 | 53 | 0 | 66,620 | 0 | 1,120 | 1,120 | 407 | 01/25/2034 |
| 78449L-AB-4 | SMB 2018-B A2A - ABS | | 12/15/2021 | Paydown | | 39,331 | 39,331 | 40,947 | 0 | 0 | (24) | 0 | (24) | 0 | 40,923 | 0 | (1,592) | (1,592) | 395 | 01/15/2037 |
| 78449L-AC-2 | SMB 2018-B A2B - ABS | | 12/15/2021 | Paydown | | 72,559 | 72,559 | 72,876 | 0 | 0 | (6) | 0 | (6) | 0 | 72,870 | 0 | (311) | (311) | 152 | 01/15/2037 |
| 78449P-AC-3 | SMB 2018-A A2B - ABS | | 12/15/2021 | Paydown | | 28,551 | 28,551 | 28,650 | 0 | 0 | (2) | 0 | (2) | 0 | 28,648 | 0 | (97) | (97) | 75 | 02/15/2036 |
| 785592-AH-9 | SABINE PASS LIQUEFACTION LLC | | 12/15/2021 | Various | | 350,983 | 350,000 | 380,167 | 358,369 | 0 | (7,930) | 0 | (7,930) | 0 | 350,439 | 0 | 544 | 544 | 26,257 | 03/15/2022 |
| 80281G-AD-8 | SRT 2019-B A3 - ABS | | 09/16/2021 | Various | | 221,690 | 221,000 | 220,960 | 220,986 | 0 | 9 | 0 | 9 | 0 | 220,995 | 0 | 696 | 696 | 3,575 | 01/20/2023 |
| 802830-AG-4 | SCART 2020-B A3 - ABS | | 12/15/2021 | Paydown | | 86,161 | 86,161 | 86,148 | 86,287 | 0 | (130) | 0 | (130) | 0 | 86,157 | 0 | 4 | 4 | 369 | 08/15/2024 |
| 81744Y-AB-2 | SEMT 2013-4 A2 - CMO/RMBS | | 12/01/2021 | Paydown | | 65,115 | 65,115 | 65,380 | 65,369 | 0 | (4) | 0 | (4) | 0 | 65,365 | 0 | (250) | (250) | 699 | 04/27/2043 |
| 81761T-AG-0 | SERV 211 A22 - RMBS | | 11/01/2021 | Paydown | | 1,175 | 1,175 | 1,175 | 0 | 0 | 0 | 0 | 0 | 0 | 1,175 | 0 | 0 | 0 | 9 | 07/30/2051 |
| 81882E-AL-6 | SHACK 2015-VIII A1R - CDO | C | 10/20/2021 | Paydown | | 63,595 | 63,595 | 63,448 | 63,448 | 0 | 13 | 0 | 13 | 0 | 63,461 | 0 | 133 | 133 | 492 | 10/20/2027 |
| 822582-CH-3 | SHELL INTERNATIONAL FINANCE BV | C | 08/18/2021 | JP Morgan | | 680,948 | 630,000 | 616,033 | 616,236 | 0 | 177 | 0 | 177 | 0 | 616,413 | 0 | 64,535 | 64,535 | 17,859 | 04/06/2050 |
| 82652M-AC-4 | SRFC 2019-2 C - RMBS | | 12/20/2021 | Paydown | | 17,947 | 17,947 | 18,349 | 0 | 0 | (6) | 0 | (6) | 0 | 18,343 | 0 | (396) | (396) | 183 | 05/20/2036 |
| 82652R-AC-3 | SRFC 212 C - RMBS | | 12/22/2021 | Paydown | | 40,315 | 40,315 | 40,315 | 0 | 0 | 0 | 0 | 0 | 0 | 40,315 | 0 | 0 | 0 | 89 | 09/20/2030 |
| 826919-AB-8 | SILICON LABORATORIES INC | | 01/06/2021 | WELLS FARGO SECURITIES LLC | | 214,217 | 150,000 | 156,016 | 152,398 | 0 | (40) | 0 | (40) | 0 | 152,359 | 0 | 61,858 | 61,858 | 726 | 03/01/2022 |
| 83405N-AA-4 | SOFI 21B AFX - ABS | | 12/15/2021 | Paydown | | 33,194 | 33,194 | 33,190 | 0 | 0 | 0 | 0 | 0 | 0 | 33,190 | 0 | 4 | 4 | 64 | 02/15/2047 |
| 83406T-AB-8 | SOFI 2020-A A2X - ABS | | 12/15/2021 | Paydown | | 1,007 | 1,007 | 1,038 | 0 | 0 | (3) | 0 | (3) | 0 | 1,035 | 0 | (28) | (28) | 33 | 05/15/2046 |
| 83438L-AA-9 | SOLRR 211 A - ABS | C | 12/20/2021 | Paydown | | 8,037 | 8,037 | 8,037 | 0 | 0 | 0 | 0 | 0 | 0 | 8,037 | 0 | 0 | 0 | 9 | 10/15/2046 |
| 83546D-AQ-1 | SONIC 2021-1 A22 - RMBS | | 12/20/2021 | Paydown | | 1,313 | 1,313 | 1,313 | 0 | 0 | 0 | 0 | 0 | 0 | 1,313 | 0 | 0 | 0 | 7 | 08/21/2051 |
| 83609R-AJ-0 | SNDPT 15R AR - CDO | C | 04/23/2021 | Paydown | | 500,000 | 500,000 | 499,600 | 499,605 | 0 | 78 | 0 | 78 | 0 | 499,683 | 0 | 318 | 318 | 3,446 | 01/23/2029 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 83610C-AW-1 | SNDPT 12RR AR2 - CDO | | 10/20/2021 | Paydown | | 77,899 | 77,899 | 77,899 | 77,899 | 0 | 0 | 0 | 0 | 0 | 77,899 | 0 | 0 | 0 | 517 | 10/20/2028 |
| 842400-GH-0 | SOUTHERN CALIFORNIA EDISON CO | | 03/01/2021 | Maturity @ 100.00 | | 547,000 | 547,000 | 546,770 | 546,989 | 0 | 11 | 0 | 11 | 0 | 547,000 | 0 | 0 | 0 | 7,932 | 03/01/2021 |
| 848637-AF-1 | SPLUNK INC | | 10/21/2021 | CITIGROUP GLOBAL MARKETS, INC | | 524,838 | 500,000 | 511,369 | 511,252 | 0 | (1,390) | 0 | (1,390) | 0 | 509,861 | 0 | 14,976 | 14,976 | 4,844 | 06/15/2027 |
| 855244-BA-6 | STARBUCKS CORP | | 08/18/2021 | Citi Bank | | 874,584 | 800,000 | 794,640 | 794,710 | 0 | 64 | 0 | 64 | 0 | 794,775 | 0 | 79,809 | 79,809 | 21,389 | 11/15/2050 |
| 85816B-DC-1 | STCR 151RR AR2 - CDO | | 11/22/2021 | Paydown | | 64,947 | 64,947 | 64,947 | 0 | 0 | (2) | 0 | (2) | 0 | 64,945 | 0 | 2 | 2 | 476 | 05/21/2029 |
| 868459-AD-0 | SUPERNUS PHARMACEUTICALS INC | | 03/31/2021 | Various | | 796,873 | 825,000 | 770,369 | 778,913 | 7,425 | 4,204 | 0 | 11,629 | 0 | 790,542 | 0 | 6,331 | 6,331 | 2,608 | 04/01/2023 |
| 87157D-AD-1 | SYNAPTICS INC | | 01/06/2021 | NOMURA SECURITIES INTL INC | | 427,388 | 300,000 | 301,328 | 301,389 | 0 | (18) | 0 | (18) | 0 | 301,371 | 0 | 126,017 | 126,017 | 96 | 06/15/2022 |
| 87236Y-AH-1 | TD AMERITRADE HOLDING CORP | | 09/24/2021 | Unknown | | 356,176 | 350,000 | 361,998 | 357,930 | 0 | (1,753) | 0 | (1,753) | 0 | 356,176 | 0 | 0 | 0 | 13,220 | 04/01/2024 |
| 87264A-AW-5 | T-MOBILE USA INC | | 02/16/2021 | GOLDMAN | | 1,078,208 | 940,000 | 931,114 | 931,327 | 0 | 38 | 0 | 38 | 0 | 931,364 | 0 | 146,844 | 146,844 | 14,051 | 04/15/2040 |
| 88732J-BD-9 | TIME WARNER CABLE LLC | | 02/16/2021 | JANE STREET EXECUTION SERVICES LLC | | 336,549 | 300,000 | 291,393 | 292,535 | 0 | 26 | 0 | 26 | 0 | 292,562 | 0 | 43,987 | 43,987 | 5,738 | 09/15/2042 |
| 89171U-AU-3 | TPMT 2015-4 A1B - RMBS | | 05/25/2021 | Paydown | | 44,144 | 44,144 | 44,114 | 44,071 | 0 | (2) | 0 | (2) | 0 | 44,069 | 0 | 75 | 75 | 264 | 04/26/2055 |
| 89171V-AK-3 | TPMT 2015-5 A1B - CMO/RMBS | | 07/26/2021 | Paydown | | 24,985 | 24,985 | 25,029 | 24,963 | 0 | (6) | 0 | (6) | 0 | 24,957 | 0 | 28 | 28 | 221 | 05/25/2055 |
| 89172R-AR-6 | TPMT 2015-6 A1B - CMO/RMBS | | 12/01/2021 | Paydown | | 109,858 | 109,858 | 106,698 | 107,676 | 0 | (43) | 0 | (43) | 0 | 107,632 | 0 | 2,225 | 2,225 | 1,472 | 04/26/2055 |
| 89172U-AA-6 | TPMT 2016-4 A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 181,429 | 181,429 | 179,033 | 179,885 | 0 | 213 | 0 | 213 | 0 | 180,098 | 0 | 1,331 | 1,331 | 2,077 | 07/25/2056 |
| 89173F-AA-8 | TPMT 2017-1 A1 - RMBS | | 12/01/2021 | Paydown | | 66,843 | 66,822 | 66,910 | 66,878 | 0 | (49) | 0 | (49) | 0 | 66,830 | 0 | 13 | 13 | 905 | 10/25/2056 |
| 89175J-AA-8 | TPMT 176 A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 99,858 | 99,858 | 97,651 | 98,043 | 0 | 163 | 0 | 163 | 0 | 98,206 | 0 | 1,652 | 1,652 | 1,401 | 10/25/2057 |
| 89175V-AA-1 | TPMT 182 A1 - RMBS | | 06/01/2021 | Paydown | | 68,744 | 68,744 | 68,521 | 68,540 | 0 | (29) | 0 | (29) | 0 | 68,511 | 0 | 233 | 233 | 911 | 03/25/2058 |
| 89175V-AA-1 | TPMT 182 A1 - RMBS | | 12/01/2021 | Paydown | | 181,779 | 181,779 | 181,188 | 181,239 | 0 | 1 | 0 | 1 | 0 | 181,240 | 0 | 539 | 539 | 3,378 | 03/25/2058 |
| 89231A-AD-3 | TAOT 2018-C A3 - ABS | | 12/15/2021 | Paydown | | 155,842 | 155,842 | 155,814 | 155,837 | 0 | 2 | 0 | 2 | 0 | 155,838 | 0 | 3 | 3 | 2,337 | 12/15/2022 |
| 89239J-AD-6 | TAOT 2019-B A3 - ABS | | 02/17/2021 | JP Morgan | | 1,514,678 | 1,490,000 | 1,533,769 | 1,519,574 | 0 | (4,273) | 0 | (4,273) | 0 | 1,515,301 | 0 | (623) | (623) | 6,808 | 08/15/2023 |
| 89641U-AD-3 | TRINITY ACQUISITION PLC | C | 03/11/2021 | WELLS FARGO SECURITIES LLC | | 232,719 | 230,000 | 229,706 | 229,963 | 0 | 11 | 0 | 11 | 0 | 229,973 | 0 | 2,745 | 2,745 | 4,025 | 09/15/2021 |
| 90184L-AF-9 | TWITTER INC | | 02/12/2021 | Various | | 927,470 | 650,000 | 630,513 | 635,612 | 0 | 524 | 0 | 524 | 0 | 636,136 | 0 | 291,333 | 291,333 | 277 | 06/15/2024 |
| 90269G-AC-5 | UBSCM 2012-C1 A3 - CMBS | | 12/01/2021 | Paydown | | 104,954 | 104,954 | 105,565 | 105,132 | 0 | (186) | 0 | (186) | 0 | 104,946 | 0 | 8 | 8 | 3,149 | 05/12/2045 |
| 90932M-AA-3 | UNITED AIRLINES 2019-2 PASS THROUGH TRUS | | 05/01/2021 | Paydown | | 7,680 | 7,680 | 8,001 | 7,971 | 0 | (10) | 0 | (10) | 0 | 7,961 | 0 | (281) | (281) | 111 | 11/01/2029 |
| 90932M-AA-3 | UNITED AIRLINES 2019-2 PASS THROUGH TRUS | | 11/01/2021 | Paydown | | 7,680 | 7,680 | 8,001 | 7,971 | 0 | (26) | 0 | (26) | 0 | 7,945 | 0 | (265) | (265) | 223 | 11/01/2029 |
| 911684-70-2 | UNITED STATES CELLULAR CORP | | 11/05/2021 | JP MORGAN SECURITIES INC. | | 212,390 | 197,075 | 198,363 | 198,096 | 0 | (81) | 0 | (81) | 0 | 198,015 | 0 | 14,375 | 14,375 | 7,283 | 09/01/2069 |
| 911684-80-1 | UNITED STATES CELLULAR CORP | | 05/18/2021 | Various | | 149,154 | 150,000 | 150,000 | 150,000 | 0 | 0 | 0 | 0 | 0 | 150,000 | 0 | (846) | (846) | 3,087 | 03/01/2070 |
| 91835R-AA-8 | VMC 2021-FL4 A - CMBS | | 10/16/2021 | Paydown | | 2,497 | 2,497 | 2,497 | 0 | 0 | 0 | 0 | 0 | 0 | 2,497 | 0 | 0 | 0 | 10 | 06/18/2036 |
| 91835R-AA-8 | VMC 2021-FL4 A - CMBS | | 12/16/2021 | Paydown | | 65,038 | 65,038 | 65,038 | 0 | 0 | 0 | 0 | 0 | 0 | 65,038 | 0 | 0 | 0 | 301 | 06/18/2036 |
| 92276M-AZ-8 | VENTAS REALTY LP | | 08/16/2021 | Call @ 100.00 | | 357,932 | 348,000 | 350,213 | 349,002 | 0 | (449) | 0 | (449) | 0 | 348,553 | 0 | (553) | (553) | 21,273 | 08/15/2022 |
| 92329V-AS-1 | VENTR XXV ARR - CDO | | 10/20/2021 | Paydown | | 80,313 | 80,313 | 80,313 | 80,313 | 0 | 0 | 0 | 0 | 0 | 80,313 | 0 | 0 | 0 | 562 | 04/20/2029 |
| 92330W-BJ-5 | VENTR 24RR ARR - CDO | | 10/20/2021 | Paydown | | 14,035 | 14,035 | 14,035 | 0 | 0 | 0 | 0 | 0 | 0 | 14,035 | 0 | 0 | 0 | 59 | 10/20/2028 |
| 92343V-EN-0 | VERIZON COMMUNICATIONS INC | | 09/08/2021 | CASTLE OAK SECURITIES | | 32,539 | 30,000 | 29,069 | 29,427 | 0 | 90 | 0 | 90 | 0 | 29,517 | 0 | 3,022 | 3,022 | 1,083 | 02/15/2025 |
| 92343X-AA-8 | VERINT SYSTEMS INC | | 05/06/2021 | Various | | 551,261 | 475,000 | 488,796 | 478,095 | 0 | (1,981) | 0 | (1,981) | 0 | 476,114 | 0 | 75,147 | 75,147 | 2,490 | 06/01/2021 |
| 92347Y-AA-2 | VZOT 2019-A A1A - RMBS | | 12/20/2021 | Paydown | | 655,027 | 655,027 | 654,896 | 654,989 | 0 | 14 | 0 | 14 | 0 | 655,004 | 0 | 23 | 23 | 11,821 | 09/20/2023 |
| 92349F-AC-7 | VZOT 2018-1 B - RMBS | | 07/20/2021 | Paydown | | 440,000 | 440,000 | 439,963 | 439,999 | 0 | 1 | 0 | 1 | 0 | 440,000 | 0 | 0 | 0 | 6,832 | 09/20/2022 |
| 92538B-AA-1 | VERUS-21R1-A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 247,445 | 247,445 | 247,442 | 0 | 0 | 11 | 0 | 11 | 0 | 247,453 | 0 | (8) | (8) | 1,026 | 10/25/2063 |
| 92538E-AA-5 | VERUS 21R3 A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 103,365 | 103,365 | 103,365 | 0 | 0 | 0 | 0 | 0 | 0 | 103,365 | 0 | 1 | 1 | 336 | 04/25/2064 |
| 92538L-AA-9 | VERUS 2020-4 A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 218,971 | 218,971 | 218,967 | 219,651 | 0 | 932 | 0 | 932 | 0 | 220,583 | 0 | (1,612) | (1,612) | 1,849 | 05/26/2065 |
| 92550-AE-5 | VIAVI SOLUTIONS INC | | 05/27/2021 | NOMURA SECURITIES INTL INC | | 398,647 | 300,000 | 314,306 | 312,693 | 0 | (2,175) | 0 | (2,175) | 0 | 310,517 | 0 | 88,130 | 88,130 | 2,625 | 06/01/2023 |
| 92558E-AJ-1 | VIBR 6R AR - CDO | | 12/20/2021 | Paydown | | 64,324 | 64,324 | 64,538 | 0 | 0 | (17) | 0 | (17) | 0 | 64,521 | 0 | (197) | (197) | 579 | 06/20/2029 |
| 92868B-AP-7 | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC | | 08/30/2021 | RBC CAPITAL MARKETS | | 288,108 | 286,000 | 284,907 | 285,679 | 0 | 246 | 0 | 246 | 0 | 285,926 | 0 | 2,182 | 2,182 | 9,184 | 11/12/2021 |
| 92887K-AE-0 | VFET 2017-1 B - ABS | | 01/15/2021 | Paydown | | 240,000 | 240,000 | 239,917 | 239,995 | 0 | 1 | 0 | 1 | 0 | 239,996 | 0 | 4 | 4 | 480 | 01/18/2022 |
| 92888C-AC-1 | VFET 181 A3 - ABS | | 04/15/2021 | Various | | 45,435 | 45,435 | 45,427 | 45,434 | 0 | 0 | 0 | 0 | 0 | 45,434 | 0 | 1 | 1 | 193 | 02/15/2022 |
| 92890F-AT-3 | WFRBS 2014-C20 A4 - CMBS | | 11/01/2021 | Paydown | | 138,411 | 138,411 | 141,152 | 139,617 | 0 | (29) | 0 | (29) | 0 | 139,588 | 0 | (1,177) | (1,177) | 4,140 | 05/17/2047 |
| 92915T-AN-7 | VOYA 164RR ARR - CDO | | 10/20/2021 | Paydown | | 20,592 | 20,592 | 20,636 | 0 | 0 | (1) | 0 | (1) | 0 | 20,635 | 0 | (43) | (43) | 87 | 07/20/2029 |
| 92936C-AJ-8 | WFRBS 2011-C4 A4 - CMBS | | 07/01/2021 | Paydown | | 893,000 | 893,000 | 932,229 | 898,311 | 0 | (2,555) | 0 | (2,555) | 0 | 895,757 | 0 | (2,757) | (2,757) | 11,405 | 06/17/2044 |
| 949496-BJ-1 | WELF 151R4 AR4 - CDO | | 10/20/2021 | Paydown | | 9,797 | 9,797 | 9,797 | 0 | 0 | 0 | 0 | 0 | 0 | 9,797 | 0 | 0 | 0 | 13 | 07/20/2029 |
| 94950G-AL-1 | WELF 171RR ARR - CDO | C | 10/20/2021 | Paydown | | 50,165 | 50,165 | 50,165 | 0 | 0 | 0 | 0 | 0 | 0 | 50,165 | 0 | 0 | 0 | 386 | 04/20/2029 |
| 949746-NL-1 | WELLS FARGO & CO | | 02/24/2021 | MORGAN STANLEY & COMPANY | | 40,966 | 30,000 | 33,970 | 33,816 | 0 | (25) | 0 | (25) | 0 | 33,791 | 0 | 7,175 | 7,175 | 352 | 12/01/2086 |
| 949746-SA-0 | WELLS FARGO & CO | | 07/26/2021 | Maturity @ 100.00 | | 2,500,000 | 2,500,000 | 2,497,725 | 2,499,721 | 0 | 279 | 0 | 279 | 0 | 2,500,000 | 0 | 0 | 0 | 52,500 | 07/26/2021 |

# 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 Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 95058X-AH-1 | WEN 2019-1 A22 - ABS | | 12/15/2021 | Paydown | | 5,500 | 5,500 | 6,024 | 0 | 0 | (3) | 0 | (3) | 0 | 6,021 | 0 | (521) | (521) | 84 | 06/15/2049 |
| 95058X-AL-2 | WEN 211 A2I - RMBS | | 12/15/2021 | Paydown | | 1,725 | 1,725 | 1,725 | 0 | 0 | 0 | 0 | 0 | 0 | 1,725 | 0 | 0 | 0 | 17 | 06/15/2051 |
| 958102-AP-0 | WESTERN DIGITAL CORP | | 08/25/2021 | Jefferies | | 51,545 | 50,000 | 50,230 | 50,179 | 0 | (37) | 0 | (37) | 0 | 50,142 | 0 | 1,403 | 1,403 | 804 | 02/01/2024 |
| 974637-AB-6 | WINNEBAGO INDUSTRIES INC | | 03/08/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 631,681 | 450,000 | 507,809 | 507,324 | 0 | (2,401) | 0 | (2,401) | 0 | 504,923 | 0 | 126,758 | 126,758 | 2,981 | 04/01/2025 |
| 98162H-AC-4 | WOLS 2020-A A3 - ABS | | 11/29/2021 | J P MORGAN SECURITIES | | 201,438 | 200,000 | 199,981 | 199,989 | 0 | 7 | 0 | 7 | 0 | 199,996 | 0 | 1,442 | 1,442 | 3,258 | 01/17/2023 |
| 98162W-AD-9 | WOART 2018-D A3 - ABS | | 12/15/2021 | Paydown | | 630,006 | 630,006 | 629,875 | 629,964 | 0 | 9 | 0 | 9 | 0 | 629,973 | 0 | 33 | 33 | 10,630 | 04/15/2024 |
| 98162Y-AD-5 | WOART 2019-A A3 - ABS | | 12/15/2021 | Various | | 600,288 | 598,933 | 598,834 | 598,896 | 0 | 8 | 0 | 8 | 0 | 598,904 | 0 | 1,384 | 1,384 | 9,850 | 05/15/2024 |
| 98163D-AD-0 | WOSAT 2020-A A3 - ABS | | 12/02/2021 | TDBank | | 340,093 | 340,000 | 339,981 | 339,979 | 0 | 12 | 0 | 12 | 0 | 339,991 | 0 | 102 | 102 | 1,823 | 07/15/2025 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 77,339,357 | 72,882,946 | 73,817,213 | 69,748,595 | 56,939 | (116,066) | 0 | (59,127) | 0 | 73,414,621 | 0 | 3,899,363 | 3,899,363 | 1,131,333 | XXX |
| 00775V-10-4 | AEGON FUNDING COMPANY LLC | | 06/25/2021 | JP MORGAN SECURITIES INC. | | 160,635 | 150,000 | 153,000 | 151,069 | 0 | (107) | 0 | (107) | 0 | 150,962 | 0 | 9,673 | 9,673 | 3,658 | 12/15/2049 |
| 008252-84-3 | AFFILIATED MANAGERS GROUP INC | | 03/05/2021 | JP MORGAN SECURITIES INC. | | 99,555 | 100,000 | 103,712 | 103,023 | 0 | (108) | 0 | (108) | 0 | 102,916 | 0 | (3,361) | (3,361) | 907 | 09/30/2060 |
| 008252-85-0 | AFFILIATED MANAGERS GROUP INC | | 08/04/2021 | JP MORGAN SECURITIES INC. | | 180,667 | 163,000 | 166,639 | 164,067 | 0 | (80) | 0 | (80) | 0 | 163,987 | 0 | 16,680 | 16,680 | 3,949 | 03/30/2059 |
| 015857-70-9 | ALGONQUIN POWER & UTILITIES CORP | C | 11/02/2021 | Various | | 60,754 | 55,000 | 55,775 | 54,625 | 0 | (137) | 0 | (137) | 0 | 54,488 | 0 | 6,266 | 6,266 | 3,658 | 10/17/2078 |
| 015857-80-8 | ALGONQUIN POWER & UTILITIES CORP | C | 07/06/2021 | JP MORGAN SECURITIES INC. | | 45,464 | 40,625 | 41,597 | 40,960 | 0 | (44) | 0 | (44) | 0 | 40,916 | 0 | 4,548 | 4,548 | 1,770 | 07/01/2079 |
| 025537-AU-5 | AMERICAN ELECTRIC POWER COMPANY INC | | 12/01/2021 | Various | | 75,005 | 75,000 | 75,000 | 0 | 0 | 0 | 0 | 0 | 0 | 75,000 | 0 | 5 | 5 | 114 | 02/15/2062 |
| 025932-80-7 | AMERICAN FINANCIAL GROUP INC | | 04/14/2021 | JP MORGAN SECURITIES INC. | | 88,074 | 78,250 | 78,782 | 77,875 | 0 | 31 | 0 | 31 | 0 | 77,905 | 0 | 10,169 | 10,169 | 1,344 | 03/30/2059 |
| 025932-87-2 | AMERICAN FINANCIAL GROUP INC | | 06/10/2021 | JP MORGAN SECURITIES INC. | | 89,905 | 80,000 | 80,000 | 80,000 | 0 | 0 | 0 | 0 | 0 | 80,000 | 0 | 9,905 | 9,905 | 2,413 | 06/01/2060 |
| 025932-88-0 | AMERICAN FINANCIAL GROUP INC | | 11/19/2021 | JP MORGAN SECURITIES INC. | | 18,560 | 17,500 | 15,995 | 15,963 | 0 | 10 | 0 | 10 | 0 | 15,973 | 0 | 2,587 | 2,587 | 842 | 12/15/2059 |
| 026874-BS-5 | AMERICAN INTERNATIONAL GROUP INC | | 11/16/2021 | Not Available | | 661,500 | 441,000 | 587,268 | 581,336 | 0 | (7,124) | 0 | (7,124) | 0 | 574,212 | 0 | 87,288 | 87,288 | 36,452 | 05/15/2068 |
| 04621X-30-6 | ASSURANT INC | | 04/09/2021 | JP MORGAN SECURITIES INC. | | 7,438 | 7,275 | 7,275 | 7,275 | 0 | 0 | 0 | 0 | 0 | 7,275 | 0 | 163 | 163 | 153 | 01/15/2061 |
| 11259P-10-9 | BROOKFIELD BRP HOLDINGS (CANADA) INC | C | 10/01/2021 | JP MORGAN SECURITIES INC. | | 10,594 | 10,275 | 10,311 | 0 | 0 | (89) | 0 | (89) | 0 | 10,222 | 0 | 372 | 372 | 142 | 12/29/2049 |
| 11271L-10-2 | BROOKFIELD FINANCE INC | C | 05/26/2021 | JP MORGAN SECURITIES INC. | | 148,296 | 152,500 | 152,500 | 152,500 | 0 | 0 | 0 | 0 | 0 | 152,500 | 0 | (4,204) | (4,204) | 3,520 | 10/16/2080 |
| 11272B-10-3 | BROOKFIELD FINANCE I (UK) PLC | C | 06/23/2021 | JP MORGAN SECURITIES INC. | | 101,859 | 102,375 | 102,375 | 102,873 | 0 | 2,243 | 0 | 2,243 | 0 | 105,116 | 0 | (3,256) | (3,256) | 2,315 | 12/29/2049 |
| 125896-85-2 | CMS ENERGY CORP | | 03/25/2021 | JP MORGAN SECURITIES INC. | | 172,891 | 159,425 | 159,836 | 157,874 | 0 | (26) | 0 | (26) | 0 | 157,847 | 0 | 15,044 | 15,044 | 3,573 | 10/15/2078 |
| 125896-86-0 | CMS ENERGY CORP | | 01/20/2021 | JP MORGAN SECURITIES INC. | | 203,027 | 189,350 | 196,336 | 191,085 | 0 | (30) | 0 | (30) | 0 | 191,055 | 0 | 11,972 | 11,972 | 912 | 03/15/2078 |
| 125896-BJ-3 | CMS ENERGY CORP | | 10/22/2021 | Various | | 182,185 | 168,000 | 171,734 | 171,554 | 0 | (75) | 0 | (75) | 0 | 171,479 | 0 | 10,706 | 10,706 | 2,888 | 06/01/2050 |
| 125896-BV-1 | CMS ENERGY CORP | | 03/05/2021 | MORGAN STANLEY & COMPANY | | 74,359 | 75,000 | 75,000 | 75,000 | 0 | 0 | 0 | 0 | 0 | 75,000 | 0 | (642) | (642) | 757 | 12/01/2050 |
| 14314C-10-5 | CARLYLE FINANCE LLC | | 08/19/2021 | JP MORGAN SECURITIES INC. | | 51,052 | 49,900 | 50,267 | 0 | 0 | (179) | 0 | (179) | 0 | 50,088 | 0 | 964 | 964 | 459 | 05/15/2061 |
| 172967-GD-7 | CITIGROUP INC | | 10/26/2021 | Various | | 84,206 | 81,000 | 78,368 | 78,400 | 0 | 27 | 0 | 27 | 0 | 78,427 | 0 | 5,780 | 5,780 | 5,885 | 12/29/2049 |
| 233331-80-0 | DTE ENERGY CO | | 06/30/2021 | JP MORGAN SECURITIES INC. | | 206,912 | 205,575 | 208,914 | 206,633 | 0 | (913) | 0 | (913) | 0 | 205,720 | 0 | 1,192 | 1,192 | 5,167 | 06/01/2076 |
| 233331-82-6 | DTE ENERGY CO | | 02/22/2021 | JP MORGAN SECURITIES INC. | | 174 | 175 | 174 | 174 | 0 | 0 | 0 | 0 | 0 | 174 | 0 | 0 | 0 | 3 | 10/15/2080 |
| 233331-85-9 | DTE ENERGY CO | | 06/15/2021 | JP MORGAN SECURITIES INC. | | 10,930 | 10,450 | 10,885 | 0 | 0 | (96) | 5 | (101) | 0 | 10,793 | 0 | 137 | 137 | 162 | 12/01/2077 |
| 25746U-84-4 | DOMINION ENERGY INC | | 04/23/2021 | JP MORGAN SECURITIES INC. | | 50,653 | 50,000 | 50,795 | 50,923 | 0 | (383) | 127 | (510) | 0 | 50,413 | 0 | 240 | 240 | 1,291 | 07/30/2076 |
| 26441C-BP-9 | DUKE ENERGY CORP | | 12/22/2021 | Various | | 15,480 | 16,000 | 15,897 | 0 | 0 | 0 | 103 | (104) | 0 | 15,896 | 0 | (416) | (416) | 112 | 01/15/2082 |
| 29250N-AN-5 | ENBRIDGE INC | C | 03/18/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 143,650 | 136,000 | 124,998 | 125,026 | 0 | 4 | 0 | 4 | 0 | 125,030 | 0 | 18,620 | 18,620 | 5,599 | 01/15/2077 |
| 45822P-20-4 | INTEGRYS HOLDING INC | | 10/21/2021 | Not Available | | 507,998 | 484,075 | 501,404 | 500,049 | 0 | (3,867) | 0 | (3,867) | 0 | 496,182 | 0 | 11,816 | 11,816 | 22,064 | 08/01/2073 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 46625H-JQ-4 | JPMORGAN CHASE & CO | | 07/22/2021 | Various | | 303,912 | 275,000 | 295,281 | 292,655 | 0 | (3,007) | 0 | (3,007) | 0 | 289,648 | 0 | 14,264 | 14,264 | 18,095 | 12/29/2049 |
| 48126H-AC-4 | JPMORGAN CHASE & CO | | 05/06/2021 | CREDIT SUISSE SECURITIES | | 16,353 | 15,000 | 15,900 | 15,985 | 0 | (86) | 25 | (110) | 0 | 15,874 | 0 | 479 | 479 | 557 | 12/29/2049 |
| 48253M-10-4 | KKR GROUP FINANCE CO IX LLC | | 09/10/2021 | JP MORGAN SECURITIES INC. | | 1,613 | 1,525 | 1,525 | 0 | 0 | 0 | 0 | 0 | 0 | 1,525 | 0 | 88 | 88 | 33 | 04/01/2061 |
| 524901-50-1 | LEGG MASON INC | | 03/15/2021 | Call @ 25.00 | | 174,550 | 174,550 | 179,499 | 175,504 | 0 | (954) | 0 | (954) | 0 | 174,550 | 0 | 0 | 0 | 2,782 | 03/15/2056 |
| 524901-60-0 | LEGG MASON INC | | 09/15/2021 | Call @ 25.00 | | 125,000 | 125,000 | 125,453 | 124,039 | 0 | (490) | 0 | (490) | 0 | 123,549 | 0 | 1,451 | 1,451 | 5,109 | 09/15/2056 |
| 59156R-BT-4 | METLIFE INC | | 10/06/2021 | UBS SECURITIES LLC | | 29,031 | 25,000 | 29,070 | 0 | 0 | (145) | 132 | (277) | 0 | 28,793 | 0 | 239 | 239 | 828 | 12/31/2049 |
| 637432-10-5 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 08/31/2021 | Various | | 62,381 | 57,500 | 60,241 | 0 | 0 | (552) | 0 | (552) | 0 | 59,689 | 0 | 2,693 | 2,693 | 1,518 | 05/15/2064 |
| 65339K-86-0 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | 03/26/2021 | JP MORGAN SECURITIES INC. | | 79,876 | 71,775 | 75,193 | 74,016 | 0 | (132) | 0 | (132) | 0 | 73,884 | 0 | 5,993 | 5,993 | 1,276 | 03/01/2079 |
| 65339K-BK-5 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | 03/31/2021 | Various | | 103,097 | 90,000 | 101,250 | 100,324 | 0 | (215) | 0 | (215) | 0 | 100,109 | 0 | 2,988 | 2,988 | 1,890 | 05/01/2079 |
| 69352P-20-2 | PPL CAPITAL FUNDING INC | | 02/18/2021 | JP MORGAN SECURITIES INC. | | 101,763 | 100,000 | 101,088 | 100,530 | 0 | (390) | 0 | (390) | 0 | 100,140 | 0 | 1,623 | 1,623 | 1,685 | 04/30/2073 |
| 744320-AL-6 | PRUDENTIAL FINANCIAL INC | | 07/14/2021 | PERSHING DIV OF DLJ SEC LNDING | | 196,416 | 186,000 | 195,951 | 193,189 | 0 | (2,265) | 0 | (2,265) | 0 | 190,923 | 0 | 5,493 | 5,493 | 9,137 | 09/15/2042 |
| 744320-BH-4 | PRUDENTIAL FINANCIAL INC | | 07/22/2021 | SG AMERICAS SECURITIES, LLC | | 63,228 | 60,000 | 60,000 | 60,000 | 0 | 0 | 0 | 0 | 0 | 60,000 | 0 | 3,228 | 3,228 | 2,066 | 10/01/2050 |
| 759351-80-2 | REINSURANCE GROUP OF AMERICA INC | | 12/01/2021 | JP MORGAN SECURITIES INC. | | 114,502 | 100,000 | 100,421 | 99,232 | 0 | 104 | 0 | 104 | 0 | 99,337 | 0 | 15,166 | 15,166 | 4,461 | 06/15/2056 |
| 808513-BJ-3 | CHARLES SCHWAB CORP | | 03/16/2021 | Various | | 314,371 | 315,000 | 313,316 | 313,327 | 0 | (16) | 0 | (16) | 0 | 313,311 | 0 | 1,060 | 1,060 | 1,434 | 12/29/2049 |
| 808513-BJ-3 | CHARLES SCHWAB CORP | | 07/26/2021 | Unknown | | 0 | 0 | 0 | 2,695 | 0 | 18 | 2,713 | (2,695) | 0 | 0 | 0 | 0 | 0 | 0 | |
| 816851-60-4 | SEMPRA ENERGY | | 04/16/2021 | JP MORGAN SECURITIES INC. | | 19,749 | 17,950 | 19,484 | 0 | 0 | (225) | 0 | (225) | 0 | 19,259 | 0 | 490 | 490 | 305 | 07/01/2079 |
| 838518-20-7 | SOUTH JERSEY INDUSTRIES INC | | 07/22/2021 | JP MORGAN SECURITIES INC. | | 28,844 | 27,500 | 28,941 | 0 | 0 | (51) | 54 | (105) | 0 | 28,894 | 0 | (50) | (50) | 172 | 09/16/2079 |
| 842587-30-5 | SOUTHERN CO | | 01/08/2021 | JP MORGAN SECURITIES INC. | | 91,002 | 87,500 | 89,054 | 88,050 | 0 | (15) | 0 | (15) | 0 | 88,035 | 0 | 2,967 | 2,967 | 1,263 | 10/01/2076 |
| 842587-40-4 | SOUTHERN CO | | 02/17/2021 | JP MORGAN SECURITIES INC. | | 123,052 | 118,125 | 120,730 | 119,458 | 0 | (79) | 0 | (79) | 0 | 119,379 | 0 | 3,673 | 3,673 | 1,288 | 12/01/2077 |
| 842587-80-0 | SOUTHERN CO | | 03/23/2021 | JP MORGAN SECURITIES INC. | | 127,294 | 122,500 | 122,776 | 122,416 | 0 | 3 | 0 | 3 | 0 | 122,418 | 0 | 4,875 | 4,875 | 2,214 | 01/30/2080 |
| 842587-88-3 | SOUTHERN CO | | 10/06/2021 | JP MORGAN SECURITIES INC. | | 97,829 | 100,000 | 99,750 | 100,000 | 0 | (528) | 250 | (778) | 0 | 99,222 | 0 | (1,394) | (1,394) | 3,489 | 10/15/2060 |
| 842587-DJ-3 | SOUTHERN CO | | 11/15/2021 | CREDIT SUISSE SECURITIES | | 58,508 | 58,000 | 59,395 | 0 | 0 | (21) | 0 | (21) | 0 | 59,374 | 0 | (866) | (866) | 375 | 09/15/2051 |
| W9T10Z-EB-7 | SVENSKA HANDELSBANKEN AB | D | 06/30/2021 | Adjustment | | 220,686 | 200,000 | 189,260 | 189,532 | 0 | 180 | 0 | 180 | 0 | 189,712 | 0 | 30,974 | 30,974 | 16,701 | 12/29/2049 |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | 5,904,879 | 5,425,675 | 5,658,415 | 5,259,234 | 0 | (19,811) | 3,409 | (23,220) | 0 | 5,597,200 | 0 | 307,679 | 307,679 | 186,787 | XXX |
| 000000-00-0 | BOYD GAMING 3/17 COV-LITE TLB | | 10/07/2021 | Direct | | 12,440 | 12,440 | 12,220 | 12,229 | 0 | 30 | 0 | 30 | 0 | 12,260 | 0 | 180 | 180 | 116 | 09/15/2023 |
| 000000-00-0 | Ineos US Petrochem LLC | | 12/31/2021 | Direct | | 825 | 825 | 821 | 0 | 0 | 1 | 0 | 1 | 0 | 822 | 0 | 3 | 3 | 17 | 01/21/2026 |
| 000000-00-0 | Horizon Therapeutics USA | | 10/01/2021 | Redemption @ 100.07 | | 2,052 | 2,050 | 2,045 | 0 | 0 | 0 | 0 | 0 | 0 | 2,045 | 0 | 6 | 6 | 14 | 02/26/2028 |
| 000000-00-0 | INGRAM MICRO 4/21 TLB | | 12/31/2021 | Direct | | 2,050 | 2,050 | 2,021 | 0 | 0 | 1 | 0 | 1 | 0 | 2,022 | 0 | 28 | 28 | 23 | 03/30/2029 |
| 000000-00-0 | BL WEX Inc TB1L | | 12/31/2021 | Direct | | 6,413 | 6,413 | 6,380 | 0 | 0 | 2 | 0 | 2 | 0 | 6,382 | 0 | 30 | 30 | 61 | 03/31/2028 |
| 000000-00-0 | BL Aramark TLB 2.6111% 03-23-28 - BL Ara | | 09/30/2021 | Direct | | 52,336 | 52,336 | 52,074 | 0 | 0 | 16 | 0 | 16 | 0 | 52,090 | 0 | 245 | 245 | 578 | 04/01/2028 |
| 000000-00-0 | BL ORGANON TLB 1L 3.5000% 04-07-28 - BL | | 12/23/2021 | Direct | | 11,108 | 11,108 | 11,041 | 0 | 0 | 7 | 0 | 7 | 0 | 11,048 | 0 | 51 | 51 | 152 | 04/08/2028 |
| 000000-00-0 | FLEETCOR 4/21 TLB | | 12/31/2021 | Direct | | 1,199 | 1,199 | 1,190 | 0 | 0 | 1 | 0 | 1 | 0 | 1,191 | 0 | 8 | 8 | 8 | 04/22/2026 |
| 000000-00-0 | CABLE ONE 4/21 COV-LITE TLB4 | | 12/31/2021 | Direct | | 1,900 | 1,900 | 1,891 | 0 | 0 | 1 | 0 | 1 | 0 | 1,892 | 0 | 8 | 8 | 19 | 12/31/2024 |
| 000000-00-0 | UNITED AIR LINES 4/21 TLB | | 12/31/2021 | Direct | | 1,350 | 1,350 | 1,343 | 0 | 0 | 0 | 0 | 0 | 0 | 1,344 | 0 | 6 | 6 | 18 | 04/21/2028 |
| 000000-00-0 | BELRON 4/21 (USD) TLB | | 12/31/2021 | Direct | | 1,463 | 1,463 | 1,448 | 0 | 0 | 1 | 0 | 1 | 0 | 1,449 | 0 | 14 | 14 | 14 | 04/08/2028 |
| 000000-00-0 | DT MIDSTREAM 5/21 TLB | | 12/31/2021 | Direct | | 1,425 | 1,425 | 1,412 | 0 | 0 | 1 | 0 | 1 | 0 | 1,413 | 0 | 12 | 12 | 7 | 12/31/2024 |
| 000000-00-0 | UNIVAR 5/21 B6 TL | | 12/31/2021 | Direct | | 2,000 | 2,000 | 1,990 | 0 | 0 | 1 | 0 | 1 | 0 | 1,991 | 0 | 10 | 10 | 15 | 05/26/2028 |
| 000000-00-0 | PRESTIGE BRANDS 6/21 B5 TLB | | 12/30/2021 | Direct | | 13,750 | 13,750 | 13,681 | 0 | 0 | 3 | 0 | 3 | 0 | 13,684 | 0 | 66 | 66 | 103 | 06/15/2028 |
| 000000-00-0 | ICON 6/21 COV-LITE TLB | | 12/29/2021 | Direct | | 10,814 | 10,814 | 10,748 | 0 | 0 | 4 | 0 | 4 | 0 | 10,752 | 0 | 62 | 62 | 135 | 06/16/2028 |
| 000000-00-0 | ICON 6/21 (1100MM) COV-LITE TL | | 12/29/2021 | Direct | | 2,694 | 2,694 | 2,681 | 0 | 0 | 1 | 0 | 1 | 0 | 2,682 | 0 | 13 | 13 | 34 | 06/16/2028 |
| 000000-00-0 | JELD-WEN 7/21 COV-LITE TLB | | 12/30/2021 | Direct | | 2,500 | 2,500 | 2,494 | 0 | 0 | 0 | 0 | 0 | 0 | 2,494 | 0 | 6 | 6 | 13 | 07/16/2028 |
| 000000-00-0 | PILOT TRAVEL CENTERS 7/21 COV- | | 12/31/2021 | Direct | | 1,250 | 1,250 | 1,244 | 0 | 0 | 1 | 0 | 1 | 0 | 1,244 | 0 | 6 | 6 | 9 | 12/31/2024 |
| 00687M-AC-5 | Advent Glo Hldg | | 12/31/2021 | Direct | | 1,000 | 1,000 | 998 | 0 | 0 | 0 | 0 | 0 | 0 | 998 | 0 | 2 | 2 | 16 | 04/02/2028 |

# 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 | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 05350N-AG-9 | BL Avantor TLB 1L | | 12/31/2021 | Redemption @ 100.00 | | 6,814 | 6,814 | 6,745 | 6,747 | 0 | 6 | 0 | 6 | 0 | 6,753 | 0 | 61 | 61 | 128 | 10/30/2027 |
| 05508T-AU-6 | B&G FOODS 9/19 COV-LITE TLB | | 02/01/2021 | | | 0 | 0 | 0 | 39 | 0 | (39) | 0 | (39) | 0 | 0 | 0 | 0 | 0 | 0 | 10/01/2026 |
| 08579J-BF-8 | BERRY PLASTICS 5/19 COV-LITE | | 06/14/2021 | Direct | | 106,396 | 106,396 | 106,166 | 92,026 | 0 | 16 | 0 | 16 | 0 | 106,215 | 0 | 181 | 181 | 981 | 05/15/2026 |
| 127090-AG-6 | CABOT MICROELECTRONICS 12/19 C | | 12/31/2021 | Direct | | 2,400 | 2,400 | 2,394 | 2,388 | 8 | 1 | 0 | 8 | 0 | 2,396 | 0 | 4 | 4 | 123 | 11/14/2025 |
| 14161J-AB-0 | CARDTRONICS 6/20 COV-LITE TLB | | 06/21/2021 | Direct | | 174,125 | 174,125 | 171,078 | 171,289 | 0 | 205 | 0 | 205 | 0 | 171,494 | 0 | 2,631 | 2,631 | 4,155 | 06/25/2027 |
| 14880B-AG-6 | CATALENT PHARMA 5/19 | | 12/31/2021 | Direct | | 2,171 | 2,171 | 2,166 | 2,167 | 0 | 0 | 0 | 0 | 0 | 2,167 | 0 | 4 | 4 | 28 | 05/08/2026 |
| 18449E-AE-0 | CLEAN HARBORS 6/17 COV-LITE TL | | 12/31/2021 | Direct | | 8,794 | 8,794 | 8,750 | 8,761 | 10 | 4 | 0 | 14 | 0 | 8,775 | 0 | 19 | 19 | 103 | 06/28/2024 |
| 30204K-AD-8 | EXGEN RENEWABLES IV, LLC | | 06/03/2021 | Direct | | 6,076 | 6,076 | 6,046 | 6,046 | 0 | 2 | 0 | 2 | 0 | 6,047 | 0 | 29 | 29 | 71 | 12/10/2027 |
| 365556-AW-9 | GARDNER DENVER/INGERSOLL-RAND | | 09/30/2021 | Direct | | 134,641 | 134,325 | 132,310 | 132,445 | 0 | 227 | 0 | 227 | 0 | 132,671 | 0 | 1,969 | 1,969 | 2,588 | 03/01/2027 |
| 38017B-AN-6 | GO DADDY 11/17 COV-LITE TLB | | 12/31/2021 | Direct | | 10,079 | 10,079 | 10,051 | 10,047 | 11 | 4 | 0 | 15 | 0 | 10,061 | 0 | 17 | 17 | 103 | 02/15/2024 |
| 38017B-AP-1 | GO DADDY 8/20 COV-LITE TLB | | 12/31/2021 | Direct | | 1,050 | 1,050 | 1,045 | 1,045 | 0 | 0 | 0 | 0 | 0 | 1,046 | 0 | 5 | 5 | 32 | 08/07/2027 |
| 40739E-AB-9 | REECE 6/18 TLB | | 12/17/2021 | Direct | | 387,271 | 386,113 | 368,737 | 373,912 | 0 | 2,382 | 0 | 2,382 | 0 | 376,295 | 0 | 10,976 | 10,976 | 5,422 | 07/02/2025 |
| 41151P-AN-5 | HARBOR FREIGHT TOOLS USA, INC. | | 10/29/2021 | Direct | | 4,433 | 4,433 | 4,387 | 4,388 | 0 | 3 | 0 | 3 | 0 | 4,391 | 0 | 42 | 42 | 79 | 10/20/2027 |
| 44969C-BJ-8 | IMS HEALTH/IQVIA 6/18 (USD) | | 09/14/2021 | Direct | | 34,874 | 34,874 | 34,786 | 34,532 | 286 | 9 | 0 | 294 | 0 | 34,826 | 0 | 47 | 47 | 357 | 06/11/2025 |
| 44988E-AE-3 | INC RESEARCH / INVENTIV HEALTH | | 06/30/2021 | Direct | | 243,246 | 242,430 | 242,159 | 240,127 | 2,152 | 14 | 0 | 2,166 | 0 | 242,293 | 0 | 953 | 953 | (62,968) | 08/01/2024 |
| 47579S-AT-7 | JELD-WEN 12/17 COV-LITE TLB4 | | 07/28/2021 | Direct | | 497,436 | 497,436 | 486,325 | 486,804 | 0 | 1,530 | 0 | 1,530 | 0 | 488,334 | 0 | 9,102 | 9,102 | 6,094 | 12/14/2024 |
| 63108E-AB-4 | NASCAR 7/19 COV-LITE TLB | | 12/31/2021 | Direct | | 20,428 | 20,425 | 20,323 | 20,315 | 47 | 6 | 0 | 53 | 0 | 20,368 | 0 | 59 | 59 | 645 | 07/27/2026 |
| 72584D-AE-4 | YUM BRANDS 3/18 TLB | | 12/31/2021 | Direct | | 114,154 | 114,154 | 113,609 | 51,196 | 409 | 15 | 0 | 424 | 0 | 113,765 | 0 | 389 | 389 | 386 | 03/28/2025 |
| 72814C-AF-5 | Term Loan B : Playtika | C | 12/31/2021 | Direct | | 2,588 | 2,588 | 2,575 | 0 | 0 | 1 | 0 | 1 | 0 | 2,576 | 0 | 12 | 12 | 29 | 03/05/2028 |
| 76168J-AR-7 | REXNORD 11/19 COV-LITE TL | | 10/04/2021 | Not Available | | 862,245 | 862,069 | 857,759 | 859,037 | 0 | 630 | 0 | 630 | 0 | 859,667 | 0 | 2,577 | 2,577 | 12,147 | 08/21/2024 |
| 76171J-AB-7 | REYNOLDS CONSUMER PRODUC TL 1L USD | | 12/31/2021 | Direct | | 9,326 | 9,523 | 9,511 | 9,450 | 62 | 0 | 0 | 63 | 0 | 9,513 | 0 | (187) | (187) | 18 | 01/30/2027 |
| 78466D-BD-5 | SS&C TECHNOLOGIES 4/18 COV- | | 10/29/2021 | Direct | | 23,471 | 23,471 | 23,415 | 23,237 | 198 | 6 | 0 | 204 | 0 | 23,441 | 0 | 31 | 31 | 129 | 04/16/2025 |
| 78466D-BE-3 | SS&C TECHNOLOGIES 4/18 COV- | | 10/29/2021 | Direct | | 18,929 | 18,929 | 18,883 | 18,714 | 186 | 3 | 0 | 189 | 0 | 18,903 | 0 | 27 | 27 | 560 | 04/16/2025 |
| 78466D-BF-0 | SS&C TECHNOLOGIES 10/18 ADD-ON | | 10/29/2021 | Direct | | 16,979 | 16,979 | 16,803 | 16,785 | 71 | 19 | 0 | 89 | 0 | 16,875 | 0 | 104 | 104 | 94 | 04/16/2025 |
| 80862Q-AG-6 | 0.000% 03/05/2027 DD 02/06/20 | | 09/22/2021 | Citi Bank | | 249,218 | 250,000 | 249,479 | 0 | 0 | 43 | 0 | 43 | 0 | 249,521 | 0 | (303) | (303) | 1,856 | 03/05/2027 |
| 84857H-AW-0 | BL Spirit Aer TL 1L | | 11/15/2021 | Direct | | 100,000 | 100,000 | 99,500 | 99,527 | 0 | 101 | 0 | 101 | 0 | 99,627 | 0 | 373 | 373 | 5,299 | 01/30/2025 |
| 89334G-AX-2 | TRANSUNION 11/19 B5 COV-LITE | | 12/31/2021 | Direct | | 94,236 | 94,236 | 94,022 | 93,902 | 191 | 4 | 0 | 196 | 0 | 94,098 | 0 | 138 | 138 | 554 | 11/13/2026 |
| 90347B-AH-1 | DUPONT PERFORMANCE 5/17 TL | | 12/31/2021 | Direct | | 6,413 | 6,413 | 6,398 | 6,366 | 39 | 2 | 0 | 41 | 0 | 6,406 | 0 | 7 | 7 | 87 | 06/01/2024 |
| 91335P-AH-2 | UNIVAR 11/19 B5 COV-LITE TL | | 09/10/2021 | FUNB FUNDS II | | 98,508 | 99,000 | 98,753 | 97,969 | 826 | 27 | 0 | 853 | 0 | 98,821 | 0 | (314) | (314) | 1,522 | 07/01/2026 |
| 92345M-AQ-5 | VERINT SYSTEMS 1/18 COV-LITE | | 04/15/2021 | Direct | | 303,496 | 302,828 | 302,484 | 301,314 | 1,366 | 12 | 0 | 1,377 | 0 | 302,691 | 0 | 805 | 805 | 1,754 | 06/28/2024 |
| 92941P-AC-7 | WW INTERNATIONAL, INC. | | 12/31/2021 | Direct | | 9,625 | 9,625 | 9,577 | 0 | 0 | 4 | 0 | 4 | 0 | 9,581 | 0 | 44 | 44 | 221 | 04/13/2028 |
| 98975V-AK-2 | FLUIDRA, S.A. | C | 12/31/2021 | Direct | | 3,701 | 3,701 | 3,649 | 3,652 | 0 | 11 | 0 | 11 | 0 | 3,663 | 0 | 38 | 38 | 22 | 11/15/2023 |
| 98975V-AK-2 | FLUIDRA, S.A. | C | 12/31/2021 | Direct | | 4,272 | 4,272 | 4,223 | 4,224 | 0 | 9 | 0 | 9 | 0 | 4,234 | 0 | 39 | 39 | 4 | 07/02/2025 |
| 99ZD08-T5-1 | BELRON 10/19 (USD) TLB | | 12/31/2021 | Direct | | 1,250 | 1,250 | 1,247 | 1,247 | 0 | 1 | 0 | 1 | 0 | 1,248 | 0 | 2 | 2 | 12 | 10/25/2026 |
| 99ZQFJ-BU-9 | BL Nielsen Fin TB1L | | 05/28/2021 | Direct | | 104,495 | 104,475 | 102,386 | 102,614 | 0 | 151 | 0 | 151 | 0 | 102,765 | 0 | 1,730 | 1,730 | 2,106 | 06/06/2025 |
| 99ZQH3-NB-1 | ADEVINTA 10/20 COV-LITE TLB | | 12/31/2021 | Direct | | 675 | 675 | 658 | 658 | 0 | 1 | 0 | 1 | 0 | 659 | 0 | 16 | 16 | 6 | 10/22/2027 |
| 99ZQHN-K3-8 | EW SCRIPPS 12/20 INCREMENTAL C | | 12/31/2021 | Direct | | 45,719 | 45,719 | 45,604 | 45,605 | 0 | 10 | 0 | 10 | 0 | 45,615 | 0 | 103 | 103 | 621 | 12/15/2027 |
| 99ZQHP-3U-2 | Energizer Holdings Inc | | 10/01/2021 | Redemption @ 100.14 | | 1,914 | 1,913 | 1,903 | 1,903 | 0 | 1 | 0 | 1 | 0 | 1,904 | 0 | 10 | 10 | 20 | 12/16/2027 |
| C9413P-AZ-6 | VALEANT 5/18 TLB | | 08/03/2021 | Direct | | 103,777 | 103,777 | 103,446 | 103,324 | 229 | 30 | 0 | 258 | 0 | 103,582 | 0 | 195 | 195 | 1,785 | 06/02/2025 |
| 8299999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 3,943,791 | 3,942,101 | 3,897,070 | 3,446,030 | 6,090 | 5,518 | 0 | 11,609 | 0 | 3,911,087 | 0 | 32,703 | 32,703 | (11,476) | XXX |
| 8399997. Total - Bonds - Part 4 | | | | | | 176,215,091 | 166,351,804 | 171,795,838 | 157,262,620 | 63,029 | (143,402) | 9,385 | (89,758) | 0 | 171,100,554 | 0 | 5,088,759 | 5,088,759 | 2,205,843 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | 98,104,481 | 96,621,892 | 97,487,633 | 0 | 0 | (82,797) | 49,029 | (131,826) | 0 | 97,355,806 | 0 | 710,712 | 710,712 | 497,687 | XXX |
| 8399999. Total - Bonds | | | | | | 274,319,572 | 262,973,697 | 269,283,470 | 157,262,620 | 63,029 | (226,199) | 58,414 | (221,584) | 0 | 268,456,360 | 0 | 5,799,471 | 5,799,471 | 2,703,530 | XXX |
| 00206R-70-6 | AT&T INC | | 03/30/2021 | JP MORGAN SECURITIES INC. | 4,900.000 | 122,325 | 0.00 | 127,598 | 127,598 | 0 | 0 | 0 | 0 | 0 | 127,598 | 0 | (5,273) | (5,273) | 1,455 | |
| 020002-81-2 | ALLSTATE CORP | | 03/19/2021 | JP MORGAN SECURITIES INC. | 3,500.000 | 91,593 | 0.00 | 88,270 | 96,320 | (8,050) | 0 | 0 | (8,050) | 0 | 88,270 | 0 | 3,323 | 3,323 | 1,039 | |
| 020002-83-8 | ALLSTATE CORP | | 06/17/2021 | JP MORGAN SECURITIES INC. | 1,219.000 | 34,167 | 0.00 | 30,475 | 34,071 | (3,596) | 0 | 0 | (3,596) | 0 | 30,475 | 0 | 3,692 | 3,692 | 777 | |
| 025816-CH-0 | AMERICAN EXPRESS CO | | 12/02/2021 | Various | 322,000.000 | 324,820 | 0.00 | 322,000 | 0 | 0 | 0 | 0 | 0 | 0 | 322,000 | 0 | 2,820 | 2,820 | 1,365 | |
| 03768E-40-2 | APOLLO GLOBAL MANAGEMENT INC | | 09/29/2021 | JP MORGAN SECURITIES INC. | 82.000 | 2,192 | 0.00 | 2,204 | 0 | 0 | 0 | 2 | (2) | 0 | 2,204 | 0 | (12) | (12) | 65 | |
| 04686J-30-9 | ATHENE HOLDING LTD | C | 06/28/2021 | Various | 1,488.000 | 42,026 | 0.00 | 37,200 | 41,575 | (4,375) | 0 | 0 | (4,375) | 0 | 37,200 | 0 | 4,826 | 4,826 | 832 | |
| 060505-EN-0 | BANK OF AMERICA CORP | | 04/01/2021 | Adjustment | 0.000 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 397 | 0 | (397) | (397) | 0 | |
| 060505-FL-3 | BANK OF AMERICA CORP | | 09/27/2021 | CREDIT SUISSE SECURITIES | 30,000.000 | 34,447 | 0.00 | 34,898 | 0 | 0 | 0 | 0 | 0 | 0 | 34,898 | 0 | (451) | (451) | 881 | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 06053U-60-1 | BANK OF AMERICA CORP | | 07/06/2021 | JP MORGAN SECURITIES INC. | 6,400.000 | 175,436 | 0.00 | 172,141 | 174,752 | (2,611) | 0 | 0 | (2,611) | 0 | 172,141 | 0 | 3,295 | 3,295 | 2,956 | |
| 06055H-20-2 | BANK OF AMERICA CORP | | 03/11/2021 | JP MORGAN SECURITIES INC. | 1,725.000 | 44,818 | 0.00 | 43,125 | 47,210 | (4,085) | 0 | 0 | (4,085) | 0 | 43,125 | 0 | 1,693 | 1,693 | 539 | |
| 06055H-40-0 | BANK OF AMERICA CORP | | 02/19/2021 | JP MORGAN SECURITIES INC. | 1,200.000 | 30,171 | 0.00 | 30,000 | 31,788 | (1,788) | 0 | 0 | (1,788) | 0 | 30,000 | 0 | 171 | 171 | 343 | |
| 062545-20-7 | BANK OF HAWAII CORP | | 10/18/2021 | JP MORGAN SECURITIES INC. | 326.000 | 8,392 | 0.00 | 8,150 | 0 | 0 | 0 | 0 | 0 | 0 | 8,150 | 0 | 242 | 242 | 135 | |
| 064058-AH-3 | BANK OF NEW YORK MELLON CORP | | 10/06/2021 | PERSHING DIV OF DLJ SEC LNDING | 68,000.000 | 74,365 | 0.00 | 68,000 | 75,225 | (7,225) | 0 | 0 | (7,225) | 0 | 68,000 | 0 | 6,365 | 6,365 | 3,196 | |
| 064058-AJ-9 | BANK OF NEW YORK MELLON CORP | | 11/08/2021 | Various | 42,000.000 | 43,716 | 0.00 | 42,000 | 43,470 | (1,470) | 0 | 0 | (1,470) | 0 | 42,000 | 0 | 1,716 | 1,716 | 1,368 | |
| 12542R-80-3 | CHS INC | | 07/22/2021 | JP MORGAN SECURITIES INC. | 3,900.000 | 112,506 | 0.00 | 102,125 | 102,125 | 0 | 0 | 0 | 0 | 0 | 102,125 | 0 | 10,381 | 10,381 | 2,344 | |
| 172967-GF-2 | CITIGROUP INC | | 08/12/2021 | Various | 123,000.000 | 130,799 | 0.00 | 125,398 | 125,398 | 0 | 0 | 0 | 0 | 0 | 125,398 | 0 | 5,400 | 5,400 | 5,635 | |
| 172967-MV-0 | CITIGROUP INC | | 08/18/2021 | UBS SECURITIES LLC | 50,000.000 | 51,412 | 0.00 | 51,030 | 0 | 0 | 0 | 0 | 0 | 0 | 51,030 | 0 | 382 | 382 | 484 | |
| 174610-AU-9 | CITIZENS FINANCIAL GROUP INC | | 05/12/2021 | RAYMOND JAMES & ASSOCIATES | 66,000.000 | 73,634 | 0.00 | 66,023 | 66,023 | 0 | 0 | 0 | 0 | 0 | 66,023 | 0 | 7,611 | 7,611 | 1,865 | |
| 229899-30-7 | CULLEN/FROST BANKERS INC | | 02/26/2021 | JP MORGAN SECURITIES INC. | 5,800.000 | 145,724 | 0.00 | 145,000 | 149,640 | (4,640) | 0 | 0 | (4,640) | 0 | 145,000 | 0 | 724 | 724 | 569 | |
| 23385H-20-8 | DAIRY FARMERS OF AMERICA, INC. | | 12/30/2021 | Call @ 100.00 | 1,200.000 | 120,000 | 0.00 | 114,600 | 114,600 | 0 | 0 | 0 | 0 | 0 | 114,600 | 0 | 5,400 | 5,400 | 10,211 | |
| 26441C-50-1 | DUKE ENERGY CORP | | 03/31/2021 | JP MORGAN SECURITIES INC. | 3,642.000 | 101,101 | 0.00 | 92,787 | 103,906 | (11,119) | 0 | 0 | (11,119) | 0 | 92,787 | 0 | 8,313 | 8,313 | 1,309 | |
| 281020-AS-6 | EDISON INTERNATIONAL | | 08/27/2021 | CREDIT SUISSE SECURITIES | 10,000.000 | 10,358 | 0.00 | 10,000 | 0 | 0 | 0 | 0 | 0 | 0 | 10,000 | 0 | 358 | 358 | 0 | |
| 319626-30-5 | FIRST CITIZENS BANCSHARES INC (DELAWARE) | | 11/04/2021 | JP MORGAN SECURITIES INC. | 1,479.000 | 40,946 | 0.00 | 36,975 | 39,992 | (3,017) | 0 | 0 | (3,017) | 0 | 36,975 | 0 | 3,971 | 3,971 | 1,491 | |
| 33616C-69-6 | FIRST REPUBLIC BANK | | 12/31/2021 | JP MORGAN SECURITIES INC. | 5,014.000 | 128,881 | 0.00 | 125,350 | 0 | 0 | 0 | 0 | 0 | 0 | 125,350 | 0 | 3,531 | 3,531 | 0 | |
| 33616C-72-0 | FIRST REPUBLIC BANK | | 10/26/2021 | JP MORGAN SECURITIES INC. | 4,500.000 | 110,428 | 0.00 | 111,189 | 0 | 0 | 0 | 1,311 | (1,311) | 0 | 111,189 | 0 | (761) | (761) | 473 | |
| 33616C-76-1 | FIRST REPUBLIC BANK | | 01/29/2021 | JP MORGAN SECURITIES INC. | 4,900.000 | 123,506 | 0.00 | 125,063 | 128,380 | (3,317) | 0 | 0 | (3,317) | 0 | 125,063 | 0 | (1,557) | (1,557) | 1,263 | |
| 33616C-78-7 | FIRST REPUBLIC BANK | | 12/06/2021 | JP MORGAN SECURITIES INC. | 2,500.000 | 66,040 | 0.00 | 64,303 | 66,525 | (49) | 0 | 2,173 | (2,223) | 0 | 64,303 | 0 | 1,737 | 1,737 | 2,604 | |
| 33616C-81-1 | FIRST REPUBLIC BANK | | 07/30/2021 | JP MORGAN SECURITIES INC. | 980.000 | 25,571 | 0.00 | 25,123 | 19,819 | (850) | 0 | 8 | (859) | 0 | 25,123 | 0 | 448 | 448 | 76 | |
| 33616C-83-7 | FIRST REPUBLIC BANK | | 03/30/2021 | Call @ 25.00 | 4,041.000 | 101,025 | 0.00 | 97,622 | 102,237 | (4,615) | 0 | 0 | (4,615) | 0 | 97,622 | 0 | 3,403 | 3,403 | 1,389 | |
| 360271-30-8 | FULTON FINANCIAL CORP | | 03/29/2021 | JP MORGAN SECURITIES INC. | 338.000 | 8,952 | 0.00 | 8,450 | 8,802 | (352) | 0 | 0 | (352) | 0 | 8,450 | 0 | 502 | 502 | 91 | |
| 37045X-DB-9 | GENERAL MOTORS FINANCIAL COMPANY INC | | 03/18/2021 | Various | 60,000.000 | 68,257 | 0.00 | 60,000 | 60,000 | 0 | 0 | 0 | 0 | 0 | 60,000 | 0 | 8,257 | 8,257 | 0 | |
| 38144G-AG-6 | GOLDMAN SACHS GROUP INC | | 11/17/2021 | MORGAN STANLEY & COMPANY | 14,000.000 | 13,952 | 0.00 | 14,000 | 0 | 0 | 0 | 0 | 0 | 0 | 14,000 | 0 | (48) | (48) | 0 | |
| 38148B-AC-2 | GOLDMAN SACHS GROUP INC | | 05/07/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 80,000.000 | 89,389 | 0.00 | 82,036 | 82,036 | 0 | 0 | 0 | 0 | 0 | 82,036 | 0 | 7,354 | 7,354 | 2,120 | |
| 446150-AV-6 | HUNTINGTON BANCSHARES INC | | 05/06/2021 | Various | 120,000.000 | 128,321 | 0.00 | 120,000 | 120,000 | 0 | 0 | 0 | 0 | 0 | 120,000 | 0 | 8,321 | 8,321 | 2,967 | |
| 48126H-AA-8 | JPMORGAN CHASE & CO | | 05/14/2021 | J P MORGAN SECURITIES | 10,000.000 | 10,755 | 0.00 | 10,050 | 10,600 | (550) | 0 | 0 | (550) | 0 | 10,050 | 0 | 705 | 705 | 300 | |
| 48127V-82-7 | JPMORGAN CHASE & CO | | 05/06/2021 | Various | 5,000.000 | 124,890 | 0.00 | 127,435 | 129,604 | (2,141) | 0 | 27 | (2,168) | 0 | 127,435 | 0 | (2,545) | (2,545) | 3,844 | |
| 48128B-52-3 | JPMORGAN CHASE & CO | | 08/31/2021 | JP MORGAN SECURITIES INC. | 1,108.000 | 28,262 | 0.00 | 27,700 | 0 | 0 | 0 | 0 | 0 | 0 | 27,700 | 0 | 562 | 562 | 0 | |
| 48128B-65-5 | JPMORGAN CHASE & CO | | 09/23/2021 | JP MORGAN SECURITIES INC. | 3,156.000 | 85,906 | 0.00 | 83,997 | 88,841 | (4,844) | 0 | 0 | (4,844) | 0 | 83,997 | 0 | 1,909 | 1,909 | 3,079 | |
| 48128B-AN-1 | JPMORGAN CHASE & CO | | 12/16/2021 | RBC CAPITAL MARKETS | 42,000.000 | 41,501 | 0.00 | 42,158 | 0 | 0 | 0 | 122 | (122) | 0 | 42,158 | 0 | (656) | (656) | 847 | |
| 55261F-AH-7 | M&T BANK CORP | | 09/23/2021 | UBS SECURITIES LLC | 16,000.000 | 18,033 | 0.00 | 15,900 | 17,440 | (1,537) | 2 | 0 | (1,534) | 0 | 15,906 | 0 | 2,127 | 2,127 | 410 | |
| 55261F-AN-4 | M&T BANK CORP | | 12/16/2021 | PERSHING DIV OF DLJ SEC LNDING | 43,000.000 | 42,121 | 0.00 | 42,742 | 0 | 0 | 0 | 258 | (258) | 0 | 42,742 | 0 | (621) | (621) | 0 | |
| 59156R-85-0 | METLIFE INC | | 04/23/2021 | JP MORGAN SECURITIES INC. | 3,311.000 | 87,416 | 0.00 | 81,412 | 90,357 | (8,945) | 0 | 0 | (8,945) | 0 | 81,412 | 0 | 8,004 | 8,004 | 983 | |
| 61761J-40-6 | MORGAN STANLEY | | 04/20/2021 | Various | 4,195.000 | 119,988 | 0.00 | 114,170 | 120,480 | (6,310) | 0 | 0 | (6,310) | 0 | 114,170 | 0 | 5,817 | 5,817 | 2,142 | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 61762V-60-6 | MORGAN STANLEY | | 09/27/2021 | JP MORGAN SECURITIES INC. | 3,595.000 | 107,322 | 0.00 | 101,233 | 39,740 | (1,035) | 0 | 0 | (1,035) | 0 | 101,233 | 0 | 6,089 | 6,089 | 3,131 | |
| 61762V-86-1 | MORGAN STANLEY | | 11/30/2021 | JP MORGAN SECURITIES INC. | 1,811.000 | 44,932 | 0.00 | 45,339 | 0 | 0 | 0 | 0 | 0 | 0 | 45,339 | 0 | (408) | (408) | 0 | |
| 61763E-20-7 | MORGAN STANLEY | | 03/30/2021 | JP MORGAN SECURITIES INC | 1,739.000 | 49,488 | 0.00 | 38,229 | 49,562 | (11,332) | 0 | 0 | (11,332) | 0 | 38,229 | 0 | 11,259 | 11,259 | 1,057 | |
| 636220-85-7 | NATIONAL GENERAL HOLDINGS CORP | | 06/25/2021 | BANC OF AMERICA/FIXED INCOME | 2,507.000 | 63,753 | 0.00 | 64,067 | 64,067 | 0 | 0 | 0 | 0 | 0 | 64,067 | 0 | (314) | (314) | 2,350 | |
| 637417-87-4 | NATIONAL RETAIL PROPERTIES INC | | 10/18/2021 | Various | 3,000.000 | 77,058 | 0.00 | 72,043 | 77,400 | (5,169) | 0 | 188 | (5,357) | 0 | 72,043 | 0 | 5,015 | 5,015 | 2,161 | |
| 637870-20-5 | NATIONAL STORAGE AFFILIATES TRUST | | 08/17/2021 | JP MORGAN SECURITIES INC. | 4,472.000 | 119,935 | 0.00 | 116,648 | 117,614 | (966) | 0 | 0 | (966) | 0 | 116,648 | 0 | 3,287 | 3,287 | 3,075 | |
| 665859-85-6 | NORTHERN TRUST CORP | | 02/24/2021 | JP MORGAN SECURITIES INC. | 2,338.000 | 61,732 | 0.00 | 56,957 | 64,856 | (7,899) | 0 | 0 | (7,899) | 0 | 56,957 | 0 | 4,775 | 4,775 | 687 | |
| 693475-85-7 | PNC FINANCIAL SERVICES GROUP INC | | 08/18/2021 | Various | 5,031.000 | 131,722 | 0.00 | 130,075 | 134,680 | (4,605) | 0 | 0 | (4,605) | 0 | 130,075 | 0 | 1,648 | 1,648 | 5,089 | |
| 693475-BC-8 | PNC FINANCIAL SERVICES GROUP INC | | 12/02/2021 | Various | 120,000.000 | 117,869 | 0.00 | 120,000 | 0 | 0 | 0 | 0 | 0 | 0 | 120,000 | 0 | (2,131) | (2,131) | 0 | |
| 69360J-57-8 | PS BUSINESS PARKS INC | | 08/16/2021 | JP MORGAN SECURITIES INC. | 2,270.000 | 61,057 | 0.00 | 57,613 | 59,361 | (1,748) | 0 | 0 | (1,748) | 0 | 57,613 | 0 | 3,444 | 3,444 | 1,476 | |
| 744320-88-8 | PRUDENTIAL FINANCIAL INC | | 01/19/2021 | Adjustment | 2,453.000 | 62,575 | 0.00 | 61,325 | 61,325 | 0 | 0 | 0 | 0 | 0 | 61,325 | 0 | 1,250 | 1,250 | 0 | |
| 74460W-46-1 | PUBLIC STORAGE | | 10/20/2021 | JP MORGAN SECURITIES INC. | 9,200.000 | 230,796 | 0.00 | 230,000 | 0 | 0 | 0 | 0 | 0 | 0 | 230,000 | 0 | 796 | 796 | 2,683 | |
| 74460W-62-8 | PUBLIC STORAGE | | 03/16/2021 | JP MORGAN SECURITIES INC. | 3,769.000 | 100,542 | 0.00 | 95,727 | 104,401 | (8,674) | 0 | 0 | (8,674) | 0 | 95,727 | 0 | 4,815 | 4,815 | 454 | |
| 7591EP-70-4 | REGIONS FINANCIAL CORP | | 02/04/2021 | JP MORGAN SECURITIES INC. | 1,588.000 | 45,285 | 0.00 | 39,700 | 39,700 | 0 | 0 | 0 | 0 | 0 | 39,700 | 0 | 5,585 | 5,585 | 566 | |
| 7591EP-AR-1 | REGIONS FINANCIAL CORP | | 06/10/2021 | MARKETAXESS CORPORATION | 50,000.000 | 56,481 | 0.00 | 50,000 | 50,000 | 0 | 0 | 0 | 0 | 0 | 50,000 | 0 | 6,481 | 6,481 | 719 | |
| 78409W-20-1 | SCE TRUST V | | 08/31/2021 | JP MORGAN SECURITIES INC. | 932.000 | 23,789 | 0.00 | 23,344 | 0 | 0 | 0 | 472 | (472) | 0 | 23,344 | 0 | 445 | 445 | 317 | |
| 78410V-20-0 | SCE TRUST VI | | 08/24/2021 | JP MORGAN SECURITIES INC. | 1,000.000 | 24,669 | 0.00 | 24,150 | 24,140 | 24 | 0 | 14 | 10 | 0 | 24,150 | 0 | 519 | 519 | 625 | |
| 808513-60-0 | CHARLES SCHWAB CORP | | 04/01/2021 | JP MORGAN SECURITIES INC. | 2,976.000 | 75,560 | 0.00 | 68,524 | 77,436 | (8,911) | 0 | 0 | (8,911) | 0 | 68,524 | 0 | 7,035 | 7,035 | 1,107 | |
| 808513-BD-6 | CHARLES SCHWAB CORP | | 09/15/2021 | Various | 104,000.000 | 116,320 | 0.00 | 106,652 | 106,652 | 0 | 0 | 0 | 0 | 0 | 106,652 | 0 | 9,669 | 9,669 | 3,789 | |
| 808513-BJ-3 | CHARLES SCHWAB CORP | | 07/26/2021 | Adjustment | 0.000 | 0 | 0.00 | 18 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,928 | |
| 816300-50-3 | SELECTIVE INSURANCE GROUP INC | | 03/03/2021 | JP MORGAN SECURITIES INC. | 3,600.000 | 86,058 | 0.00 | 90,000 | 90,000 | 0 | 0 | 0 | 0 | 0 | 90,000 | 0 | (3,942) | (3,942) | 1,104 | |
| 857477-85-5 | STATE STREET CORP | | 04/01/2021 | JP MORGAN SECURITIES INC. | 2,630.000 | 75,976 | 0.00 | 68,906 | 76,033 | (7,127) | 0 | 0 | (7,127) | 0 | 68,906 | 0 | 7,070 | 7,070 | 879 | |
| 898320-69-5 | TRUIST FINANCIAL CORP | | 05/19/2021 | JP MORGAN SECURITIES INC. | 3,819.000 | 98,968 | 0.00 | 95,475 | 104,793 | (9,318) | 0 | 0 | (9,318) | 0 | 95,475 | 0 | 3,493 | 3,493 | 1,238 | |
| 898320-74-5 | TRUIST FINANCIAL CORP | | 02/22/2021 | JP MORGAN SECURITIES INC. | 900.000 | 23,877 | 0.00 | 22,500 | 25,146 | (2,646) | 0 | 0 | (2,646) | 0 | 22,500 | 0 | 1,377 | 1,377 | 295 | |
| 898320-83-6 | TRUIST FINANCIAL CORP | | 06/01/2021 | Call @ 25.00 | 2,500.000 | 62,500 | 0.00 | 62,843 | 64,675 | (1,514) | 0 | 318 | (1,832) | 0 | 62,843 | 0 | (343) | (343) | 1,758 | |
| 898320-85-1 | TRUIST FINANCIAL CORP | | 03/01/2021 | Call @ 25.00 | 4,082.000 | 102,050 | 0.00 | 103,846 | 104,662 | (816) | 0 | 0 | (816) | 0 | 103,846 | 0 | (1,796) | (1,796) | 1,327 | |
| 898320-AF-6 | TRUIST FINANCIAL CORP | | 10/06/2021 | Various | 90,000.000 | 102,639 | 0.00 | 90,000 | 102,825 | (12,825) | 0 | 0 | (12,825) | 0 | 90,000 | 0 | 12,639 | 12,639 | 3,152 | |
| 902973-15-5 | US BANCORP | | 07/16/2021 | JP MORGAN SECURITIES INC. | 3,902.000 | 96,520 | 0.00 | 86,238 | 96,653 | (10,413) | 0 | 1 | (10,414) | 0 | 86,238 | 0 | 10,282 | 10,282 | 2,315 | |
| 902973-73-4 | U.S. BANCORP | | 01/27/2021 | JP MORGAN SECURITIES INC | 2,530.000 | 61,864 | 0.00 | 59,430 | 63,832 | (4,402) | 0 | 0 | (4,402) | 0 | 59,430 | 0 | 2,434 | 2,434 | 514 | |
| 902973-AZ-9 | US BANCORP | | 09/29/2021 | PERSHING DIV OF DLJ SEC LNDING | 200,000.000 | 233,468 | 0.00 | 216,977 | 224,000 | (7,023) | 0 | 0 | (7,023) | 0 | 216,977 | 0 | 16,491 | 16,491 | 5,300 | |
| 902973-BC-9 | US BANCORP | | 12/22/2021 | Various | 209,000.000 | 208,316 | 0.00 | 209,000 | 0 | 0 | 0 | 0 | 0 | 0 | 209,000 | 0 | (684) | (684) | 0 | |
| 938824-30-7 | WASHINGTON FEDERAL INC | | 02/25/2021 | JP MORGAN SECURITIES INC. | 1,700.000 | 42,497 | 0.00 | 42,500 | 0 | 0 | 0 | 0 | 0 | 0 | 42,500 | 0 | (3) | (3) | 0 | |
| 949746-46-5 | WELLS FARGO & CO | | 01/20/2021 | JP MORGAN SECURITIES INC. | 3,221.000 | 92,579 | 0.00 | 85,758 | 93,892 | (8,134) | 0 | 0 | (8,134) | 0 | 85,758 | 0 | 6,821 | 6,821 | 0 | |
| 949746-72-1 | WELLS FARGO & CO | | 08/31/2021 | Various | 10,087.000 | 254,810 | 0.00 | 249,571 | 261,052 | (11,480) | 0 | 0 | (11,480) | 0 | 249,571 | 0 | 5,239 | 5,239 | 7,208 | |
| 949746-74-7 | WELLS FARGO & CO | | 06/15/2021 | Various | 4,100.000 | 103,975 | 0.00 | 101,885 | 106,600 | (4,715) | 0 | 0 | (4,715) | 0 | 101,885 | 0 | 2,090 | 2,090 | 1,394 | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/Decrease | Current Year's (Amortization)/Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 949746-80-4 | WELLS FARGO & CO | | 01/20/2021 | JP MORGAN SECURITIES INC. | 69.000 | 99,459 | 0.00 | 91,915 | 104,735 | (12,820) | 0 | 0 | (12,820) | 0 | 91,915 | 0 | 7,544 | 7,544 | 0 | |
| 94988J-65-6 | WELLS FARGO & CO | | 02/05/2021 | JP MORGAN SECURITIES INC. | 2,476.000 | 65,169 | 0.00 | 64,411 | 65,763 | (1,351) | 0 | 0 | (1,351) | 0 | 64,411 | 0 | 758 | 758 | 0 | |
| 94988J-71-4 | WELLS FARGO & CO | | 01/20/2021 | JP MORGAN SECURITIES INC. | 4,000.000 | 101,335 | 0.00 | 102,028 | 102,400 | (372) | 0 | 0 | (372) | 0 | 102,028 | 0 | (693) | (693) | 0 | |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | 6,721,088 | XXX | 6,473,627 | 5,176,807 | (230,761) | 2 | 4,894 | (235,653) | 0 | 6,474,012 | 0 | 247,076 | 247,076 | 120,142 | XXX |
| 361860-20-8 | GMAC CAPITAL TRUST I | | 08/03/2021 | Various | 10,000.000 | 251,003 | 0.00 | 242,795 | 242,795 | 0 | 0 | 0 | 0 | 0 | 242,795 | 0 | 8,208 | 8,208 | 9,454 | |
| 8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | 251,003 | XXX | 242,795 | 242,795 | 0 | 0 | 0 | 0 | 0 | 242,795 | 0 | 8,208 | 8,208 | 9,454 | XXX |
| 744320-88-8 | PRUDENTIAL FINANCIAL INC | | 01/19/2021 | JP MORGAN SECURITIES INC. | 0.000 | 0 | 0.00 | 0 | 2,674 | (2,674) | 0 | 0 | (2,674) | 0 | 0 | 0 | 0 | 0 | 0 | |
| 8699999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred | | | | | | 0 | XXX | 0 | 2,674 | (2,674) | 0 | 0 | (2,674) | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 8999997. Total - Preferred Stocks - Part 4 | | | | | | 6,972,091 | XXX | 6,716,422 | 5,422,276 | (233,435) | 2 | 4,894 | (238,327) | 0 | 6,716,807 | 0 | 255,284 | 255,284 | 129,596 | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | 3,691,118 | XXX | 3,690,072 | 0 | 0 | (3,365) | 13,360 | (16,725) | 0 | 3,673,347 | 0 | 17,771 | 17,771 | 36,813 | XXX |
| 8999999. Total - Preferred Stocks | | | | | | 10,663,209 | XXX | 10,406,494 | 5,422,276 | (233,435) | (3,362) | 18,254 | (255,052) | 0 | 10,390,154 | 0 | 273,055 | 273,055 | 166,408 | XXX |
| 00206R-10-2 | AT&T ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 12,660.000 | 339,840 | | 363,169 | 364,102 | 223 | 0 | 1,156 | (933) | 0 | 363,169 | 0 | (23,328) | (23,328) | 21,742 | |
| 015351-10-9 | ALEXION PHARMACEUTICALS ORD | | 07/21/2021 | Unknown | 1,289.000 | 214,928 | | 137,588 | 201,393 | (63,805) | 0 | 0 | (63,805) | 0 | 137,588 | 0 | 77,340 | 77,340 | 0 | |
| 023135-10-6 | AMAZON COM ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 43.000 | 131,270 | | 137,364 | 0 | 0 | 0 | 0 | 0 | 0 | 137,364 | 0 | (6,094) | (6,094) | 0 | |
| 03027X-10-0 | AMERICAN TOWER REIT | | 12/28/2020 | INSTINET | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 874 | |
| 032654-10-5 | ANALOG DEVICES ORD | | 08/26/2021 | Not Available | 0.430 | 72 | | 45 | 64 | (19) | 0 | 0 | (19) | 0 | 45 | 0 | 27 | 27 | 1 | |
| 037833-10-0 | APPLE ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,662.000 | 201,234 | | 209,192 | 0 | 0 | 0 | 0 | 0 | 0 | 209,192 | 0 | (7,958) | (7,958) | 0 | |
| 049560-10-5 | ATMOS ENERGY ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 609.000 | 53,972 | | 56,886 | 58,117 | (1,230) | 0 | 0 | (1,230) | 0 | 56,886 | 0 | (2,914) | (2,914) | 1,142 | |
| 05722G-10-0 | BAKER HUGHES CL A ORD | | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,843.000 | 39,906 | | 38,613 | 38,427 | 186 | 0 | 0 | 186 | 0 | 38,613 | 0 | 1,293 | 1,293 | 332 | |
| 101137-10-7 | BOSTON SCIENTIFIC ORD | | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 613.000 | 25,899 | | 26,932 | 0 | 0 | 0 | 0 | 0 | 0 | 26,932 | 0 | (1,033) | (1,033) | 0 | |
| 110122-10-8 | BRISTOL MYERS SQUIBB ORD | | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,543.000 | 90,561 | | 94,238 | 95,712 | (1,474) | 0 | 0 | (1,474) | 0 | 94,238 | 0 | (3,677) | (3,677) | 3,024 | |
| 134429-10-9 | CAMPBELL SOUP ORD | | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 152.000 | 6,234 | | 7,347 | 7,349 | (2) | 0 | 0 | (2) | 0 | 7,347 | 0 | (1,113) | (1,113) | 225 | |
| 14149Y-10-8 | CARDINAL HEALTH ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 839.000 | 42,262 | | 44,941 | 44,937 | 5 | 0 | 0 | 5 | 0 | 44,941 | 0 | (2,679) | (2,679) | 1,556 | |
| 15189T-10-7 | CENTERPOINT ENERGY ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 312.000 | 6,978 | | 6,752 | 6,752 | 0 | 0 | 0 | 0 | 0 | 6,752 | 0 | 226 | 226 | 50 | |
| 177376-10-0 | CITRIX SYSTEMS ORD | | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11.000 | 1,048 | | 1,055 | 1,431 | (376) | 0 | 0 | (376) | 0 | 1,055 | 0 | (7) | (7) | 12 | |
| 194162-10-3 | COLGATE PALMOLIVE ORD | | 02/01/2021 | Adjustment | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (2) | |
| 205887-10-2 | CONAGRA BRANDS ORD | | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 300.000 | 9,737 | | 11,049 | 10,878 | 171 | 0 | 0 | 171 | 0 | 11,049 | 0 | (1,312) | (1,312) | 353 | |
| 20605P-10-1 | CONCHO RESOURCES ORD | | 01/15/2021 | Unknown | 337.000 | 18,045 | | 18,045 | 19,664 | (1,619) | 0 | 0 | (1,619) | 0 | 18,045 | 0 | 0 | 0 | 0 | |
| 20825C-10-4 | CONOCOPHILLIPS ORD | | 01/15/2021 | Adjustment | 0.020 | 1 | | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | |
| 233331-10-7 | DTE ENERGY ORD | | 07/01/2021 | Unknown | 934.000 | 86,637 | | 86,637 | 113,397 | (26,759) | 0 | 0 | (26,759) | 0 | 86,637 | 0 | 0 | 0 | 2,886 | |
| 23345M-10-7 | DT MIDSTREAM ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 71.000 | 3,429 | | 2,525 | 0 | 0 | 0 | 0 | 0 | 0 | 2,525 | 0 | 904 | 904 | 43 | |
| 24906P-10-9 | DENTSPLY SIRONA ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 153.000 | 8,997 | | 9,401 | 0 | 0 | 0 | 0 | 0 | 0 | 9,401 | 0 | (404) | (404) | 34 | |
| 25754A-20-1 | DOMINOS PIZZA ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 163.000 | 61,456 | | 64,998 | 62,504 | 2,494 | 0 | 0 | 2,494 | 0 | 64,998 | 0 | (3,542) | (3,542) | 153 | |
| 26614N-10-2 | DUPONT DE NEMOURS ORD | | 02/04/2021 | Unknown | 650.000 | 44,813 | | 44,813 | 46,222 | (1,409) | 0 | 0 | (1,409) | 0 | 44,813 | 0 | 0 | 0 | 0 | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 281020-10-7 | EDISON INTERNATIONAL ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,757.000 | 98,438 | | 99,218 | 110,375 | (11,157) | 0 | 0 | (11,157) | 0 | 99,218 | 0 | (780) | (780) | 3,492 | |
| 29364G-10-3 | ENTERGY ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 156.000 | 15,382 | | 15,098 | 15,575 | (477) | 0 | 0 | (477) | 0 | 15,098 | 0 | 283 | 283 | 148 | |
| 29786A-10-6 | ETSY ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 102.000 | 20,463 | | 20,159 | 0 | 0 | 0 | 0 | 0 | 0 | 20,159 | 0 | 305 | 305 | 0 | |
| 30231G-10-2 | EXXON MOBIL ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 970.000 | 59,260 | | 57,721 | 0 | 0 | 0 | 0 | 0 | 0 | 57,721 | 0 | 1,539 | 1,539 | 854 | |
| 337738-10-8 | FISERV ORD | | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 476.000 | 49,125 | | 54,306 | 14,346 | (106) | 0 | 772 | (878) | 0 | 54,306 | 0 | (5,181) | (5,181) | 0 | |
| 34354P-10-5 | FLOWSERVE ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 686.000 | 21,148 | | 18,711 | 25,279 | (6,568) | 0 | 0 | (6,568) | 0 | 18,711 | 0 | 2,436 | 2,436 | 549 | |
| 369604-10-3 | GENERAL ELECTRIC ORD | | 08/02/2021 | Unknown | 42,510.000 | 286,996 | | 286,996 | 459,108 | (172,112) | 0 | 0 | (172,112) | 0 | 286,996 | 0 | 0 | 0 | 1,275 | |
| 369604-30-1 | GENERAL ELECTRIC ORD | | 08/02/2021 | Not Available | 0.750 | 78 | | 45 | 0 | 0 | 0 | 0 | 0 | 0 | 45 | 0 | 34 | 34 | 0 | |
| 375558-10-3 | GILEAD SCIENCES ORD | | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,059.000 | 70,003 | | 74,960 | 0 | 0 | 0 | 0 | 0 | 0 | 74,960 | 0 | (4,957) | (4,957) | 0 | |
| 37940X-10-2 | GLOBAL PAYMENTS ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 52.000 | 9,907 | | 9,752 | 11,202 | (326) | 0 | 1,124 | (1,450) | 0 | 9,752 | 0 | 155 | 155 | 20 | |
| 416515-10-4 | HARTFORD FINANCIAL SERVICES GRUP ORD | | 12/28/2020 | INSTINET | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 175 | |
| 426281-10-1 | JACK HENRY AND ASSOCIATES ORD | | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 181.000 | 28,621 | | 29,924 | 0 | 0 | 0 | 0 | 0 | 0 | 29,924 | 0 | (1,303) | (1,303) | 0 | |
| 436106-10-8 | HOLLYFRONTIER ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 615.000 | 20,264 | | 15,696 | 15,898 | (202) | 0 | 0 | (202) | 0 | 15,696 | 0 | 4,569 | 4,569 | 215 | |
| 459200-10-1 | INTERNATIONAL BUSINESS MACHINES ORD | | 11/04/2021 | Adjustment | 3,188.000 | 357,392 | | 357,392 | 401,305 | (43,913) | 0 | 0 | (43,913) | 0 | 357,392 | 0 | 0 | 0 | 15,653 | |
| 459506-10-1 | INTERNATIONAL FLAVORS & FRAGRANS ORD | | 02/11/2021 | Not Available | 0.700 | 88 | | 76 | 76 | 0 | 0 | 0 | 0 | 0 | 76 | 0 | 12 | 12 | 0 | |
| 460146-10-3 | INTERNATIONAL PAPER ORD | | 10/01/2021 | Unknown | 1,367.000 | 51,589 | | 51,589 | 67,967 | (16,379) | 0 | 0 | (16,379) | 0 | 51,589 | 0 | 0 | 0 | 2,102 | |
| 485170-30-2 | KANSAS CITY SOUTHERN ORD | | 12/14/2021 | Unknown | 480.000 | 48,120 | | 48,120 | 97,982 | (49,862) | 0 | 0 | (49,862) | 0 | 48,120 | 0 | 0 | 0 | 44,189 | |
| 501797-10-4 | BATH AND BODY WORKS ORD | | 08/03/2021 | Unknown | 1,263.000 | 23,621 | | 23,621 | 46,971 | (23,349) | 0 | 0 | (23,349) | 0 | 23,621 | 0 | 0 | 0 | 189 | |
| 513272-10-4 | LAMB WESTON HOLDINGS ORD | | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 552.000 | 33,269 | | 37,389 | 9,764 | (152) | 0 | 0 | (152) | 0 | 37,389 | 0 | (4,120) | (4,120) | 166 | |
| 524660-10-7 | LEGGETT & PLATT ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 394.000 | 16,178 | | 15,134 | 17,454 | (2,321) | 0 | 0 | (2,321) | 0 | 15,134 | 0 | 1,044 | 1,044 | 646 | |
| 57636Q-10-4 | MASTERCARD CL A ORD | | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 313.000 | 104,410 | | 109,684 | 0 | 0 | 0 | 0 | 0 | 0 | 109,684 | 0 | (5,274) | (5,274) | 413 | |
| 57772K-10-1 | MAXIM INTEGRATED PRODUCTS ORD | | 08/26/2021 | Unknown | 1,261.000 | 65,152 | | 65,152 | 111,788 | (46,636) | 0 | 0 | (46,636) | 0 | 65,152 | 0 | 0 | 0 | 0 | |
| 579780-20-6 | MCCORMICK ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 335.000 | 30,200 | | 31,252 | 32,026 | (774) | 0 | 0 | (774) | 0 | 31,252 | 0 | (1,051) | (1,051) | 114 | |
| 58933Y-10-5 | MERCK & CO ORD | | 06/03/2021 | Various | 11,419.000 | 671,747 | | 672,139 | 934,074 | (261,936) | 0 | 0 | (261,936) | 0 | 672,139 | 0 | (392) | (392) | 16,772 | |
| 62955J-10-3 | NOV ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 670.000 | 9,022 | | 7,782 | 9,199 | (1,417) | 0 | 0 | (1,417) | 0 | 7,782 | 0 | 1,240 | 1,240 | 34 | |
| 651639-10-6 | NEWMONT ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2,215.000 | 121,893 | | 132,371 | 131,099 | (207) | 0 | 0 | (207) | 0 | 132,371 | 0 | (10,478) | (10,478) | 3,543 | |
| 665859-10-4 | NORTHERN TRUST ORD | | 12/28/2020 | INSTINET | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 192 | |
| 68622V-10-6 | ORGANON ORD | | 06/03/2021 | Not Available | 0.700 | 23 | | 19 | 0 | 0 | 0 | 0 | 0 | 0 | 19 | 0 | 4 | 4 | 0 | |
| 713448-10-8 | PEPSICO ORD | | 12/28/2020 | INSTINET | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,674 | |
| 718546-10-4 | PHILLIPS 66 ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 833.000 | 60,428 | | 60,695 | 0 | 0 | 0 | 0 | 0 | 0 | 60,695 | 0 | (267) | (267) | 1,516 | |
| 723484-10-1 | PINNACLE WEST ORD | | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 321.000 | 22,691 | | 23,853 | 25,664 | (1,811) | 0 | 0 | (1,811) | 0 | 23,853 | 0 | (1,162) | (1,162) | 799 | |
| 78440X-10-1 | SL GREEN RLTY REIT ORD | | 01/21/2021 | Unknown | 402.000 | 19,110 | | 19,110 | 23,951 | (4,841) | 0 | 0 | (4,841) | 0 | 19,110 | 0 | 0 | 0 | 804 | |
| 78440X-80-4 | SL GREEN RLTY REIT ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 189.602 | 13,744 | | 9,494 | 0 | 0 | 0 | 0 | 0 | 0 | 9,494 | 0 | 4,250 | 4,250 | 623 | |
| 879360-10-5 | TELEDYNE TECH ORD | | 05/26/2021 | Adjustment | 0.216 | 84 | | 88 | 0 | 0 | 0 | 0 | 0 | 0 | 88 | 0 | (3) | (3) | 0 | |
| 879369-10-6 | TELEFLEX ORD | | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 174.000 | 60,157 | | 64,284 | 71,613 | (7,330) | 0 | 0 | (7,330) | 0 | 64,284 | 0 | (4,127) | (4,127) | 177 | |
| 88160R-10-1 | TESLA ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 190.000 | 145,233 | | 168,614 | 0 | 0 | 0 | 0 | 0 | 0 | 168,614 | 0 | (23,382) | (23,382) | 0 | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 88579Y-10-1 | 3M ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 333.000 | 59,136 | | 58,667 | 0 | 0 | 0 | 0 | 0 | 0 | 58,667 | 0 | 469 | 469 | 1,479 | |
| 886547-10-8 | TIFFANY ORD | | 01/07/2021 | Not Available | 352.000 | 46,288 | | 25,746 | 46,270 | (20,524) | 0 | 0 | (20,524) | 0 | 25,746 | 0 | 20,542 | 20,542 | 0 | |
| 90184L-10-2 | TWITTER ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2,206.000 | 96,125 | | 120,668 | 119,455 | 1,213 | 0 | 0 | 1,213 | 0 | 120,668 | 0 | (24,543) | (24,543) | 0 | |
| 904311-10-7 | UNDER ARMOUR CL A ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 325.000 | 6,557 | | 6,874 | 0 | 0 | 0 | 1,039 | (1,039) | 0 | 6,874 | 0 | (317) | (317) | 0 | |
| 91529Y-10-6 | UNUM ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,234.000 | 30,462 | | 20,519 | 28,308 | (7,789) | 0 | 0 | (7,789) | 0 | 20,519 | 0 | 9,942 | 9,942 | 1,444 | |
| 92220P-10-5 | VARIAN MEDICAL SYSTEMS ORD | | 04/15/2021 | Not Available | 370.000 | 65,675 | | 29,463 | 64,754 | (35,291) | 0 | 0 | (35,291) | 0 | 29,463 | 0 | 36,212 | 36,212 | 0 | |
| 92343V-10-4 | VERIZON COMMUNICATIONS ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 3,680.000 | 195,235 | | 200,957 | 216,200 | (14,869) | 0 | 374 | (15,243) | 0 | 200,957 | 0 | (5,722) | (5,722) | 8,472 | |
| 92532F-10-0 | VERTEX PHARMACEUTICALS ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 211.000 | 45,341 | | 49,127 | 49,868 | (741) | 0 | 0 | (741) | 0 | 49,127 | 0 | (3,786) | (3,786) | 0 | |
| 92556H-20-6 | VIACOMCBS CL B ORD | | 12/31/2021 | Various | 748.000 | 22,791 | | 24,753 | 27,870 | (3,117) | 0 | 0 | (3,117) | 0 | 24,753 | 0 | (1,962) | (1,962) | 756 | |
| 92556V-10-6 | VIATRIS ORD | | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 3,731.000 | 51,342 | | 52,487 | 69,925 | (18,384) | 0 | 0 | (18,384) | 0 | 52,487 | 0 | (1,145) | (1,145) | 0 | |
| 928881-10-1 | VONTIER ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 183.000 | 5,660 | | 4,727 | 6,112 | (1,385) | 0 | 0 | (1,385) | 0 | 4,727 | 0 | 933 | 933 | 11 | |
| 931142-10-3 | WALMART ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 103.000 | 13,947 | | 13,954 | 0 | 0 | 0 | 0 | 0 | 0 | 13,954 | 0 | (7) | (7) | 57 | |
| 959802-10-9 | WESTERN UNION ORD | | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,897.000 | 34,068 | | 34,470 | 41,620 | (7,150) | 0 | 0 | (7,150) | 0 | 34,470 | 0 | (402) | (402) | 1,548 | |
| 98421M-10-6 | XEROX HOLDINGS ORD | | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 605.000 | 12,776 | | 13,400 | 14,030 | (630) | 0 | 0 | (630) | 0 | 13,400 | 0 | (624) | (624) | 430 | |
| G87110-10-5 | TECHNIPFMC ORD | C | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 685.000 | 5,316 | | 6,484 | 6,439 | 45 | 0 | 0 | 45 | 0 | 6,484 | 0 | (1,168) | (1,168) | 2,345 | |
| H1467J-10-4 | CHUBB ORD | C | 12/28/2020 | INSTINET | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 420 | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 4,611,872 | XXX | 4,604,328 | 4,394,517 | (854,111) | 0 | 4,465 | (858,576) | 0 | 4,604,328 | 0 | 7,544 | 7,544 | 145,721 | XXX |
| 9799997. Total - Common Stocks - Part 4 | | | | | | 4,611,872 | XXX | 4,604,328 | 4,394,517 | (854,111) | 0 | 4,465 | (858,576) | 0 | 4,604,328 | 0 | 7,544 | 7,544 | 145,721 | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 3,206,771 | XXX | 3,440,594 | 0 | 0 | 0 | 23,935 | (23,935) | 0 | 3,416,659 | 0 | (209,888) | (209,888) | 14,375 | XXX |
| 9799999. Total - Common Stocks | | | | | | 7,818,643 | XXX | 8,044,923 | 4,394,517 | (854,111) | 0 | 28,400 | (882,511) | 0 | 8,020,988 | 0 | (202,345) | (202,345) | 160,096 | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 18,481,852 | XXX | 18,451,417 | 9,816,793 | (1,087,547) | (3,362) | 46,654 | (1,137,563) | 0 | 18,411,142 | 0 | 70,710 | 70,710 | 326,505 | XXX |
| 9999999 - Totals | | | | | | 292,801,424 | XXX | 287,734,887 | 167,079,413 | (1,024,517) | (229,562) | 105,067 | (1,359,147) | 0 | 286,867,502 | 0 | 5,870,181 | 5,870,181 | 3,030,034 | 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 (Stock) | Actual Cost | Consideration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 91282C-BC-4 | UNITED STATES TREASURY | | 01/22/2021 | WELLS FARGO SECURITIES LLC | 10/29/2021 | CitiGroup | 500,000 | 498,555 | 486,113 | 498,778 | 0 | 223 | 0 | 223 | 0 | 0 | (12,665) | (12,665) | 1,569 | 129 |
| 91282C-BE-0 | UNITED STATES TREASURY | | 03/15/2021 | Various | 06/23/2021 | Various | 1,400,000 | 1,395,485 | 1,393,414 | 1,395,648 | 0 | 163 | 0 | 163 | 0 | 0 | (2,234) | (2,234) | 369 | 177 |
| 91282C-BG-5 | UNITED STATES TREASURY | | 02/19/2021 | Various | 07/06/2021 | Various | 1,559,000 | 1,559,504 | 1,558,127 | 1,559,461 | 0 | (43) | 0 | (43) | 0 | 0 | (1,335) | (1,335) | 450 | 120 |
| 91282C-BH-3 | UNITED STATES TREASURY | | 02/25/2021 | Various | 12/16/2021 | Various | 3,014,000 | 2,987,246 | 2,932,895 | 2,990,010 | 0 | 2,764 | 0 | 2,764 | 0 | 0 | (57,115) | (57,115) | 8,325 | 496 |
| 91282C-BL-4 | UNITED STATES TREASURY | | 06/24/2021 | Various | 10/29/2021 | Various | 14,720,000 | 14,014,686 | 14,334,062 | 14,034,673 | 0 | 19,987 | 0 | 19,987 | 0 | 0 | 299,389 | 299,389 | 83,227 | 35,569 |
| 91282C-BU-4 | UNITED STATES TREASURY | | 06/24/2021 | Various | 10/06/2021 | Various | 44,200,000 | 44,167,265 | 44,170,055 | 44,170,348 | 0 | 3,082 | 0 | 3,082 | 0 | 0 | (293) | (293) | 14,169 | 4,827 |
| 91282C-BW-0 | UNITED STATES TREASURY | | 07/20/2021 | DEUTSCHE BANK SECURITIES, INC. | 11/09/2021 | CITADEL SECURITIES LLC | 99,000 | 99,452 | 97,821 | 99,424 | 0 | (28) | 0 | (28) | 0 | 0 | (1,604) | (1,604) | 392 | 167 |
| 91282C-BX-8 | UNITED STATES TREASURY | | 07/20/2021 | CITADEL SECURITIES LLC | 07/29/2021 | DEUTSCHE BANK SECURITIES, INC. | 239,000 | 238,776 | 238,832 | 238,779 | 0 | 3 | 0 | 3 | 0 | 0 | 53 | 53 | 74 | 67 |
| 91282C-CF-6 | UNITED STATES TREASURY | | 05/28/2021 | RBC CAPITAL MARKETS, LLC | 12/16/2021 | Goldman Sachs & Co. | 1,200,000 | 1,197,572 | 1,179,281 | 1,197,832 | 0 | 260 | 0 | 260 | 0 | 0 | (18,551) | (18,551) | 4,920 | 25 |
| 91282C-CN-9 | UNITED STATES TREASURY | | 09/16/2021 | CITADEL SECURITIES LLC | 09/21/2021 | MORGAN STANLEY & COMPANY | 156,000 | 155,793 | 155,805 | 155,793 | 0 | 1 | 0 | 1 | 0 | 0 | 12 | 12 | 28 | 27 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | | 67,087,000 | 66,314,335 | 66,546,405 | 66,340,747 | 0 | 26,412 | 0 | 26,412 | 0 | 0 | 205,658 | 205,658 | 113,524 | 41,604 |
| 452152-GS-4 | ILLINOIS ST | | 05/20/2021 | CITIGROUP GLOBAL MARKET | 05/25/2021 | CITIGROUP GLOBAL MARKET | 370,000 | 463,980 | 465,813 | 463,951 | 0 | (29) | 0 | (29) | 0 | 0 | 1,862 | 1,862 | 10,984 | 10,802 |
| 57582R-N7-7 | MASSACHUSETTS (COMMONWEALTH OF) | | 05/04/2021 | Jefferies & Co., Inc. | 12/03/2021 | Various | 1,200,000 | 1,280,328 | 1,296,585 | 1,273,179 | 0 | (3,139) | 4,009 | (7,149) | 0 | 0 | 23,406 | 23,406 | 15,675 | 0 |
| 70914P-U8-3 | PENNSYLVANIA (COMMONWEALTH OF) | | 05/10/2021 | Merrill Lynch | 06/16/2021 | Stifel Nicolaus & Co. | 345,000 | 392,141 | 392,886 | 391,795 | 0 | (346) | 0 | (346) | 0 | 0 | 1,091 | 1,091 | 805 | 0 |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | | 1,915,000 | 2,136,449 | 2,155,284 | 2,128,925 | 0 | (3,514) | 4,009 | (7,523) | 0 | 0 | 26,358 | 26,358 | 27,464 | 10,802 |
| 613035-U5-1 | MONTGOMERY ALA | | 03/24/2021 | J.P. MORGAN SECURITIES INC. | 05/13/2021 | HILLTOP SECURITIES INC | 125,000 | 163,494 | 166,061 | 162,975 | 0 | (519) | 0 | (519) | 0 | 0 | 3,087 | 3,087 | 885 | 0 |
| 613035-V2-7 | MONTGOMERY ALA | | 03/24/2021 | J.P. MORGAN SECURITIES INC. | 05/13/2021 | Loop Capital Markets | 225,000 | 267,910 | 271,269 | 267,338 | 0 | (572) | 0 | (572) | 0 | 0 | 3,932 | 3,932 | 1,275 | 0 |
| 660393-V9-7 | NORTH LAS VEGAS NEV | | 03/17/2021 | Wedbush Securities | 05/18/2021 | Stifel Nicolaus & Co. | 360,000 | 452,282 | 450,551 | 447,407 | 0 | (1,142) | 3,733 | (4,875) | 0 | 0 | 3,144 | 3,144 | 1,960 | 0 |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | | 710,000 | 883,686 | 887,881 | 877,719 | 0 | (2,234) | 3,733 | (5,967) | 0 | 0 | 10,162 | 10,162 | 4,120 | 0 |
| 113168-BJ-6 | BROOKHAVEN N Y LOC DEV CORP REV | | 02/10/2021 | J.P. MORGAN SECURITIES INC. | 08/16/2021 | CORPORATE ACTION | 250,000 | 294,310 | 294,310 | 282,015 | 0 | (1,583) | 10,712 | (12,295) | 0 | 0 | 12,295 | 12,295 | 11,792 | 4,292 |
| 153476-GY-6 | CENTRAL FLA EXPWY AUTH SR LIEN REV | | 04/07/2021 | WACHOVIA-WELLS FARGO FI | 05/19/2021 | Stifel Nicolaus & Co. | 130,000 | 155,449 | 158,503 | 155,267 | 0 | (181) | 0 | (181) | 0 | 0 | 3,235 | 3,235 | 419 | 0 |
| 155498-LH-6 | CENTRAL TEX REGL MOBILITY AUTH REV | | 03/24/2021 | J.P. MORGAN SECURITIES INC. | 04/07/2021 | CITIGROUP GLOBAL MARKET | 500,000 | 619,442 | 623,402 | 619,442 | 0 | 0 | 0 | 0 | 0 | 0 | 3,960 | 3,960 | 903 | 903 |
| 3132DW-A6-0 | FH SD8129 - RMBS | | 01/12/2021 | CitiGroup | 04/28/2021 | Various | 2,390,000 | 2,502,405 | 2,471,498 | 2,498,624 | 0 | (3,781) | 0 | (3,781) | 0 | 0 | (27,126) | (27,126) | 21,715 | 2,158 |
| 31418D-2L-5 | FN MA4378 - RMBS | | 06/30/2021 | MORGAN SECURITIES-FIXED INC | 08/18/2021 | Various | 2,405,033 | 2,438,971 | 2,439,088 | 2,438,666 | 0 | (305) | 0 | (305) | 0 | 0 | 422 | 422 | 12,574 | 670 |
| 31418D-WS-7 | FN MA4256 - RMBS | | 01/12/2021 | CitiGroup | 04/28/2021 | Various | 2,650,000 | 2,774,892 | 2,740,425 | 2,770,677 | 0 | (4,214) | 0 | (4,214) | 0 | 0 | (30,253) | (30,253) | 24,084 | 2,392 |
| 34157T-DN-3 | FLORIDA ST BRD GOVERNORS UNIV FLA DORM R | | 05/26/2021 | CITIGROUP GLOBAL MARKET | 08/25/2021 | Merrill Lynch | 390,000 | 429,651 | 430,166 | 429,022 | 0 | (629) | 0 | (629) | 0 | 0 | 1,144 | 1,144 | 2,048 | 0 |
| 442349-FW-1 | HOUSTON TEX ARPT SYS REV | | 06/09/2021 | GOLDMAN, SACHS & CO. | 11/03/2021 | Stifel Nicolaus & Co. | 130,000 | 155,730 | 150,251 | 151,210 | 0 | (811) | 3,708 | (4,520) | 0 | 0 | (958) | (958) | 1,921 | 0 |
| 467107-FL-7 | JACKSON CNTY MICH | | 04/09/2021 | Stifel Nicolaus & Co. | 05/13/2021 | PERSHING DIV OF DLJ SEC LNDING | 200,000 | 238,280 | 238,026 | 237,862 | 0 | (418) | 0 | (418) | 0 | 0 | 164 | 164 | 4,356 | 3,600 |
| 56042R-H6-2 | MAINE HEALTH & HIGHER EDL FACS AUTH REV | | 05/06/2021 | RAYMOND JAMES & ASSO | 06/16/2021 | BARCLAYS CAPITAL | 130,000 | 153,703 | 156,416 | 153,530 | 0 | (173) | 0 | (173) | 0 | 0 | 2,886 | 2,886 | 419 | 0 |
| 56042R-H8-8 | MAINE HEALTH & HIGHER EDL FACS AUTH REV | | 05/06/2021 | RAYMOND JAMES & ASSO | 06/16/2021 | UBS WARBURG LLC | 190,000 | 222,933 | 225,156 | 222,693 | 0 | (239) | 0 | (239) | 0 | 0 | 2,462 | 2,462 | 612 | 0 |
| 59261A-K6-3 | METROPOLITAN TRANSN AUTH N Y REV | | 02/12/2021 | WACHOVIA-WELLS FARGO FI | 07/13/2021 | WACHOVIA-WELLS FARGO FI | 610,000 | 705,355 | 727,407 | 676,972 | 0 | (2,723) | 25,660 | (28,384) | 0 | 0 | 50,435 | 50,435 | 10,370 | 339 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | | 9,975,033 | 10,691,120 | 10,654,648 | 10,635,981 | 0 | (15,059) | 40,081 | (55,139) | 0 | 0 | 18,667 | 18,667 | 91,212 | 14,353 |
| 00141U-AG-8 | AIGIM 181R BR - CDO | | 04/16/2021 | CREDIT SUISSE SECURITIES | 08/20/2021 | Citigroup Global Markets, Inc. | 600,000 | 600,000 | 600,300 | 600,000 | 0 | 0 | 0 | 0 | 0 | 0 | 300 | 300 | 3,250 | 0 |
| 00437E-AA-0 | ACCOLADE INC | | 03/25/2021 | GOLDMAN | 03/26/2021 | GOLDMAN | 25,000 | 25,000 | 26,295 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,295 | 1,295 | 0 | 0 |
| 00827B-AA-4 | AFFIRM HOLDINGS INC | | 11/19/2021 | MORGAN STANLEY & COMPANY | 11/19/2021 | JP MORGAN SECURITIES LLC | 50,000 | 50,000 | 50,400 | 50,000 | 0 | 0 | 0 | 0 | 0 | 0 | 400 | 400 | 0 | 0 |
| 009066-AA-9 | AIRBNB INC | | 03/04/2021 | Unknown | 03/04/2021 | Unknown | 125,000 | 125,000 | 125,234 | 125,000 | 0 | 0 | 0 | 0 | 0 | 0 | 234 | 234 | 0 | 0 |
| 011642-AA-3 | ALARM.COM HOLDINGS INC | | 01/15/2021 | JP MORGAN SECURITIES LLC | 01/15/2021 | JP MORGAN SECURITIES LLC | 50,000 | 50,000 | 51,000 | 50,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,000 | 1,000 | 0 | 0 |
| 02156B-AF-0 | ALTERYX INC | | 02/25/2021 | Various | 10/21/2021 | JP MORGAN SECURITIES LLC | 325,000 | 334,089 | 301,615 | 333,151 | 0 | (938) | 0 | (938) | 0 | 0 | (31,536) | (31,536) | 2,222 | 219 |
| 03236M-AH-4 | AMYRIS INC | | 11/10/2021 | JP MORGAN SECURITIES LLC | 11/10/2021 | JP MORGAN SECURITIES LLC | 75,000 | 75,000 | 76,688 | 75,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,688 | 1,688 | 0 | 0 |
| 034863-AV-2 | ANGLO AMERICAN CAPITAL PLC | C | 03/19/2021 | J P MORGAN SECURITIES | 05/25/2021 | Call @ 100.00 | 301,000 | 344,516 | 338,962 | 342,428 | 0 | (2,088) | 0 | (2,088) | 0 | 0 | (41,428) | (41,428) | 57,868 | 7,730 |
| 04018V-AA-1 | ARES FINANCE CO III LLC | | 07/08/2021 | Various | 09/27/2021 | DEUTSCHE BANK SECURITIES, INC. | 25,000 | 25,092 | 25,875 | 25,073 | 0 | (3) | 15 | (19) | 0 | 0 | 802 | 802 | 255 | 21 |
| 04271T-AA-8 | ARRAY TECHNOLOGIES INC (DOVER) | | 12/01/2021 | JP MORGAN SECURITIES LLC | 12/01/2021 | NOMURA SECURITIES INTL INC | 50,000 | 50,000 | 50,838 | 50,000 | 0 | 0 | 0 | 0 | 0 | 0 | 838 | 838 | 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 Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 05338G-AA-4 | AVALARA INC | | 08/11/2021 | GOLDMAN | 08/19/2021 | Jefferies | 50,000 | 50,000 | 50,677 | 50,000 | 0 | 0 | 0 | 0 | 0 | 0 | 677 | 677 | 3 | 0 |
| 064159-VJ-2 | BANK OF NOVA SCOTIA | C | 04/20/2021 | UBS SECURITIES LLC | 07/20/2021 | Various | 60,000 | 64,668 | 65,838 | 64,411 | 0 | (257) | 0 | (257) | 0 | 0 | 1,428 | 1,428 | 1,107 | 392 |
| 08265T-AA-7 | BENTLEY SYSTEMS INC | | 01/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 05/17/2021 | JP MORGAN SECURITIES LLC | 50,000 | 50,000 | 52,978 | 50,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,978 | 2,978 | 20 | 0 |
| 084423-60-7 | W R BERKLEY CORP | | 02/22/2021 | JP MORGAN SECURITIES INC. | 06/01/2021 | Call @ 25.00 | 50,000 | 50,714 | 50,000 | 50,000 | 0 | (714) | 0 | (714) | 0 | 0 | 0 | 0 | 1,086 | (62) |
| 08862E-AA-7 | BEYOND MEAT INC | | 03/03/2021 | JP MORGAN SECURITIES LLC | 03/03/2021 | JP MORGAN SECURITIES LLC | 125,000 | 125,000 | 123,438 | 125,000 | 0 | 0 | 0 | 0 | 0 | 0 | (1,563) | (1,563) | 0 | 0 |
| 08975P-AA-6 | BIGCOMMERCE HOLDINGS INC | | 09/10/2021 | MORGAN STANLEY & COMPANY | 09/10/2021 | MORGAN STANLEY & COMPANY | 25,000 | 25,000 | 25,625 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 625 | 625 | 0 | 0 |
| 09239B-AC-3 | BLACKLINE INC | | 03/11/2021 | MORGAN STANLEY & COMPANY | 03/11/2021 | MORGAN STANLEY & COMPANY | 75,000 | 75,000 | 75,563 | 75,000 | 0 | 0 | 0 | 0 | 0 | 0 | 563 | 563 | 0 | 0 |
| 10316T-AA-2 | BOX INC | | 01/12/2021 | MORGAN STANLEY & COMPANY | 01/12/2021 | MORGAN STANLEY & COMPANY | 25,000 | 25,000 | 25,500 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 500 | 500 | 0 | 0 |
| 112463-AB-0 | BROOKDALE SENIOR LIVING INC | | 09/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 09/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 25,000 | 25,000 | 26,250 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,250 | 1,250 | 0 | 0 |
| 12685J-AD-7 | CABLE ONE INC | | 03/03/2021 | JP MORGAN SECURITIES LLC | 03/03/2021 | JP MORGAN SECURITIES LLC | 75,000 | 75,000 | 73,875 | 75,000 | 0 | 0 | 0 | 0 | 0 | 0 | (1,125) | (1,125) | 0 | 0 |
| 12685J-AF-2 | CABLE ONE INC | | 03/03/2021 | JP MORGAN SECURITIES LLC | 03/03/2021 | JP MORGAN SECURITIES LLC | 25,000 | 25,000 | 25,000 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14900A-AJ-8 | CRMN 2016-1 A1R - CDO | C | 01/08/2021 | CREDIT SUISSE SECURITIES | 12/31/2021 | Paydown | 400,000 | 400,000 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,295 | 0 |
| 15677J-AC-2 | CERIDIAN HCM HOLDING INC | | 03/03/2021 | GOLDMAN | 03/03/2021 | GOLDMAN | 50,000 | 50,000 | 50,000 | 50,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 163072-AA-9 | CHEESECAKE FACTORY INC | | 06/11/2021 | JP MORGAN SECURITIES LLC | 08/18/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 25,000 | 25,000 | 22,700 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | (2,300) | (2,300) | 17 | 0 |
| 165183-BK-9 | CFIT 2018-1 B - ABS | | 04/13/2021 | TORONTO DOMINION SECS USA INC | 07/15/2021 | Paydown | 300,000 | 302,227 | 300,000 | 300,789 | 0 | (1,437) | 0 | (1,437) | 0 | 0 | (789) | (789) | 2,588 | 0 |
| 18915M-AD-9 | CLOUDFLARE INC | | 08/11/2021 | GOLDMAN | 08/11/2021 | GOLDMAN | 25,000 | 25,000 | 24,750 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | (250) | (250) | 0 | 0 |
| 192600-AA-5 | COINBASE GLOBAL INC | | 05/19/2021 | Unknown | 05/20/2021 | WELLS FARGO SECURITIES LLC | 150,000 | 148,500 | 150,007 | 148,502 | 0 | 2 | 0 | 2 | 0 | 0 | 1,504 | 1,504 | 6 | 0 |
| 20030N-DJ-7 | COMCAST CORP | | 03/01/2021 | Raymond James Financial | 12/03/2021 | Call @ 105.76 | 1,700,000 | 1,850,280 | 1,797,957 | 1,822,414 | 0 | (27,866) | 0 | (27,866) | 0 | 0 | (24,458) | (24,458) | 61,776 | 22,251 |
| 20717M-AA-1 | CONFLUENT INC | | 12/09/2021 | MORGAN STANLEY & COMPANY | 12/09/2021 | MORGAN STANLEY & COMPANY | 75,000 | 75,000 | 75,488 | 75,000 | 0 | 0 | 0 | 0 | 0 | 0 | 488 | 488 | 0 | 0 |
| 236272-AA-8 | DANAHER SCIENTIFIC INC | | 12/17/2021 | Jefferies | 12/17/2021 | Jefferies | 25,000 | 25,000 | 25,844 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 844 | 844 | 0 | 0 |
| 24823B-AN-0 | DEN10 10R B1R - CDO | | 07/26/2021 | BAIRD, ROBERT W., & COMPANY IN | 09/20/2021 | Call @ 100.00 | 520,000 | 520,260 | 520,000 | 520,253 | 0 | (7) | 0 | (7) | 0 | 0 | (253) | (253) | 2,649 | 95 |
| 252131-AK-3 | DEXCOM INC | | 03/03/2021 | BARCLAYS CAPITAL INC./LE | 10/18/2021 | MORGAN STANLEY & COMPANY | 175,000 | 183,313 | 207,939 | 182,203 | 0 | (1,109) | 0 | (1,109) | 0 | 0 | 25,735 | 25,735 | 407 | 134 |
| 26142R-AA-2 | DRAFTKINGS INC | | 03/16/2021 | MORGAN STANLEY & COMPANY | 03/16/2021 | MORGAN STANLEY & COMPANY | 50,000 | 50,000 | 51,313 | 50,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,313 | 1,313 | 0 | 0 |
| 290876-AC-3 | EMERA INC | C | 07/06/2021 | PERSHING DIV OF DLJ SEC LNDING | 08/23/2021 | CREDIT SUISSE SECURITIES | 50,000 | 58,953 | 58,825 | 58,730 | 0 | (222) | 0 | (222) | 0 | 0 | 95 | 95 | 656 | 216 |
| 29975E-AC-3 | EVENTBRITE INC | | 03/09/2021 | MORGAN STANLEY & COMPANY | 03/09/2021 | MORGAN STANLEY & COMPANY | 25,000 | 25,000 | 25,625 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 625 | 625 | 0 | 0 |
| 29978A-AD-6 | EVERBRIDGE INC | | 03/09/2021 | GOLDMAN | 03/09/2021 | GOLDMAN | 25,000 | 25,000 | 25,813 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 813 | 813 | 0 | 0 |
| 30212P-BD-6 | EXPEDIA GROUP INC | | 02/17/2021 | GOLDMAN | 02/17/2021 | GOLDMAN | 75,000 | 75,000 | 78,188 | 75,000 | 0 | 0 | 0 | 0 | 0 | 0 | 3,188 | 3,188 | 0 | 0 |
| 302941-AP-4 | FTI CONSULTING INC | | 01/28/2021 | GOLDMAN | 03/22/2021 | NOMURA SECURITIES INTL INC | 100,000 | 129,051 | 142,658 | 127,449 | 0 | (1,602) | 0 | (1,602) | 0 | 0 | 15,209 | 15,209 | 1,217 | 922 |
| 31188V-AA-8 | FASTLY INC | | 03/03/2021 | MORGAN STANLEY & COMPANY | 03/03/2021 | NOMURA SECURITIES INTL INC | 50,000 | 50,000 | 50,000 | 50,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 33813J-AA-4 | FISKER INC | | 08/13/2021 | JP MORGAN SECURITIES LLC | 08/13/2021 | JP MORGAN SECURITIES LLC | 125,000 | 125,000 | 125,000 | 125,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 345370-CY-4 | FORD MOTOR CO | | 03/29/2021 | Various | 11/08/2021 | Various | 1,025,000 | 1,023,714 | 1,335,956 | 1,023,876 | 0 | 162 | 0 | 162 | 0 | 0 | 312,080 | 312,080 | 0 | 0 |
| 34959J-AK-4 | FORTIVE CORP | | 01/12/2021 | BNP PARIBAS PRIME BROKERAGE | 09/23/2021 | JP MORGAN SECURITIES LLC | 275,000 | 282,761 | 275,963 | 277,756 | 0 | (5,005) | 0 | (5,005) | 0 | 0 | (1,794) | (1,794) | 2,687 | 996 |
| 35953D-AA-2 | FUBOTV INC | | 01/29/2021 | ISI GROUP INC. | 01/29/2021 | ISI GROUP INC. | 75,000 | 75,000 | 81,750 | 75,000 | 0 | 0 | 0 | 0 | 0 | 0 | 6,750 | 6,750 | 0 | 0 |
| 36166W-AA-1 | GEO CORRECTIONS HOLDINGS INC | | 02/19/2021 | MILLER TABAK ROBERTS SEC LLC | 02/19/2021 | OPPENHEIMER & CO. INC. | 25,000 | 25,000 | 26,000 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,000 | 1,000 | 0 | 0 |
| 37959E-30-0 | GLOBE LIFE INC | | 06/09/2021 | BANC OF AMERICA/FIXED INCOME | 09/21/2021 | Various | 140,000 | 140,000 | 144,716 | 140,000 | 0 | 0 | 0 | 0 | 0 | 0 | 4,716 | 4,716 | 1,083 | 0 |
| 393657-AL-5 | GREENBRIER COMPANIES INC | | 04/16/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 04/16/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 25,000 | 25,000 | 25,375 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 375 | 375 | 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 Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 399473-AE-7 | GROUPON INC | | 03/23/2021 | MORGAN STANLEY & COMPANY | 03/23/2021 | MORGAN STANLEY & COMPANY | 25,000 | 25,000 | 24,250 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | (750) | (750) | 0 | 0 |
| 40414L-AL-3 | HEALTHPEAK PROPERTIES INC | | 01/20/2021 | WELLS FARGO SECURITIES LLC | 01/25/2021 | Not Available | 152,000 | 168,176 | 169,054 | 168,099 | 0 | (77) | 0 | (77) | 0 | 0 | 955 | 955 | 2,667 | 2,569 |
| 405024-AA-8 | HAEMONETICS CORP | | 03/03/2021 | JP MORGAN SECURITIES LLC | 03/03/2021 | CITIGROUP GLOBAL MARKETS, INC | 25,000 | 25,000 | 25,088 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 88 | 88 | 0 | 0 |
| 40637H-AC-3 | HALOZYME THERAPEUTICS INC | | 02/25/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 02/25/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 225,000 | 225,000 | 227,250 | 225,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,250 | 2,250 | 0 | 0 |
| 42086N-AE-8 | HAYFN 11 D - CDO | C | 04/28/2021 | BAIRD, ROBERT W., & COMPANY IN | 11/12/2021 | Call @ 100.00 | 500,000 | 500,800 | 500,000 | 500,761 | 0 | (39) | 0 | (39) | 0 | 0 | (761) | (761) | 11,467 | 561 |
| 45245E-AH-2 | IMAX CORP | C | 03/17/2021 | JP MORGAN SECURITIES LLC | 03/17/2021 | JP MORGAN SECURITIES LLC | 25,000 | 25,000 | 25,627 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 627 | 627 | 0 | 0 |
| 462222-AC-4 | IONIS PHARMACEUTICALS INC | | 04/08/2021 | GOLDMAN | 08/03/2021 | WELLS FARGO SECURITIES LLC | 25,000 | 25,000 | 23,919 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | (1,081) | (1,081) | 0 | 0 |
| 465741-AM-8 | ITRON INC | | 03/10/2021 | JP MORGAN SECURITIES LLC | 03/10/2021 | JP MORGAN SECURITIES LLC | 25,000 | 25,000 | 25,625 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 625 | 625 | 0 | 0 |
| 46639E-AN-1 | JPMCC 2012-LC9 D - CMBS | | 06/21/2021 | GOLDMAN | 08/04/2021 | GOLDMAN, SACHS & CO. | 110,000 | 107,260 | 106,700 | 107,446 | 0 | 186 | 0 | 186 | 0 | 0 | (746) | (746) | 885 | 297 |
| 47074L-AA-3 | JAMF HOLDING CORP | | 09/15/2021 | JP MORGAN SECURITIES LLC | 09/15/2021 | JP MORGAN SECURITIES LLC | 50,000 | 50,000 | 50,781 | 50,000 | 0 | 0 | 0 | 0 | 0 | 0 | 781 | 781 | 0 | 0 |
| 477143-AN-1 | JETBLUE AIRWAYS CORP | | 03/23/2021 | GOLDMAN | 03/23/2021 | GOLDMAN | 25,000 | 25,000 | 25,750 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 750 | 750 | 0 | 0 |
| 477839-AA-2 | JOHN BEAN TECHNOLOGIES CORP | | 05/26/2021 | MORGAN STANLEY & COMPANY | 05/26/2021 | MORGAN STANLEY & COMPANY | 25,000 | 25,000 | 26,250 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,250 | 1,250 | 0 | 0 |
| 49926D-AB-5 | KNOWLES CORP | | 05/01/2021 | Reclassification | 11/01/2021 | Maturity @ 100.00 | 93,000 | 106,941 | 97,111 | 93,000 | 0 | (13,941) | 0 | (13,941) | 0 | 0 | 4,111 | 4,111 | 3,023 | 0 |
| 501812-AA-9 | LCI INDUSTRIES | | 05/11/2021 | WELLS FARGO SECURITIES LLC | 05/11/2021 | WELLS FARGO SECURITIES LLC | 25,000 | 25,000 | 25,000 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 550424-AA-3 | LUMINAR TECHNOLOGIES INC | | 12/15/2021 | GOLDMAN | 12/15/2021 | JP MORGAN SECURITIES LLC | 50,000 | 50,000 | 48,250 | 50,000 | 0 | 0 | 0 | 0 | 0 | 0 | (1,750) | (1,750) | 0 | 0 |
| 553368-AA-9 | MP MATERIALS CORP | | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 100,000 | 100,000 | 100,500 | 100,000 | 0 | 0 | 0 | 0 | 0 | 0 | 500 | 500 | 0 | 0 |
| 55955D-AA-8 | MAGNITE INC | | 03/16/2021 | GOLDMAN | 03/16/2021 | GOLDMAN | 25,000 | 25,000 | 25,000 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 565788-AA-4 | MARATHON DIGITAL HOLDINGS INC | | 11/16/2021 | Jefferies | 11/16/2021 | Jefferies | 50,000 | 50,000 | 49,750 | 50,000 | 0 | 0 | 0 | 0 | 0 | 0 | (250) | (250) | 0 | 0 |
| 57164Y-AC-1 | MARRIOTT VACATIONS WORLDWIDE CORP | | 01/28/2021 | JP MORGAN SECURITIES LLC | 01/28/2021 | JP MORGAN SECURITIES LLC | 75,000 | 75,000 | 76,313 | 75,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,313 | 1,313 | 0 | 0 |
| 594972-AD-3 | MICROSTRATEGY INC | | 02/17/2021 | Jefferies | 02/17/2021 | Jefferies | 75,000 | 75,000 | 76,219 | 75,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,219 | 1,219 | 0 | 0 |
| 617459-AH-5 | MSC 2011-C2 C - CMBS | | 05/24/2021 | PERSHING DIV OF DLJ SEC LNDING | 06/17/2021 | Paydown | 100,000 | 100,000 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 452 | 369 |
| 62432M-AA-7 | MVEW 14 A1 - CDO | | 01/14/2021 | BANC OF AMERICA/FIXED INCOME | 10/15/2021 | Paydown | 400,000 | 400,080 | 400,000 | 400,073 | 0 | (7) | 0 | (7) | 0 | 0 | (73) | (73) | 3,967 | 346 |
| 62886H-BC-4 | NCL CORPORATION LTD | | 11/17/2021 | BARCLAYS CAPITAL INC./LE | 11/17/2021 | BARCLAYS CAPITAL INC./LE | 75,000 | 75,000 | 75,188 | 75,000 | 0 | 0 | 0 | 0 | 0 | 0 | 188 | 188 | 0 | 0 |
| 64049M-AB-6 | NEOGENOMICS INC | | 01/07/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 01/07/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 25,000 | 25,000 | 26,500 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,500 | 1,500 | 0 | 0 |
| 65341B-AE-6 | NEXTERA ENERGY PARTNERS LP | | 06/15/2021 | MORGAN STANLEY & COMPANY | 06/15/2021 | MORGAN STANLEY & COMPANY | 25,000 | 25,000 | 24,688 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | (313) | (313) | 0 | 0 |
| 668771-AA-6 | NORTONLIFELOCK INC | | 03/31/2021 | NOMURA SECURITIES INTL INC | 05/25/2021 | NOMURA SECURITIES INTL INC | 200,000 | 233,850 | 276,127 | 230,308 | 0 | (3,542) | 0 | (3,542) | 0 | 0 | 45,818 | 45,818 | 1,133 | 556 |
| 67181A-AA-5 | OAK STREET HEALTH INC | | 03/12/2021 | JP MORGAN SECURITIES LLC | 03/31/2021 | JP MORGAN SECURITIES LLC | 75,000 | 75,000 | 74,671 | 75,000 | 0 | 0 | 0 | 0 | 0 | 0 | (329) | (329) | 0 | 0 |
| 679295-AF-2 | OKTA INC | | 03/24/2021 | MIZUHO SECURITIES USA INC. | 09/03/2021 | Various | 225,000 | 264,553 | 298,006 | 262,723 | 0 | (1,830) | 0 | (1,830) | 0 | 0 | 35,283 | 35,283 | 438 | 237 |
| 682189-AR-6 | ON SEMICONDUCTOR CORP | | 05/12/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 05/12/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 25,000 | 25,000 | 25,063 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 63 | 63 | 0 | 0 |
| 683712-AA-1 | OPENDOOR TECHNOLOGIES INC | | 08/18/2021 | CITIGROUP GLOBAL MARKETS, INC | 08/18/2021 | NOMURA SECURITIES INTL INC | 75,000 | 75,000 | 73,500 | 75,000 | 0 | 0 | 0 | 0 | 0 | 0 | (1,500) | (1,500) | 0 | 0 |
| 69700M-AA-7 | PSTAT 2018-3 D - CDO | C | 04/26/2021 | Various | 11/15/2021 | Paydown | 570,000 | 570,887 | 570,000 | 570,871 | 0 | (16) | 0 | (16) | 0 | 0 | (871) | (871) | 19,630 | 4,708 |
| 69701M-AA-6 | PSTAT 203 D - CDO | C | 04/21/2021 | J P MORGAN SECURITIES | 07/20/2021 | Paydown | 585,000 | 586,898 | 585,000 | 586,814 | 0 | (84) | 0 | (84) | 0 | 0 | (1,814) | (1,814) | 9,707 | 3,108 |
| 69702E-AG-0 | PLMRS 2021-4 D - CDO | C | 08/19/2021 | MORGAN STANLEY & COMPANY | 12/20/2021 | Citigroup Global Markets, Inc. | 335,000 | 335,000 | 333,493 | 335,000 | 0 | 0 | 0 | 0 | 0 | 0 | (1,508) | (1,508) | 2,384 | 0 |
| 698884-AE-3 | PAR TECHNOLOGY CORP | | 09/15/2021 | GOLDMAN | 09/15/2021 | GOLDMAN | 50,000 | 50,000 | 52,250 | 50,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,250 | 2,250 | 0 | 0 |
| 703343-AF-0 | PATRICK INDUSTRIES INC | | 12/08/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 12/08/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 25,000 | 25,000 | 25,063 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 63 | 63 | 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 Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 70509V-AA-8 | PEBBLEBROOK HOTEL TRUST | | 02/05/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 02/08/2021 | Jefferies | 50,000 | 52,750 | 53,492 | 52,749 | 0 | (1) | 0 | (1) | 0 | 0 | 744 | 744 | 134 | 131 |
| 70614W-AA-8 | PELOTON INTERACTIVE INC | | 02/09/2021 | JP MORGAN SECURITIES LLC | 06/07/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 250,000 | 261,813 | 237,608 | 250,000 | 0 | (11,813) | 0 | (11,813) | 0 | 0 | (12,393) | (12,393) | 0 | 0 |
| 73324S-AA-2 | PORCH GROUP INC | | 09/14/2021 | GOLDMAN | 09/14/2021 | GOLDMAN | 25,000 | 25,000 | 25,063 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 63 | 63 | 0 | 0 |
| 74331M-AA-4 | PROG 2018-SFR3 A - RMBS | | 01/27/2021 | GOLDMAN | 09/17/2021 | Paydown | 198,659 | 202,446 | 198,659 | 201,552 | 0 | (894) | 0 | (894) | 0 | 0 | (2,893) | (2,893) | 5,139 | 600 |
| 75342E-AE-4 | RAPID7 INC | | 03/17/2021 | GOLDMAN | 03/31/2021 | Jefferies | 25,000 | 24,999 | 24,814 | 24,999 | 0 | 0 | 0 | 0 | 0 | 0 | (186) | (186) | 3 | 1 |
| 75737F-AD-0 | REDFIN CORP | | 03/23/2021 | GOLDMAN | 03/23/2021 | GOLDMAN | 50,000 | 50,000 | 50,375 | 50,000 | 0 | 0 | 0 | 0 | 0 | 0 | 375 | 375 | 0 | 0 |
| 78397D-AB-4 | SBL HOLDINGS INC | | 02/10/2021 | Various | 09/13/2021 | Various | 190,000 | 188,298 | 196,272 | 188,342 | 0 | 44 | 0 | 44 | 0 | 0 | 7,930 | 7,930 | 2,751 | 0 |
| 819047-AA-9 | SHAKE SHACK INC | | 03/02/2021 | JP MORGAN SECURITIES LLC | 03/02/2021 | JP MORGAN SECURITIES LLC | 25,000 | 25,000 | 25,438 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 438 | 438 | 0 | 0 |
| 82452J-AC-3 | SHIFT4 PAYMENTS INC | | 07/22/2021 | CREDIT SUISSE SECURITIES | 07/22/2021 | OPPENHEIMER & CO. INC. | 25,000 | 25,000 | 25,906 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 906 | 906 | 0 | 0 |
| 82452T-AA-5 | SHIFT TECHNOLOGIES INC | | 05/25/2021 | JP MORGAN SECURITIES LLC | 05/25/2021 | JP MORGAN SECURITIES LLC | 50,000 | 50,000 | 51,375 | 50,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,375 | 1,375 | 0 | 0 |
| 826919-AD-4 | SILICON LABORATORIES INC | | 05/17/2021 | MIZUHO SECURITIES USA INC. | 08/02/2021 | BARCLAYS CAPITAL INC./LE | 225,000 | 271,467 | 313,923 | 269,062 | 0 | (2,405) | 0 | (2,405) | 0 | 0 | 44,860 | 44,860 | 895 | 602 |
| 83192H-AA-4 | SMILEDIRECTCLUB INC | | 02/05/2021 | JP MORGAN SECURITIES LLC | 02/05/2021 | JP MORGAN SECURITIES LLC | 75,000 | 75,000 | 76,200 | 75,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,200 | 1,200 | 0 | 0 |
| 83406F-AA-0 | SOFI TECHNOLOGIES INC | | 09/30/2021 | CITIGROUP GLOBAL MARKETS, INC | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 50,000 | 50,000 | 51,125 | 50,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,125 | 1,125 | 0 | 0 |
| 848577-AB-8 | SPIRIT AIRLINES INC | | 04/29/2021 | BARCLAYS CAPITAL INC./LE | 04/29/2021 | BARCLAYS CAPITAL INC./LE | 75,000 | 75,000 | 77,719 | 75,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,719 | 2,719 | 6 | 0 |
| 848637-AF-1 | SPLUNK INC | | 02/25/2021 | Various | 10/21/2021 | Various | 325,000 | 334,272 | 333,786 | 333,404 | 0 | (868) | 0 | (868) | 0 | 0 | 382 | 382 | 2,945 | 655 |
| 85859N-AA-0 | STEM INC | | 11/18/2021 | MORGAN STANLEY & COMPANY | 11/18/2021 | MORGAN STANLEY & COMPANY | 25,000 | 25,000 | 25,188 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 188 | 188 | 0 | 0 |
| 87241E-AC-9 | TCW 2019-1 A - CDO | C | 01/28/2021 | BANC OF AMERICA/FIXED INCOME | 08/16/2021 | Paydown | 300,000 | 300,060 | 300,000 | 300,066 | 0 | 6 | 0 | 6 | 0 | 0 | (66) | (66) | 1,630 | 0 |
| 87874R-AC-4 | TECHTARGET INC | | 12/09/2021 | JP MORGAN SECURITIES LLC | 12/09/2021 | JP MORGAN SECURITIES LLC | 25,000 | 25,000 | 25,000 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 88331L-AA-6 | BEAUTY HEALTH CO | | 09/10/2021 | JP MORGAN SECURITIES LLC | 09/10/2021 | JP MORGAN SECURITIES LLC | 50,000 | 50,000 | 51,250 | 50,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,250 | 1,250 | 0 | 0 |
| 88554D-AC-0 | 3D SYSTEMS CORP | | 11/12/2021 | GOLDMAN | 12/13/2021 | Jefferies | 25,000 | 25,000 | 23,901 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | (1,099) | (1,099) | 0 | 0 |
| 896945-AC-6 | TRIPADVISOR INC | | 03/23/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 03/23/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 25,000 | 25,000 | 25,125 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 125 | 125 | 0 | 0 |
| 90184L-AM-4 | TWITTER INC | | 03/02/2021 | GOLDMAN | 03/02/2021 | GOLDMAN | 100,000 | 100,000 | 99,250 | 100,000 | 0 | 0 | 0 | 0 | 0 | 0 | (750) | (750) | 0 | 0 |
| 902252-AA-3 | TYLER TECHNOLOGIES INC | | 03/05/2021 | GOLDMAN | 03/05/2021 | GOLDMAN | 50,000 | 50,000 | 52,750 | 50,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,750 | 2,750 | 0 | 0 |
| 91332U-AA-9 | UNITY SOFTWARE INC | | 11/17/2021 | GOLDMAN | 11/17/2021 | Jefferies | 75,000 | 75,000 | 75,656 | 75,000 | 0 | 0 | 0 | 0 | 0 | 0 | 656 | 656 | 0 | 0 |
| 91680M-AA-5 | UPSTART HOLDINGS INC | | 08/18/2021 | GOLDMAN | 08/18/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 50,000 | 50,000 | 52,875 | 50,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,875 | 2,875 | 0 | 0 |
| 91688F-AA-2 | UPWORK INC | | 08/06/2021 | GOLDMAN | 08/06/2021 | GOLDMAN | 25,000 | 25,000 | 25,125 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 125 | 125 | 0 | 0 |
| 92347M-AA-8 | VERITONE INC | | 11/17/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/17/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 25,000 | 25,000 | 25,750 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | 750 | 750 | 0 | 0 |
| 92918V-AA-7 | VROOM INC | | 06/16/2021 | GOLDMAN | 06/16/2021 | GOLDMAN | 25,000 | 25,000 | 24,844 | 25,000 | 0 | 0 | 0 | 0 | 0 | 0 | (156) | (156) | 0 | 0 |
| 974637-AB-6 | WINNEBAGO INDUSTRIES INC | | 07/27/2021 | GOLDMAN | 10/05/2021 | CREDIT SUISSE SECURITIES | 75,000 | 96,437 | 104,708 | 95,319 | 0 | (1,118) | 0 | (1,118) | 0 | 0 | 9,389 | 9,389 | 581 | 369 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 14,729,659 | 15,190,123 | 15,584,973 | 15,112,625 | 0 | (77,482) | 15 | (77,498) | 0 | 0 | 434,386 | 434,386 | 213,029 | 48,018 |
| 015857-80-8 | ALGONQUIN POWER & UTILITIES CORP | C | 03/23/2021 | JP MORGAN SECURITIES INC. | 06/30/2021 | Various | 30,000 | 33,328 | 33,663 | 32,691 | 0 | (637) | 0 | (637) | 0 | 0 | 972 | 972 | 588 | (32) |
| 05565A-GF-4 | BNP PARIBAS SA | C | 06/29/2021 | J P MORGAN SECURITIES | 10/20/2021 | GOLDMAN | 200,000 | 240,320 | 237,540 | 238,570 | 0 | (1,750) | 0 | (1,750) | 0 | 0 | (1,030) | (1,030) | 9,567 | 5,250 |
| 11259P-10-9 | BROOKFIELD BRP HOLDINGS (CANADA) INC | C | 08/23/2021 | Various | 10/01/2021 | Various | 190,500 | 190,570 | 196,445 | 190,519 | 0 | (51) | 0 | (51) | 0 | 0 | 5,925 | 5,925 | 2,220 | 4 |
| 14314C-10-5 | CARLYLE FINANCE LLC | | 05/05/2021 | Various | 06/03/2021 | JP MORGAN SECURITIES INC. | 39,375 | 38,864 | 39,958 | 38,865 | 0 | 0 | 0 | 0 | 0 | 0 | 1,093 | 1,093 | 113 | 0 |
| 233331-80-0 | DTE ENERGY CO | | 03/19/2021 | JP MORGAN SECURITIES INC. | 06/30/2021 | Adjustment | 90,650 | 91,461 | 90,650 | 90,650 | 0 | (811) | 0 | (811) | 0 | 0 | 0 | 0 | 1,910 | 186 |
| 233331-85-9 | DTE ENERGY CO | | 03/23/2021 | JP MORGAN SECURITIES INC. | 06/15/2021 | JP MORGAN SECURITIES INC. | 24,550 | 25,607 | 25,678 | 25,356 | 0 | (236) | 15 | (251) | 0 | 0 | 322 | 322 | 380 | 84 |
| 25746U-B4-4 | DOMINION ENERGY INC | | 03/23/2021 | JP MORGAN SECURITIES INC. | 08/31/2021 | Various | 156,500 | 158,938 | 157,031 | 157,778 | 0 | (1,072) | 88 | (1,160) | 0 | 0 | (748) | (748) | 4,215 | 857 |
| 26441C-BP-9 | DUKE ENERGY CORP | | 09/23/2021 | Various | 12/07/2021 | RBC CAPITAL MARKETS | 14,000 | 14,009 | 13,545 | 13,909 | 0 | 0 | 100 | (100) | 0 | 0 | (364) | (364) | 90 | 0 |
| 48253M-10-4 | KKR GROUP FINANCE CO IX LLC | | 06/24/2021 | Various | 09/10/2021 | JP MORGAN SECURITIES INC. | 81,275 | 82,566 | 85,124 | 82,116 | 0 | (450) | 0 | (450) | 0 | 0 | 3,008 | 3,008 | 1,311 | 440 |

# 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 (Stock) | Actual Cost | Consideration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 524901-60-0 | LEGG MASON INC | | 03/09/2021 | JP MORGAN SECURITIES INC. | 09/15/2021 | Call @ 25.00 | 50,000 | 51,458 | 50,000 | 50,000 | 0 | (1,458) | 0 | (1,458) | 0 | 0 | 0 | 0 | 2,044 | (30) |
| 637432-10-5 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 06/24/2021 | JP MORGAN SECURITIES INC. | 07/16/2021 | Various | 35,000 | 38,182 | 37,943 | 38,026 | 0 | (156) | 0 | (156) | 0 | 0 | (83) | (83) | 344 | 230 |
| 65339K-10-0 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | 02/19/2021 | JP MORGAN SECURITIES INC. | 08/18/2021 | JP MORGAN SECURITIES INC. | 66,100 | 67,318 | 67,416 | 66,507 | 0 | (688) | 123 | (811) | 0 | 0 | 909 | 909 | 1,621 | 331 |
| 744320-AL-6 | PRUDENTIAL FINANCIAL INC | | 03/01/2021 | MORGAN STANLEY & COMPANY | 07/14/2021 | PERSHING DIV OF DLJ SEC LNDING | 50,000 | 52,864 | 52,800 | 52,175 | 0 | (689) | 0 | (689) | 0 | 0 | 625 | 625 | 2,456 | 1,371 |
| 808513-BJ-3 | CHARLES SCHWAB CORP | | 07/19/2021 | Various | 07/26/2021 | Adjustment | 171,000 | 175,340 | 175,320 | 175,320 | 0 | (20) | 0 | (20) | 0 | 0 | 0 | 0 | 0 | 590 |
| 816851-60-4 | SEMPRA ENERGY | | 03/10/2021 | JP MORGAN SECURITIES INC. | 04/13/2021 | JP MORGAN SECURITIES INC. | 32,050 | 34,963 | 35,294 | 34,554 | 0 | (409) | 0 | (409) | 0 | 0 | 740 | 740 | 527 | 0 |
| 842587-30-5 | SOUTHERN CO | | 03/23/2021 | JP MORGAN SECURITIES INC. | 10/18/2021 | Various | 172,200 | 176,425 | 174,417 | 172,850 | 0 | (2,880) | 694 | (3,575) | 0 | 0 | 1,568 | 1,568 | 5,359 | 1,386 |
| 842587-DJ-3 | SOUTHERN CO | | 09/16/2021 | CREDIT SUISSE SECURITIES | 11/15/2021 | CREDIT SUISSE SECURITIES | 42,000 | 43,208 | 42,368 | 43,004 | 0 | (34) | 170 | (203) | 0 | 0 | (637) | (637) | 271 | 22 |
| 92857W-BW-9 | VODAFONE GROUP PLC | C | 06/01/2021 | BANC OF AMERICA/FIXED INCOME | 06/25/2021 | STIFEL NICOLAUS & COMPANY | 60,000 | 60,000 | 59,712 | 60,000 | 0 | 0 | 0 | 0 | 0 | 0 | (288) | (288) | 172 | 0 |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | | 1,505,200 | 1,575,420 | 1,574,903 | 1,562,889 | 0 | (11,341) | 1,190 | (12,531) | 0 | 0 | 12,014 | 12,014 | 33,188 | 10,688 |
| 000000-00-0 | BL PPD Inc TLB | | 01/06/2021 | JP Morgan | 12/08/2021 | Direct | 700,000 | 696,500 | 700,387 | 696,920 | 0 | 420 | 0 | 420 | 0 | 0 | 3,467 | 3,467 | 15,150 | 0 |
| 8299999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | | 700,000 | 696,500 | 700,387 | 696,920 | 0 | 420 | 0 | 420 | 0 | 0 | 3,467 | 3,467 | 15,150 | 0 |
| 8399998. Total - Bonds | | | | | | | 96,621,892 | 97,487,633 | 98,104,481 | 97,355,806 | 0 | (82,797) | 49,029 | (131,826) | 0 | 0 | 710,712 | 710,712 | 497,687 | 125,466 |
| 03768E-40-2 | APOLLO GLOBAL MANAGEMENT INC | | 04/26/2021 | JP MORGAN SECURITIES INC. | 09/29/2021 | JP MORGAN SECURITIES INC. | 3,008.000 | 80,959 | 81,639 | 80,940 | 0 | 0 | 19 | (19) | 0 | 0 | 699 | 699 | 1,365 | 0 |
| 04686J-20-0 | ATHENE HOLDING LTD | C | 06/17/2021 | Jefferies | 06/25/2021 | JP MORGAN SECURITIES INC. | 1,460.000 | 39,347 | 39,352 | 39,347 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 6 | 0 | 0 |
| 04686J-30-9 | ATHENE HOLDING LTD | C | 03/09/2021 | JP MORGAN SECURITIES INC. | 04/13/2021 | JP MORGAN SECURITIES INC. | 1,500.000 | 41,918 | 42,585 | 41,918 | 0 | 0 | 0 | 0 | 0 | 0 | 667 | 667 | 598 | 0 |
| 062545-20-7 | BANK OF HAWAII CORP | | 06/24/2021 | JP MORGAN SECURITIES INC. | 10/18/2021 | JP MORGAN SECURITIES INC. | 1,390.000 | 35,710 | 35,780 | 35,519 | 0 | 0 | 191 | (191) | 0 | 0 | 261 | 261 | 574 | 0 |
| 101121-40-8 | BOSTON PROPERTIES INC | | 02/01/2021 | WELLS FARGO SECURITIES LLC | 04/01/2021 | Call @ 25.00 | 5,100.000 | 129,285 | 127,500 | 129,285 | 0 | 0 | 0 | 0 | 0 | 0 | (1,785) | (1,785) | 2,510 | 0 |
| 172967-MV-0 | CITIGROUP INC | | 06/24/2021 | J P MORGAN SECURITIES | 08/18/2021 | UBS SECURITIES LLC | 60,000.000 | 61,548 | 61,695 | 61,548 | 0 | 0 | 0 | 0 | 0 | 0 | 146 | 146 | 581 | 0 |
| 229899-30-7 | CULLEN/FROST BANKERS INC | | 07/13/2021 | Various | 10/06/2021 | JP MORGAN SECURITIES INC. | 4,561.000 | 117,398 | 119,961 | 117,241 | 0 | 0 | 157 | (157) | 0 | 0 | 2,720 | 2,720 | 1,269 | 0 |
| 281020-AS-6 | EDISON INTERNATIONAL | | 06/24/2021 | PERSHING DIV OF DLJ SEC LNDING | 08/20/2021 | CREDIT SUISSE SECURITIES | 40,000.000 | 41,207 | 41,385 | 40,450 | 0 | 0 | 757 | (757) | 0 | 0 | 935 | 935 | 0 | 0 |
| 33616C-69-6 | FIRST REPUBLIC BANK | | 11/19/2021 | DEUTSCHE BANK SECURITIES, INC. | 12/17/2021 | JP MORGAN SECURITIES INC. | 950.000 | 23,791 | 24,016 | 23,791 | 0 | 0 | 0 | 0 | 0 | 0 | 225 | 225 | 0 | 0 |
| 33616C-74-6 | FIRST REPUBLIC BANK | | 01/29/2021 | Various | 02/17/2021 | JP MORGAN SECURITIES INC. | 2,575.000 | 64,438 | 63,809 | 64,438 | 0 | 0 | 0 | 0 | 0 | 0 | (629) | (629) | 0 | 0 |
| 33616C-78-7 | FIRST REPUBLIC BANK | | 06/24/2021 | JP MORGAN SECURITIES INC. | 12/07/2021 | JP MORGAN SECURITIES INC. | 3,496.000 | 92,021 | 92,479 | 91,903 | 0 | 0 | 118 | (118) | 0 | 0 | 576 | 576 | 2,730 | 0 |
| 33616C-81-1 | FIRST REPUBLIC BANK | | 03/26/2021 | JP MORGAN SECURITIES INC. | 07/30/2021 | Various | 2,962.000 | 77,105 | 77,248 | 76,597 | 0 | 0 | 508 | (508) | 0 | 0 | 650 | 650 | 852 | 0 |
| 33616C-83-7 | FIRST REPUBLIC BANK | | 03/10/2021 | JP MORGAN SECURITIES INC. | 03/30/2021 | Call @ 25.00 | 1,000.000 | 25,352 | 25,000 | 25,352 | 0 | 0 | 0 | 0 | 0 | 0 | (352) | (352) | 344 | 0 |
| 360271-30-8 | FULTON FINANCIAL CORP | | 03/12/2021 | JP MORGAN SECURITIES INC. | 03/26/2021 | JP MORGAN SECURITIES INC. | 1,000.000 | 25,671 | 26,489 | 25,671 | 0 | 0 | 0 | 0 | 0 | 0 | 819 | 819 | 0 | 0 |
| 38144G-AG-6 | GOLDMAN SACHS GROUP INC | | 09/30/2021 | Various | 11/17/2021 | MORGAN STANLEY & COMPANY | 135,000.000 | 137,416 | 134,705 | 135,399 | 0 | 0 | 2,017 | (2,017) | 0 | 0 | (694) | (694) | 0 | 0 |
| 446150-82-3 | HUNTINGTON BANCSHARES INC | | 02/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 02/12/2021 | JP MORGAN SECURITIES INC. | 2,600.000 | 64,792 | 65,350 | 64,792 | 0 | 0 | 0 | 0 | 0 | 0 | 558 | 558 | 0 | 0 |
| 48126H-AA-8 | JPMORGAN CHASE & CO | | 03/08/2021 | BARCLAYS CAPITAL INC | 05/14/2021 | J P MORGAN SECURITIES | 65,000.000 | 69,342 | 69,910 | 68,331 | 0 | 0 | 1,011 | (1,011) | 0 | 0 | 1,578 | 1,578 | 0 | 0 |
| 48127V-82-7 | JPMORGAN CHASE & CO | | 02/22/2021 | JP MORGAN SECURITIES INC. | 05/04/2021 | WELLS FARGO SECURITIES LLC | 2,000.000 | 51,069 | 49,980 | 51,058 | 0 | 0 | 11 | (11) | 0 | 0 | (1,078) | (1,078) | 769 | 0 |
| 48128B-52-3 | JPMORGAN CHASE & CO | | 07/27/2021 | Various | 08/31/2021 | JP MORGAN SECURITIES INC. | 800.000 | 20,018 | 20,406 | 20,018 | 0 | 0 | 0 | 0 | 0 | 0 | 388 | 388 | 0 | 0 |
| 48128B-AN-1 | JPMORGAN CHASE & CO | | 07/21/2021 | BNP Paribas | 12/02/2021 | Various | 70,000.000 | 71,064 | 69,513 | 70,263 | 0 | 0 | 801 | (801) | 0 | 0 | (750) | (750) | 1,047 | 0 |
| 49446R-71-1 | KIMCO REALTY CORP | | 06/04/2021 | NATL FINANCIAL SERVICES CORP (NFS) | 09/15/2021 | JP MORGAN SECURITIES INC. | 5,000.000 | 131,100 | 133,423 | 131,100 | 0 | 0 | 0 | 0 | 0 | 0 | 2,323 | 2,323 | 1,641 | 0 |
| 55261F-AH-7 | M&T BANK CORP | | 04/22/2021 | Various | 09/23/2021 | UBS SECURITIES LLC | 90,000.000 | 102,018 | 101,433 | 101,262 | 0 | (756) | 0 | (756) | 0 | 0 | 171 | 171 | 2,306 | 0 |
| 55261F-AN-4 | M&T BANK CORP | | 09/23/2021 | Various | 12/16/2021 | Various | 136,000.000 | 137,602 | 134,048 | 135,184 | 0 | 0 | 2,418 | (2,418) | 0 | 0 | (1,136) | (1,136) | 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 Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 61761J-40-6 | MORGAN STANLEY | | 03/10/2021 | JP MORGAN SECURITIES INC. | 03/17/2021 | JP MORGAN SECURITIES INC. | 856.000 | 24,270 | 24,798 | 24,270 | 0 | 0 | 0 | 0 | 0 | 0 | 528 | 528 | 0 | 0 |
| 61762V-60-6 | MORGAN STANLEY | | 05/17/2021 | JP MORGAN SECURITIES INC. | 09/15/2021 | Various | 2,400.000 | 68,134 | 71,319 | 68,134 | 0 | 0 | 0 | 0 | 0 | 0 | 3,185 | 3,185 | 878 | 0 |
| 61762V-86-1 | MORGAN STANLEY | | 11/05/2021 | JP MORGAN SECURITIES INC. | 11/30/2021 | JP MORGAN SECURITIES INC. | 4,089.000 | 103,207 | 101,458 | 103,207 | 0 | 0 | 0 | 0 | 0 | 0 | (1,749) | (1,749) | 0 | 0 |
| 61763E-20-7 | MORGAN STANLEY | | 03/09/2021 | JP MORGAN SECURITIES INC. | 03/25/2021 | JP MORGAN SECURITIES INC. | 270.000 | 7,672 | 7,747 | 7,672 | 0 | 0 | 0 | 0 | 0 | 0 | 76 | 76 | 0 | 0 |
| 637417-87-4 | NATIONAL RETAIL PROPERTIES INC | | 05/19/2021 | Various | 10/18/2021 | Various | 8,775.000 | 224,852 | 222,369 | 224,852 | 0 | 0 | 0 | 0 | 0 | 0 | (2,483) | (2,483) | 7,251 | 0 |
| 693475-85-7 | PNC FINANCIAL SERVICES GROUP INC | | 03/09/2021 | JP MORGAN SECURITIES INC. | 04/12/2021 | Various | 1,600.000 | 42,386 | 43,006 | 42,386 | 0 | 0 | 0 | 0 | 0 | 0 | 620 | 620 | 0 | 0 |
| 693475-BC-8 | PNC FINANCIAL SERVICES GROUP INC | | 09/15/2021 | Citigroup (SSB) | 11/12/2021 | Various | 130,000.000 | 131,284 | 129,129 | 130,000 | 0 | 0 | 1,284 | (1,284) | 0 | 0 | (871) | (871) | 0 | 0 |
| 69360J-57-8 | PS BUSINESS PARKS INC | | 01/05/2021 | WELLS FARGO SECURITIES LLC | 08/05/2021 | Various | 2,750.000 | 71,500 | 73,239 | 71,500 | 0 | 0 | 0 | 0 | 0 | 0 | 1,739 | 1,739 | 1,109 | 0 |
| 74460W-46-1 | PUBLIC STORAGE | | 06/16/2021 | Various | 10/12/2021 | JP MORGAN SECURITIES INC. | 2,000.000 | 50,249 | 50,163 | 50,249 | 0 | 0 | 0 | 0 | 0 | 0 | (87) | (87) | 583 | 0 |
| 74460W-75-0 | PUBLIC STORAGE | | 02/23/2021 | JP MORGAN SECURITIES INC. | 06/07/2021 | WELLS FARGO SECURITIES LLC | 2,000.000 | 50,826 | 50,600 | 50,826 | 0 | 0 | 0 | 0 | 0 | 0 | (226) | (226) | 641 | 0 |
| 7591EP-88-6 | REGIONS FINANCIAL CORP | | 07/09/2021 | Various | 10/21/2021 | Various | 5,743.000 | 148,046 | 148,426 | 148,046 | 0 | 0 | 0 | 0 | 0 | 0 | 380 | 380 | 1,313 | 0 |
| 78486Q-AG-6 | SVB FINANCIAL GROUP | | 01/26/2021 | Various | 03/05/2021 | Various | 85,000.000 | 85,250 | 85,662 | 85,250 | 0 | 0 | 0 | 0 | 0 | 0 | 412 | 412 | 0 | 0 |
| 860630-86-2 | STIFEL FINANCIAL CORP | | 07/15/2021 | STIFEL NICOLAUS & COMPANY | 09/02/2021 | JP MORGAN SECURITIES INC. | 2,400.000 | 60,000 | 61,378 | 60,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,378 | 1,378 | 405 | 0 |
| 898332Q-83-6 | TRUIST FINANCIAL CORP | | 04/06/2021 | JP MORGAN SECURITIES INC. | 06/01/2021 | Call @ 25.00 | 2,532.000 | 64,137 | 63,300 | 64,126 | 0 | 0 | 11 | (11) | 0 | 0 | (826) | (826) | 890 | 0 |
| 898332Q-AC-3 | TRUIST FINANCIAL CORP | | 06/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 12/17/2021 | Various | 125,000.000 | 134,955 | 134,145 | 134,063 | 0 | 0 | 893 | (893) | 0 | 0 | 82 | 82 | 671 | 0 |
| 902973-15-5 | US BANCORP | | 01/05/2021 | JP MORGAN SECURITIES INC. | 05/20/2021 | JP MORGAN SECURITIES INC. | 1,498.000 | 36,723 | 36,534 | 36,027 | 0 | 0 | 696 | (696) | 0 | 0 | 507 | 507 | 328 | 0 |
| 902973-71-8 | U.S. BANCORP | | 01/27/2021 | PERSHING DIV OF DLJ SEC LNDING | 02/17/2021 | JP MORGAN SECURITIES INC. | 5,375.000 | 132,942 | 133,716 | 132,942 | 0 | 0 | 0 | 0 | 0 | 0 | 774 | 774 | 0 | 0 |
| 902973-83-3 | US BANCORP | | 03/09/2021 | JP MORGAN SECURITIES INC. | 08/11/2021 | Various | 4,900.000 | 128,767 | 127,021 | 127,089 | 0 | 0 | 1,678 | (1,678) | 0 | 0 | (68) | (68) | 3,209 | 0 |
| 902973-AZ-9 | US BANCORP | | 06/24/2021 | MORGAN STANLEY & COMPANY | 09/29/2021 | PERSHING DIV OF DLJ SEC LNDING | 55,000.000 | 63,217 | 64,204 | 62,425 | 0 | 0 | 792 | (792) | 0 | 0 | 1,779 | 1,779 | 0 | 0 |
| 929042-84-4 | VORNADO REALTY TRUST | | 05/19/2021 | Jefferies | 06/10/2021 | JP MORGAN SECURITIES INC. | 1,100.000 | 27,825 | 28,366 | 27,825 | 0 | 0 | 0 | 0 | 0 | 0 | 542 | 542 | 0 | 0 |
| 95002Y-40-0 | WELLS FARGO & CO | | 07/21/2021 | Various | 10/07/2021 | Various | 4,400.000 | 109,984 | 110,176 | 109,984 | 0 | 0 | 0 | 0 | 0 | 0 | 193 | 193 | 623 | 0 |
| G7498P-12-7 | RENAISSANCERE HOLDINGS LTD | C | 07/07/2021 | WELLS FARGO SECURITIES LLC | 09/13/2021 | JP MORGAN SECURITIES INC. | 1,325.000 | 33,125 | 33,793 | 33,125 | 0 | 0 | 0 | 0 | 0 | 0 | 668 | 668 | 132 | 0 |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | | | 3,439,520 | 3,438,253 | 3,425,404 | 0 | (756) | 13,360 | (14,116) | 0 | 0 | 12,849 | 12,849 | 34,619 | 0 |
| 084423-70-6 | W R BERKLEY CORP | | 10/08/2021 | JP MORGAN SECURITIES INC. | 11/22/2021 | JP MORGAN SECURITIES INC. | 732.000 | 19,346 | 19,277 | 19,249 | 0 | (97) | 0 | (97) | 0 | 0 | 27 | 27 | 0 | 0 |
| 313747-70-1 | FEDERAL REALTY INVESTMENT TRUST | | 01/05/2021 | WELLS FARGO SECURITIES LLC | 05/10/2021 | JP MORGAN SECURITIES INC. | 5,500.000 | 141,295 | 145,295 | 139,156 | 0 | (2,139) | 0 | (2,139) | 0 | 0 | 6,139 | 6,139 | 1,719 | 0 |
| 361860-20-8 | GMAC CAPITAL TRUST I | | 03/09/2021 | JP MORGAN SECURITIES INC. | 04/28/2021 | Call @ 25.00 | 2,200.000 | 57,435 | 55,000 | 57,435 | 0 | 0 | 0 | 0 | 0 | 0 | (2,435) | (2,435) | 0 | 0 |
| 759351-70-3 | REINSURANCE GROUP OF AMERICA INC | | 03/12/2021 | JP MORGAN SECURITIES INC. | 06/30/2021 | JP MORGAN SECURITIES INC. | 1,225.000 | 32,476 | 33,293 | 32,103 | 0 | (373) | 0 | (373) | 0 | 0 | 1,190 | 1,190 | 475 | 0 |
| 8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | | | 250,552 | 252,865 | 247,943 | 0 | (2,609) | 0 | (2,609) | 0 | 0 | 4,922 | 4,922 | 2,193 | 0 |
| 8999998. Total - Preferred Stocks | | | | | | | | 3,690,072 | 3,691,118 | 3,673,347 | 0 | (3,365) | 13,360 | (16,725) | 0 | 0 | 17,771 | 17,771 | 36,813 | 0 |
| 003654-10-0 | ABIOMED ORD | | 08/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 29.000 | 10,502 | 9,574 | 10,502 | 0 | 0 | 0 | 0 | 0 | 0 | (928) | (928) | 0 | 0 |
| 015271-10-9 | ALEXANDRIA REAL ESTATE EQ REIT ORD | | 08/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 96.000 | 19,658 | 18,559 | 19,658 | 0 | 0 | 0 | 0 | 0 | 0 | (1,099) | (1,099) | 108 | 0 |
| 023135-10-6 | AMAZON COM ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 08/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 7.000 | 25,420 | 24,004 | 25,420 | 0 | 0 | 0 | 0 | 0 | 0 | (1,415) | (1,415) | 0 | 0 |
| 02376R-10-2 | AMERICAN AIRLINES GROUP ORD | | 09/30/2021 | Various | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,447.000 | 30,398 | 27,587 | 30,398 | 0 | 0 | 0 | 0 | 0 | 0 | (2,811) | (2,811) | 0 | 0 |
| 046353-10-8 | ASTRAZENECA ADR REP 0.5 ORD | C | 07/21/2021 | Unknown | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2,738.223 | 137,588 | 159,927 | 137,588 | 0 | 0 | 0 | 0 | 0 | 0 | 22,339 | 22,339 | 1,205 | 0 |
| 052769-10-6 | AUTODESK ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 40.000 | 12,312 | 11,547 | 12,312 | 0 | 0 | 0 | 0 | 0 | 0 | (765) | (765) | 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 Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 071813-10-9 | BAXTER INTERNATIONAL ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 578.000 | 49,560 | 50,031 | 49,560 | 0 | 0 | 0 | 0 | 0 | 0 | 472 | 472 | 0 | 0 |
| 075887-10-9 | BECTON DICKINSON ORD | | 08/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 126.000 | 31,712 | 30,916 | 31,712 | 0 | 0 | 0 | 0 | 0 | 0 | (795) | (795) | 105 | 0 |
| 09062X-10-3 | BIOGEN ORD | | 11/04/2021 | Various | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 415.000 | 115,751 | 100,212 | 115,751 | 0 | 0 | 0 | 0 | 0 | 0 | (15,539) | (15,539) | 0 | 0 |
| 101137-10-7 | BOSTON SCIENTIFIC ORD | | 08/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 594.000 | 26,665 | 25,096 | 26,665 | 0 | 0 | 0 | 0 | 0 | 0 | (1,568) | (1,568) | 0 | 0 |
| 110122-10-8 | BRISTOL MYERS SQUIBB ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,196.000 | 81,024 | 70,195 | 81,024 | 0 | 0 | 0 | 0 | 0 | 0 | (10,829) | (10,829) | 602 | 0 |
| 125523-10-0 | CIGNA ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 08/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 126.000 | 26,797 | 26,345 | 26,797 | 0 | 0 | 0 | 0 | 0 | 0 | (452) | (452) | 252 | 0 |
| 127097-10-3 | CABOT OIL & GAS ORD | | 01/28/2021 | ITG INC | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 888.000 | 16,295 | 14,897 | 16,295 | 0 | 0 | 0 | 0 | 0 | 0 | (1,398) | (1,398) | 0 | 0 |
| 12769G-10-0 | CAESARS ENTERTAINMENT ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 262.000 | 29,588 | 27,077 | 29,588 | 0 | 0 | 0 | 0 | 0 | 0 | (2,511) | (2,511) | 0 | 0 |
| 134429-10-9 | CAMPBELL SOUP ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 38.000 | 1,975 | 1,559 | 1,732 | 0 | 0 | 243 | (243) | 0 | 0 | (174) | (174) | 42 | 0 |
| 14149Y-10-8 | CARDINAL HEALTH ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 08/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 42.000 | 2,480 | 2,168 | 2,480 | 0 | 0 | 0 | 0 | 0 | 0 | (311) | (311) | 0 | 0 |
| 148806-10-2 | CATALENT ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 93.000 | 10,491 | 9,406 | 10,491 | 0 | 0 | 0 | 0 | 0 | 0 | (1,085) | (1,085) | 0 | 0 |
| 15135B-10-1 | CENTENE ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 166.000 | 10,876 | 10,445 | 10,876 | 0 | 0 | 0 | 0 | 0 | 0 | (431) | (431) | 0 | 0 |
| 15677J-10-8 | CERIDIAN HCM HOLDING ORD | | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 67.000 | 8,130 | 7,038 | 8,130 | 0 | 0 | 0 | 0 | 0 | 0 | (1,092) | (1,092) | 0 | 0 |
| 177376-10-0 | CITRIX SYSTEMS ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 106.000 | 12,093 | 10,097 | 12,093 | 0 | 0 | 0 | 0 | 0 | 0 | (1,996) | (1,996) | 39 | 0 |
| 189054-10-9 | CLOROX ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 49.000 | 8,851 | 8,080 | 8,851 | 0 | 0 | 0 | 0 | 0 | 0 | (772) | (772) | 114 | 0 |
| 191216-10-0 | COCA-COLA ORD | | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 941.000 | 51,435 | 49,706 | 50,902 | 0 | 0 | 533 | (533) | 0 | 0 | (1,196) | (1,196) | 790 | 0 |
| 194162-10-3 | COLGATE PALMOLIVE ORD | | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 08/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 549.000 | 44,502 | 42,636 | 44,502 | 0 | 0 | 0 | 0 | 0 | 0 | (1,866) | (1,866) | 247 | 0 |
| 205887-10-2 | CONAGRA BRANDS ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 52.000 | 1,774 | 1,688 | 1,774 | 0 | 0 | 0 | 0 | 0 | 0 | (86) | (86) | 33 | 0 |
| 247361-70-2 | DELTA AIR LINES ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,665.000 | 75,213 | 68,350 | 71,863 | 0 | 0 | 3,350 | (3,350) | 0 | 0 | (3,513) | (3,513) | 0 | 0 |
| 252131-10-7 | DEXCOM ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 224.000 | 91,120 | 77,425 | 91,120 | 0 | 0 | 0 | 0 | 0 | 0 | (13,695) | (13,695) | 0 | 0 |
| 253868-10-3 | DIGITAL REALTY REIT ORD | | 08/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 63.000 | 10,139 | 9,210 | 10,139 | 0 | 0 | 0 | 0 | 0 | 0 | (929) | (929) | 73 | 0 |
| 25746U-10-9 | DOMINION ENERGY ORD | | 08/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 889.000 | 69,684 | 65,511 | 69,684 | 0 | 0 | 0 | 0 | 0 | 0 | (4,173) | (4,173) | 560 | 0 |
| 260557-10-3 | DOW ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 953.000 | 57,731 | 54,358 | 57,731 | 0 | 0 | 0 | 0 | 0 | 0 | (3,373) | (3,373) | 667 | 0 |
| 281020-10-7 | EDISON INTERNATIONAL ORD | | 08/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 260.000 | 14,920 | 14,526 | 14,920 | 0 | 0 | 0 | 0 | 0 | 0 | (394) | (394) | 172 | 0 |
| 29355A-10-7 | ENPHASE ENERGY ORD | | 11/04/2021 | Various | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 623.000 | 138,173 | 105,205 | 138,173 | 0 | 0 | 0 | 0 | 0 | 0 | (32,968) | (32,968) | 0 | 0 |
| 29786A-10-6 | ETSY ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 110.000 | 23,183 | 21,516 | 23,183 | 0 | 0 | 0 | 0 | 0 | 0 | (1,667) | (1,667) | 0 | 0 |
| 30034W-10-6 | EVERGY ORD | | 08/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 59.000 | 4,010 | 3,714 | 4,010 | 0 | 0 | 0 | 0 | 0 | 0 | (295) | (295) | 0 | 0 |
| 30212P-30-3 | EXPEDIA GROUP ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 188.000 | 32,626 | 30,229 | 30,777 | 0 | 0 | 1,848 | (1,848) | 0 | 0 | (548) | (548) | 0 | 0 |
| 302445-10-1 | FLIR SYSTEMS ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 05/14/2021 | Adjustment | 198.000 | 10,684 | 11,319 | 10,684 | 0 | 0 | 0 | 0 | 0 | 0 | 636 | 636 | 34 | 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 Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 31620M-10-6 | FIDELITY NATIONAL INFORMATN SVCS ORD | | 03/29/2021 | Various | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,119.000 | 153,894 | 141,682 | 153,621 | 0 | 0 | 273 | (273) | 0 | 0 | (11,939) | (11,939) | 858 | 0 |
| 337738-10-8 | FISERV ORD | | 03/29/2021 | Various | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 624.000 | 73,205 | 68,368 | 66,699 | 0 | 0 | 6,506 | (6,506) | 0 | 0 | 1,668 | 1,668 | 0 | 0 |
| 337932-10-7 | FIRSTENERGY ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 08/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 113.000 | 4,430 | 4,370 | 4,430 | 0 | 0 | 0 | 0 | 0 | 0 | (60) | (60) | 44 | 0 |
| 345370-86-0 | FORD MOTOR ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 858.000 | 10,371 | 9,835 | 10,371 | 0 | 0 | 0 | 0 | 0 | 0 | (536) | (536) | 0 | 0 |
| 364760-10-8 | GAP ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,325.000 | 31,959 | 25,572 | 31,959 | 0 | 0 | 0 | 0 | 0 | 0 | (6,387) | (6,387) | 218 | 0 |
| 37940X-10-2 | GLOBAL PAYMENTS ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 95.000 | 19,309 | 18,099 | 17,816 | 0 | 0 | 1,492 | (1,492) | 0 | 0 | 283 | 283 | 19 | 0 |
| 410345-10-2 | HANESBRANDS ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2,887.000 | 54,927 | 49,599 | 54,927 | 0 | 0 | 0 | 0 | 0 | 0 | (5,329) | (5,329) | 433 | 0 |
| 440452-10-0 | HORMEL FOODS ORD | | 03/29/2021 | Various | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 256.000 | 12,232 | 12,011 | 12,232 | 0 | 0 | 0 | 0 | 0 | 0 | (221) | (221) | 63 | 0 |
| 446413-10-6 | HUNTINGTON INGALLS INDUSTRIES ORD | | 07/22/2021 | Various | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 202.000 | 37,862 | 37,576 | 37,862 | 0 | 0 | 0 | 0 | 0 | 0 | (286) | (286) | 888 | 0 |
| 458140-10-0 | INTEL ORD | | 02/23/2021 | Various | 08/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 3,580.000 | 216,781 | 202,474 | 215,625 | 0 | 0 | 1,156 | (1,156) | 0 | 0 | (13,150) | (13,150) | 477 | 0 |
| 459200-10-1 | INTERNATIONAL BUSINESS MACHINES ORD | | 11/04/2021 | Various | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 836.000 | 118,028 | 113,445 | 118,028 | 0 | 0 | 0 | 0 | 0 | 0 | (4,583) | (4,583) | 2,058 | 0 |
| 478160-10-4 | JOHNSON & JOHNSON ORD | | 01/28/2021 | ITG INC | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 55.000 | 9,356 | 9,114 | 9,356 | 0 | 0 | 0 | 0 | 0 | 0 | (242) | (242) | 56 | 0 |
| 487836-10-8 | KELLOGG ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 76.000 | 4,939 | 4,768 | 4,939 | 0 | 0 | 0 | 0 | 0 | 0 | (171) | (171) | 88 | 0 |
| 494368-10-3 | KIMBERLY CLARK ORD | | 08/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 193.000 | 26,300 | 25,399 | 26,300 | 0 | 0 | 0 | 0 | 0 | 0 | (901) | (901) | 220 | 0 |
| 49456B-10-1 | KINDER MORGAN CL P ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2,513.000 | 44,292 | 41,299 | 44,292 | 0 | 0 | 0 | 0 | 0 | 0 | (2,993) | (2,993) | 697 | 0 |
| 49926D-10-9 | KNOWLES ORD | | 11/01/2021 | Not Available | 11/02/2021 | Adjustment | 1,677.013 | 35,163 | 35,056 | 35,163 | 0 | 0 | 0 | 0 | 0 | 0 | (107) | (107) | 0 | 0 |
| 50155Q-10-0 | KYNDRYL HOLDINGS ORD | | 11/04/2021 | Various | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 674.800 | 16,187 | 12,208 | 16,187 | 0 | 0 | 0 | 0 | 0 | 0 | (3,979) | (3,979) | 0 | 0 |
| 513272-10-4 | LAMB WESTON HOLDINGS ORD | | 05/03/2021 | Various | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 997.000 | 82,087 | 76,536 | 82,087 | 0 | 0 | 0 | 0 | 0 | 0 | (5,551) | (5,551) | 122 | 0 |
| 517834-10-7 | LAS VEGAS SANDS ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 271.000 | 17,449 | 16,133 | 17,449 | 0 | 0 | 0 | 0 | 0 | 0 | (1,316) | (1,316) | 0 | 0 |
| 524660-10-7 | LEGGETT & PLATT ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 275.000 | 13,159 | 12,102 | 13,159 | 0 | 0 | 0 | 0 | 0 | 0 | (1,057) | (1,057) | 116 | 0 |
| 539830-10-9 | LOCKHEED MARTIN ORD | | 05/03/2021 | Various | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 227.000 | 85,440 | 84,777 | 84,697 | 0 | 0 | 743 | (743) | 0 | 0 | 80 | 80 | 783 | 0 |
| 550241-10-3 | LUMEN TECHNOLOGIES ORD | | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 179.000 | 2,325 | 2,452 | 2,325 | 0 | 0 | 0 | 0 | 0 | 0 | 127 | 127 | 90 | 0 |
| 57060D-10-8 | MARKETAXESS HOLDINGS ORD | | 08/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 34.000 | 16,445 | 14,485 | 16,445 | 0 | 0 | 0 | 0 | 0 | 0 | (1,961) | (1,961) | 0 | 0 |
| 579780-20-6 | MCCORMICK ORD | | 08/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 386.000 | 33,118 | 31,398 | 33,118 | 0 | 0 | 0 | 0 | 0 | 0 | (1,719) | (1,719) | 131 | 0 |
| 580135-10-1 | MCDONALD'S ORD | | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 41.000 | 9,724 | 9,795 | 9,471 | 0 | 0 | 253 | (253) | 0 | 0 | 325 | 325 | 53 | 0 |
| 609207-10-5 | MONDELEZ INTERNATIONAL CL A ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 613.000 | 36,590 | 36,027 | 36,590 | 0 | 0 | 0 | 0 | 0 | 0 | (563) | (563) | 601 | 0 |
| 609839-10-5 | MONOLITHIC POWER SYSTEMS ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 18.000 | 6,690 | 6,061 | 6,690 | 0 | 0 | 0 | 0 | 0 | 0 | (629) | (629) | 0 | 0 |
| 629377-50-8 | NRG ENERGY ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 68.000 | 2,751 | 2,425 | 2,751 | 0 | 0 | 0 | 0 | 0 | 0 | (326) | (326) | 44 | 0 |
| 64110L-10-6 | NETFLIX ORD | | 11/04/2021 | Various | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 219.000 | 129,372 | 119,132 | 129,372 | 0 | 0 | 0 | 0 | 0 | 0 | (10,240) | (10,240) | 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 Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 651639-10-6 | NEWMONT ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 225.000 | 13,658 | 13,533 | 13,658 | 0 | 0 | 0 | 0 | 0 | 0 | (125) | (125) | 124 | 0 |
| 68629Y-10-3 | ORION OFFICE REIT ORD | | 11/15/2021 | EXCHANGE OFFER | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 169.000 | 3,600 | 3,164 | 3,600 | 0 | 0 | 0 | 0 | 0 | 0 | (436) | (436) | 0 | 0 |
| 707569-10-9 | PENN NATIONAL GAMING ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 470.000 | 46,808 | 42,998 | 46,808 | 0 | 0 | 0 | 0 | 0 | 0 | (3,810) | (3,810) | 0 | 0 |
| 718546-10-4 | PHILLIPS 66 ORD | | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 245.000 | 19,941 | 20,411 | 19,941 | 0 | 0 | 0 | 0 | 0 | 0 | 470 | 470 | 0 | 0 |
| 743315-10-3 | PROGRESSIVE ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 717.000 | 67,130 | 65,330 | 67,130 | 0 | 0 | 0 | 0 | 0 | 0 | (1,799) | (1,799) | 0 | 0 |
| 756109-10-4 | REALTY INCOME REIT ORD | | 08/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 182.000 | 13,000 | 11,902 | 13,000 | 0 | 0 | 0 | 0 | 0 | 0 | (1,098) | (1,098) | 86 | 0 |
| 775711-10-4 | ROLLINS ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 165.000 | 5,902 | 5,929 | 5,902 | 0 | 0 | 0 | 0 | 0 | 0 | 27 | 27 | 0 | 0 |
| 78440X-10-1 | SL GREEN RLTY REIT ORD | | 01/01/2021 | Not Available | 01/21/2021 | Unknown | 11.000 | 640 | 640 | 640 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 78440X-80-4 | SL GREEN RLTY REIT ORD | | 01/21/2021 | Not Available | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 10.688 | 640 | 763 | 640 | 0 | 0 | 0 | 0 | 0 | 0 | 124 | 124 | 6 | 0 |
| 79466L-30-2 | SALESFORCE.COM ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 218.000 | 59,091 | 55,812 | 59,091 | 0 | 0 | 0 | 0 | 0 | 0 | (3,279) | (3,279) | 0 | 0 |
| 871332-10-2 | SYLVAMO ORD | | 10/01/2021 | Various | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 124.274 | 2,763 | 3,445 | 2,763 | 0 | 0 | 0 | 0 | 0 | 0 | 682 | 682 | 0 | 0 |
| 871829-10-7 | SYSCO ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 84.000 | 6,670 | 6,528 | 6,670 | 0 | 0 | 0 | 0 | 0 | 0 | (142) | (142) | 0 | 0 |
| 87854Y-10-9 | TECHNIP ENERGIES SPNS ADR REP ORD | C | 02/22/2021 | Not Available | 03/29/2021 | CITIGROUP GLOBAL MARKETS INC. | 137.000 | 2,345 | 1,938 | 2,345 | 0 | 0 | 0 | 0 | 0 | 0 | (408) | (408) | 0 | 0 |
| 880770-10-2 | TERADYNE ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 182.000 | 23,621 | 20,586 | 23,621 | 0 | 0 | 0 | 0 | 0 | 0 | (3,035) | (3,035) | 0 | 0 |
| 893641-10-0 | TRANSDIGM GROUP ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 12.000 | 7,562 | 7,506 | 7,562 | 0 | 0 | 0 | 0 | 0 | 0 | (56) | (56) | 0 | 0 |
| 90184L-10-2 | TWITTER ORD | | 03/29/2021 | Various | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 863.000 | 53,798 | 45,635 | 53,798 | 0 | 0 | 0 | 0 | 0 | 0 | (8,163) | (8,163) | 0 | 0 |
| 902252-10-5 | TYLER TECHNOLOGIES ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 03/29/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 173.000 | 79,948 | 72,505 | 79,948 | 0 | 0 | 0 | 0 | 0 | 0 | (7,443) | (7,443) | 0 | 0 |
| 910047-10-9 | UNITED AIRLINES HOLDINGS ORD | | 07/22/2021 | Various | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,590.000 | 79,533 | 74,307 | 79,533 | 0 | 0 | 0 | 0 | 0 | 0 | (5,226) | (5,226) | 0 | 0 |
| 92532F-10-0 | VERTEX PHARMACEUTICALS ORD | | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 381.000 | 83,389 | 69,857 | 76,821 | 0 | 0 | 6,568 | (6,568) | 0 | 0 | (6,964) | (6,964) | 0 | 0 |
| 92826C-83-9 | VISA CL A ORD | | 02/23/2021 | JP MORGAN SECURITIES INC. | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 512.000 | 108,604 | 107,096 | 108,604 | 0 | 0 | 0 | 0 | 0 | 0 | (1,508) | (1,508) | 328 | 0 |
| 958102-10-5 | WESTERN DIGITAL ORD | | 03/29/2021 | Various | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 517.000 | 34,465 | 32,454 | 34,465 | 0 | 0 | 0 | 0 | 0 | 0 | (2,012) | (2,012) | 0 | 0 |
| 959802-10-9 | WESTERN UNION ORD | | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 309.000 | 7,205 | 6,112 | 6,742 | 0 | 0 | 462 | (462) | 0 | 0 | (630) | (630) | 38 | 0 |
| 962166-10-4 | WEYERHAEUSER REIT | | 03/29/2021 | Various | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 824.000 | 28,869 | 28,152 | 28,362 | 0 | 0 | 506 | (506) | 0 | 0 | (210) | (210) | 257 | 0 |
| 983134-10-7 | WYNN RESORTS ORD | | 08/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11/04/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 150.000 | 15,002 | 13,794 | 15,002 | 0 | 0 | 0 | 0 | 0 | 0 | (1,208) | (1,208) | 0 | 0 |
| G0250X-10-7 | AMCOR ORD | C | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 804.000 | 9,556 | 9,628 | 9,556 | 0 | 0 | 0 | 0 | 0 | 0 | 72 | 72 | 285 | 0 |
| G66721-10-4 | NORWEGIAN CRUISE LINE HOLDINGS ORD | | 05/03/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 47.000 | 1,463 | 1,205 | 1,463 | 0 | 0 | 0 | 0 | 0 | 0 | (258) | (258) | 0 | 0 |
| N53745-10-0 | LYONDELLBASELL INDUSTRIES CL A ORD | | 07/22/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 09/30/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 134.000 | 12,865 | 12,763 | 12,865 | 0 | 0 | 0 | 0 | 0 | 0 | (102) | (102) | 151 | 0 |
| V7780T-10-3 | ROYAL CARIBBEAN GROUP ORD | | 11/04/2021 | Various | 12/31/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 624.000 | 54,782 | 50,426 | 54,782 | 0 | 0 | 0 | 0 | 0 | 0 | (4,357) | (4,357) | 0 | 0 |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | 3,440,594 | 3,206,771 | 3,416,659 | 0 | 0 | 23,935 | (23,935) | 0 | 0 | (209,888) | (209,888) | 14,375 | 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 Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 9799998. Total - Common Stocks | | | | | | | | 3,440,594 | 3,206,771 | 3,416,659 | 0 | 0 | 23,935 | (23,935) | 0 | 0 | (209,888) | (209,888) | 14,375 | 0 |
| 9899999. Total - Preferred and Common Stocks | | | | | | | | 7,130,666 | 6,897,889 | 7,090,006 | 0 | (3,365) | 37,295 | (40,660) | 0 | 0 | (192,117) | (192,117) | 51,188 | 0 |
| 9999999 - Totals | | | | | | | | 104,618,299 | 105,002,369 | 104,445,812 | 0 | (86,162) | 86,324 | (172,486) | 0 | 0 | 518,595 | 518,595 | 548,875 | 125,466 |

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

**N O N E**

Schedule D - Part 6 - Section 2

**N O N E**

# SCHEDULE DA - PART 1

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

| 1 | Codes | | 4 | 5 | 6 | 7 | Change in Book/Adjusted Carrying Value | | | | 12 | 13 | Interest | | | | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | | | 14 | 15 | 16 | 17 | 18 | 19 | |
| Description | Code | For-eign | Date Acquired | Name of Vendor | Maturity Date | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Par Value | Actual Cost | Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default | Non-Admitted Due and Accrued | Rate of | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest |
| 0599999. Total - U.S. Government Bonds | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 1099999. Total - All Other Government Bonds | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| MASSACHUSETTS (COMMONWEALTH OF) | | | 05/12/2021 | Merrill Lynch | 02/01/2022 | 140,564 | 0 | (4,215) | 0 | 0 | 140,000 | 144,780 | 2,917 | 0 | 5.000 | 0.211 | FA | 3,500 | 2,003 |
| 1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations | | | | | | 140,564 | 0 | (4,215) | 0 | 0 | 140,000 | 144,780 | 2,917 | 0 | XXX | XXX | XXX | 3,500 | 2,003 |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 140,564 | 0 | (4,215) | 0 | 0 | 140,000 | 144,780 | 2,917 | 0 | XXX | XXX | XXX | 3,500 | 2,003 |
| FARMINGTON MINN INDPT SCH DIST NO 192 | | | 05/13/2021 | Merrill Lynch | 02/01/2022 | 100,404 | 0 | (2,978) | 0 | 0 | 100,000 | 103,382 | 2,083 | 0 | 5.000 | 0.200 | FA | 2,500 | 1,472 |
| ST CLOUD MINN | | | 05/12/2021 | Merrill Lynch | 02/01/2022 | 110,351 | 0 | (2,620) | 0 | 0 | 110,000 | 112,971 | 1,833 | 0 | 4.000 | 0.211 | FA | 2,200 | 1,259 |
| CICERO ILL | | | 05/13/2021 | CABRERA CAPITAL MARKETS | 01/01/2022 | 290,000 | 0 | (6,325) | 0 | 0 | 290,000 | 296,325 | 6,928 | 0 | 4.000 | 0.341 | MAT | 0 | 0 |
| UNION CNTY N J | | | 06/03/2021 | RBC Dominion | 03/01/2022 | 100,124 | 0 | (420) | 0 | 0 | 100,000 | 100,544 | 544 | 0 | 1.000 | 0.231 | MAT | 0 | 3 |
| 1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations | | | | | | 600,879 | 0 | (12,343) | 0 | 0 | 600,000 | 613,222 | 11,388 | 0 | XXX | XXX | XXX | 4,700 | 2,734 |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | 600,879 | 0 | (12,343) | 0 | 0 | 600,000 | 613,222 | 11,388 | 0 | XXX | XXX | XXX | 4,700 | 2,734 |
| MASSACHUSETTS EDL FING AUTH | | | 05/12/2021 | CITIGROUP GLOBAL MARKET | 01/01/2022 | 1,200,000 | 0 | (36,036) | 0 | 0 | 1,200,000 | 1,236,036 | 30,000 | 0 | 5.000 | 0.231 | JJ | 30,000 | 22,167 |
| DULUTH MINN INDPT SCH DIST NO 709 CTFS P | | | 02/03/2021 | BAIRD ROBERT W & CO | 02/01/2022 | 230,000 | 0 | 0 | 0 | 0 | 230,000 | 230,000 | 680 | 0 | 0.710 | 0.710 | FA | 644 | 0 |
| LAFAYETTE IND SEW WKS REV | | | 03/16/2021 | BAIRD ROBERT W & CO | 01/01/2022 | 175,000 | 0 | 0 | 0 | 0 | 175,000 | 175,000 | 289 | 0 | 0.330 | 0.331 | JJ | 146 | 0 |
| 2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 1,605,000 | 0 | (36,036) | 0 | 0 | 1,605,000 | 1,641,036 | 30,969 | 0 | XXX | XXX | XXX | 30,790 | 22,167 |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 1,605,000 | 0 | (36,036) | 0 | 0 | 1,605,000 | 1,641,036 | 30,969 | 0 | XXX | XXX | XXX | 30,790 | 22,167 |
| OSI SYSTEMS INC | | | 10/14/2021 | JP MORGAN SECURITIES LLC | 09/01/2022 | 336,201 | 0 | (3,457) | 0 | 0 | 325,000 | 339,658 | 1,354 | 0 | 1.250 | (3.801) | MS | 0 | 530 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 336,201 | 0 | (3,457) | 0 | 0 | 325,000 | 339,658 | 1,354 | 0 | XXX | XXX | XXX | 0 | 530 |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 336,201 | 0 | (3,457) | 0 | 0 | 325,000 | 339,658 | 1,354 | 0 | XXX | XXX | XXX | 0 | 530 |
| 4899999. Total - Hybrid Securities | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 6599999. Subtotal - Unaffiliated Bank Loans | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 7699999. Total - Issuer Obligations | | | | | | 2,682,644 | 0 | (56,051) | 0 | 0 | 2,670,000 | 2,738,696 | 46,628 | 0 | XXX | XXX | XXX | 38,990 | 27,434 |
| 7799999. Total - Residential Mortgage-Backed Securities | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 7899999. Total - Commercial Mortgage-Backed Securities | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 7999999. Total - Other Loan-Backed and Structured Securities | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 8099999. Total - SVO Identified Funds | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 8199999. Total - Affiliated Bank Loans | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 8299999. Total - Unaffiliated Bank Loans | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 8399999. Total Bonds | | | | | | 2,682,644 | 0 | (56,051) | 0 | 0 | 2,670,000 | 2,738,696 | 46,628 | 0 | XXX | XXX | XXX | 38,990 | 27,434 |
| 8699999. Total - Parent, Subsidiaries and Affiliates | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 9199999 - Totals | | | | | | 2,682,644 | 0 | (56,051) | 0 | 0 | XXX | 2,738,696 | 46,628 | 0 | XXX | XXX | XXX | 38,990 | 27,434 |

1.

| Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1A | 1A ...$ | 100,124 | 1B ...$ | 250,915 | 1C ...$ | 795,404 | 1D ...$ | 0 | 1E ...$ | 0 |
| 1B | 2A ...$ | 0 | 2B ...$ | 336,201 | 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 | | | | | | | | |
| 1F ...$ | 1,200,000 | 1G ...$ | 0 | | | | | | | |

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|---|
| Bank of New York | Pittsburg, PA | | 0.000 | 0 | 0 | 738,015 | XXX |
| First Tennessee Bank - VSHP | Chattanooga, TN | | 0.000 | 0 | 0 | (2,887,674) | XXX |
| First Tennessee Bank - DSNP | Chattanooga, TN | | 0.000 | 0 | 0 | (295,088) | XXX |
| First Tennessee Bank - Coverkids | Chattanooga, TN | | 0.000 | 0 | 0 | 6,269,061 | XXX |
| First Tennessee Bank - TennCare Select | Chattanooga, TN | | 0.000 | 0 | 0 | 14,762,173 | XXX |
| 0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories | | XXX | XXX | 0 | 0 | 822 | XXX |
| 0199999. Totals - Open Depositories | | XXX | XXX | 0 | 0 | 18,587,309 | XXX |
| 0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories | | XXX | XXX | 0 | 0 | 0 | XXX |
| 0299999. Totals - Suspended Depositories | | XXX | XXX | 0 | 0 | 0 | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 0 | 0 | 18,587,309 | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | 0 | XXX |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| 0599999 Total - Cash | | XXX | XXX | 0 | 0 | 18,587,309 | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | 20,062,601 | 4. April | 25,251,685 | 7. July | 23,759,315 | 10. October | 22,854,755 |
| 2. February | 26,875,315 | 5. May | 75,136,060 | 8. August | 84,382,836 | 11. November | 21,019,051 |
| 3. March | 64,394,824 | 6. June | 26,799,921 | 9. September | 25,244,290 | 12. December | 18,587,309 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| 0599999. Total - U.S. Government Bonds | | | | | | 0 | 0 | 0 |
| 1099999. Total - All Other Government Bonds | | | | | | 0 | 0 | 0 |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 0 | 0 | 0 |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | 0 | 0 | 0 |
| | FEDERAL HOME LOAN BANKS | | 12/30/2021 | 0.000 | 02/25/2022 | 499,985 | 0 | 0 |
| 2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 499,985 | 0 | 0 |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 499,985 | 0 | 0 |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 0 | 0 | 0 |
| 4899999. Total - Hybrid Securities | | | | | | 0 | 0 | 0 |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 0 | 0 | 0 |
| 6599999. Subtotal - Unaffiliated Bank Loans | | | | | | 0 | 0 | 0 |
| 7699999. Total - Issuer Obligations | | | | | | 499,985 | 0 | 0 |
| 7799999. Total - Residential Mortgage-Backed Securities | | | | | | 0 | 0 | 0 |
| 7899999. Total - Commercial Mortgage-Backed Securities | | | | | | 0 | 0 | 0 |
| 7999999. Total - Other Loan-Backed and Structured Securities | | | | | | 0 | 0 | 0 |
| 8099999. Total - SVO Identified Funds | | | | | | 0 | 0 | 0 |
| 8199999. Total - Affiliated Bank Loans | | | | | | 0 | 0 | 0 |
| 8299999. Total - Unaffiliated Bank Loans | | | | | | 0 | 0 | 0 |
| 8399999. Total Bonds | | | | | | 499,985 | 0 | 0 |
| 31846V-45-0 | FIRST AMER:US TRS MM Z | C | 12/30/2021 | 0.010 | | 1,798,336 | 9 | 0 |
| 8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO | | | | | | 1,798,336 | 9 | 0 |
| 26188J-20-6 | DREYFUS CASH MGT INST | | 12/31/2021 | 0.050 | | 122,247,492 | 9,068 | 605 |
| 8699999. Subtotal - All Other Money Market Mutual Funds | | | | | | 122,247,492 | 9,068 | 605 |
| 9999999 - Total Cash Equivalents | | | | | | 124,545,813 | 9,077 | 605 |

1.

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

| | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1A | 1A ...$ | 499,985 | 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 Deposit | 2 Purpose of Deposit | 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 | | | 0 | 0 | 0 | 0 |
| 32. New Mexico NM | | | 0 | 0 | 0 | 0 |
| 33. New York NY | | | 0 | 0 | 0 | 0 |
| 34. North Carolina NC | | | 0 | 0 | 0 | 0 |
| 35. North Dakota ND | | | 0 | 0 | 0 | 0 |
| 36. Ohio OH | | | 0 | 0 | 0 | 0 |
| 37. Oklahoma OK | | | 0 | 0 | 0 | 0 |
| 38. Oregon OR | | | 0 | 0 | 0 | 0 |
| 39. Pennsylvania PA | | | 0 | 0 | 0 | 0 |
| 40. Rhode Island RI | | | 0 | 0 | 0 | 0 |
| 41. South Carolina SC | | | 0 | 0 | 0 | 0 |
| 42. South Dakota SD | | | 0 | 0 | 0 | 0 |
| 43. Tennessee TN | B | State Requirement | 18,408,060 | 18,385,682 | 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. U.S. Virgin Islands VI | | | 0 | 0 | 0 | 0 |
| 56. Northern Mariana Islands MP | | | 0 | 0 | 0 | 0 |
| 57. Canada CAN | | | 0 | 0 | 0 | 0 |
| 58. Aggregate Alien and Other OT | XXX | XXX | 0 | 0 | 0 | 0 |
| 59. Subtotal | XXX | XXX | 18,408,060 | 18,385,682 | 0 | 0 |
| DETAILS OF WRITE-INS | | | | | | |
| 5801. | | | | | | |
| 5802. | | | | | | |
| 5803. | | | | | | |
| 5898. Summary of remaining write-ins for Line 58 from overflow page | XXX | XXX | 0 | 0 | 0 | 0 |
| 5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above) | XXX | XXX | 0 | 0 | 0 | 0 |



## Relief from the five-year rotation requirement for lead audit partner



## Relief from the one-year cooling off period for independent CPA

SUPPLEMENT FOR THE YEAR 2021 OF THE Volunteer State Health Plan, Inc.

# MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2021
(To Be Filed by March 1)

FOR THE STATE OF .....
NAIC Group Code ..... NAIC Company Code .....
ADDRESS (City, State and Zip Code) , .....
Person Completing This Exhibit .....
Title ..... Telephone Number .....

NONE

| 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 |
| 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 | 12 Amount | 13 Percent of Premiums Earned | Number of Covered Lives | Premiums Earned | 16 Amount | 17 Percent of Premiums Earned | Number of Covered Lives |
| | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | |

NONE

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(a)(7) for this state.
   2.1 Address: , .....
   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: , .....
   3.2 Contact Person and Phone Number: .....
4. Explain any policies identified above as policy type "O". .....



SUPPLEMENT FOR THE YEAR 2021 OF THE Volunteer State Health Plan, Inc.

# MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code 3498 (To Be Filed by March 1) NAIC Company Code 14046

| | 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 | |
| 1.12 Without Reinsurance Coverage | | XXX | | XXX | |
| 1.13 Risk-Corridor Payment Adjustments | | XXX | | XXX | |
| 1.2 Supplemental Benefits | | XXX | | XXX | |
| 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 | | XXX | | XXX | |
| 7. Claims Paid | | | | | |
| 7.1 Standard Coverage | | | | | |
| 7.11 With Reinsurance Coverage | | XXX | | XXX | |
| 7.12 Without Reinsurance Coverage | | XXX | | XXX | |
| 7.2 Supplemental Benefits | | XXX | | XXX | |
| 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 | | XXX | | XXX | XXX |
| 10.12 Without Reinsurance Coverage | | XXX | | XXX | XXX |
| 10.2 Supplemental Benefits | | XXX | | XXX | XXX |
| 11. Total Claims | | XXX | | XXX | |
| 12. Reinsurance Coverage and Low Income Cost Sharing | | | | | |
| 12.1 Claims Paid - Net of Reimbursements Applied | XXX | | XXX | | |
| 12.2 Reimbursements Received but Not Applied-change | XXX | | XXX | | |
| 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 | |
| 15. Expenses Incurred | | XXX | | XXX | XXX |
| 16. Underwriting Gain/Loss | | XXX | | XXX | XXX |
| 17. Cash Flow Results | XXX | XXX | XXX | XXX | |

NONE

# Non-Guaranteed Opinion for Exhibit 5



## Participating Opinion for Exhibit 5



# NATIONAL ASSOCIATION OF INSURANCE COMMISSIONERS

## SCHEDULES 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, TITLE AND HEALTH/FRATERNAL,
TITLE AND HEALTH INSURANCE BLANKS

TO THE ANNUAL STATEMENT OF THE

Volunteer State Health Plan, Inc.

COMPANY

Schedule SIS II

**N O N E**

Schedule SIS III

**N O N E**

Schedule SIS IV

**N O N E**

**Report #2A: BlueCare East Only**

| | Current Year | | Previous Year |
|---|---|---|---|
| | Current Period | Year-to-Date Total | Total |
| **Member Months** | 743,182 | 2,895,106 | 2,591,439 |
| **Estimated Revenues:** | | | |
| 1. TennCare Capitation | 276,514,024 | 1,104,548,577 | 970,876,462 |
| 2. Investment | 1,851,453 | 8,308,875 | 6,401,806 |
| 3. Other Revenues | 83,760 | (827,775) | 21,461,649 |
| 4. **Total Estimated Revenues** (Lines 1 to 3) | 278,449,237 | 1,112,029,677 | 998,739,918 |
| **Estimated Expenses:** | | | |
| **Hospital and Medical (w/o Mental Health)** | | | |
| 5. Capitated Physician Services | - | - | - |
| 6. Fee-for Service Physician Services | 51,528,457 | 193,982,643 | 165,433,935 |
| 7. Inpatient Hospital Services | 39,650,089 | 161,658,846 | 159,381,996 |
| 8. Outpatient Hospital Services | 26,660,774 | 103,004,083 | 94,778,624 |
| 9. Emergency Room Services | 9,237,879 | 34,261,235 | 28,403,909 |
| 10. Dental Services | 378 | 3,030 | 1,387 |
| 11. Vision Services | 302,176 | 1,099,272 | 919,585 |
| 12. Pharmacy Services | - | - | - |
| 13. Home Health Services | 12,092,709 | 49,066,285 | 43,684,435 |
| 14. Chiropractic Services | - | - | - |
| 15. Radiology Services | 1,440,044 | 5,384,647 | 4,927,322 |
| 16. Laboratory Services | 1,531,843 | 5,348,191 | 4,760,327 |
| 17. Durable Medical Equipment Services | 4,991,068 | 18,809,199 | 16,232,627 |
| 18. Transportation Services | 3,974,202 | 22,982,110 | 18,136,390 |
| 19. Outside Referrals | - | - | - |
| 20. Occupancy, Depreciation and Amortization | - | - | - |
| 21. ECF | 2,080,094 | 7,979,014 | 8,004,717 |
| 22. Other Medical and Hospital Services - Write-Ins | 13,908,733 | 47,543,488 | 31,126,866 |
| 23. **Subtotal Medical and Hospital** (Lines 5 to 22) | 167,398,446 | 651,122,043 | 575,792,120 |
| **Mental Health and Substance Abuse Services** | | | |
| 24. Inpatient Psychiatric Facility Services | 3,383,741 | 12,382,293 | 10,044,269 |
| 25. Inpatient Substance Abuse Treatment and Detox | 114,723 | 537,195 | 580,556 |
| 26. Outpatient Mental Health Services | 7,492,622 | 26,398,688 | 23,795,441 |
| 27. Outpatient Substance Abuse Treatment and Detox | - | - | - |
| 28. Housing/Residential Treatment | 2,825,068 | 11,483,118 | 10,105,231 |
| 29. Specialized Crisis Services | 884,277 | 3,419,205 | 3,099,847 |
| 30. Psychiatric Rehab and Support Services | 546,502 | 1,471,575 | 524,281 |
| 31. Case Management | 244,935 | 912,022 | 1,042,625 |
| 32. Forensics | - | - | - |
| 33. Other Judicial | - | - | - |
| 34. Pharmacy | - | - | - |
| 35. Lab Services | 57,101 | 215,211 | 170,484 |
| 36. Transportation | - | - | - |
| 37. Occupancy, Depreciation and Amortization | - | - | - |
| 38. Other Mental Health and Substance Abuse Services | 4,983,686 | 19,310,276 | 13,890,068 |
| 39. PCP and Specialist Services | - | - | - |
| 40. Tennessee Health Link | 4,887,290 | 18,815,467 | 17,914,932 |
| 41. Other Mental Health Services - Write-Ins | - | - | - |
| 42. **Subtotal MH & SAS** (Lines 24 to 41) | 25,419,945 | 94,945,050 | 81,167,734 |
| **CHOICES** | | | |
| 43. Nursing Facility Care | 28,621,923 | 105,877,951 | 115,800,881 |
| 44. HCBS Services | 15,090,626 | 59,564,762 | 65,855,584 |
| **45. Subtotal CHOICES** | 43,712,549 | 165,442,713 | 181,656,465 |
| 46. Value Based Payouts | - | - | - |
| 47. Value Based Recoveries | - | - | - |
| 48. Other Medical Incentive Pool and Withhold Adjustments | 139,091 | 145,341 | 242,140 |
| 49. **Subtotal Hospital, Medical, MH&SAS, CHOICES** (Lines 23,42,45,46,47 ar | 236,670,031 | 911,655,147 | 838,858,459 |
| **LESS:** | | | |
| 50. Net Reinsurance Recoveries Incurred | - | - | - |
| 51. Copayments | 12,463 | 39,068 | 42,613 |
| 52. Subrogation and Coordination of Benefits | - | (510) | - |
| 53. **Subtotal Reinsurance, Copay, Subrogation** (Lines 48 to 50) | 12,463 | 38,558 | 42,613 |
| 54. **Total Hospital, Medical, MH&SAS** (Lines 47 and 51) | 236,657,568 | 911,616,589 | 838,815,846 |
| **Administration:** | | | |
| 55. Compensation | 17,505,219 | 68,327,801 | 64,588,821 |
| 56. Direct and Allocated Admin expenses | | | |
| 57. Marketing | 62,905 | 510,497 | 568,831 |
| 58. Health Insurer Fee | - | - | 14,272,154 |
| 59. Interest Expense | | | |
| 60. Premium Tax Expense | 16,484,009 | 65,871,774 | 59,688,431 |
| 61. Occupancy, Depreciation, and Amortization | 676,050 | 3,021,647 | 2,980,945 |
| 62. Other Administration - Write-Ins | 6,332,868 | 26,211,437 | 25,263,044 |
| 63. **Total Administration Expenses** (Lines 55 to 61) | 41,061,051 | 163,943,156 | 167,362,226 |
| 64. **Total Expenses** (Lines 54 and 62) | 277,718,619 | 1,075,559,745 | 1,006,178,072 |
| 65. Extraordinary Item | - | - | - |
| 66. Provision for Income Tax | 311,972 | 5,684,701 | (7,381,810) |
| 67. **Net Income (Loss)** (Line 4 Less Lines 63,64 and 65) | 418,645 | 30,785,231 | (56,344) |
| **Write-Ins for Other Expense** | | | |
| Detail of Other Revenues | | | |
| 0301. Directed Premiums | 33,429,604 | 124,029,102 | 122,466,492 |
| 0302. Directed Payments | (29,179,371) | (111,894,390) | (115,227,809) |
| 0303. Directed Premium Tax | (2,002,969) | (7,437,520) | (7,118,547) |
| 0304. Directed Payments Accrued | (2,163,505) | (3,933,890) | 2,122,346 |
| 0305. Insurer Provider Revenue | - | - | 19,219,168 |
| 0306. MLR Rebate Reserve | | (1,591,077) | |
| 0399. Total Other Revenues | 83,760 | (827,775) | 21,461,649 |
| Detail of Other Medical and Hospital: | | | |
| 2201. PT/OT/ST, Supplies, Prosthetics, etc. | 14,014,155 | 47,486,554 | 30,829,204 |
| 2202. Bad Debt Expense | (105,422) | 56,934 | 297,662 |
| 2203. Out of Area Claims Expense | - | - | - |
| 2204. PDR | - | - | - |
| 2299. Total Other Medical and Hospital | 13,908,733 | 47,543,488 | 31,126,866 |
| Detail of Other MH & SAS: | | | |
| 4101. | - | - | - |
| 4199. Total Other MH & SAS | - | - | - |
| Detail of Other Administration: | | | |
| 6101. Equipment Rental | 2,755,111 | 11,293,409 | 10,851,053 |
| 6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc. | 567,487 | 3,467,031 | 3,684,937 |
| 6103. Auditing, Actuarial, and Other Consulting | 2,577,213 | 7,772,510 | 6,602,539 |
| 6104. Outsourced Services | 340,065 | 2,073,882 | 2,203,454 |
| 6105. Postage/Telephone | 185,324 | 1,262,433 | 1,368,864 |
| 6106. Printing and Stationary | (92,332) | 342,172 | 552,197 |
| 6199. Total Other Administration | 6,332,868 | 26,211,437 | 25,263,044 |

**Report #2A: BlueCare Middle Only**

| | Current Year | | Previous Year |
|---|---|---|---|
| | Current Period | Year-to-Date Total | Total |
| **Member Months** | 602,798 | 2,342,809 | 2,032,863 |
| **Estimated Revenues:** | | | |
| 1. TennCare Capitation | 240,735,439 | 949,048,864 | 805,234,539 |
| 2. Investment | 1,503,905 | 6,734,916 | 5,040,823 |
| 3. Other Revenues | 75,583 | (2,567,225) | 15,341,268 |
| 4. **Total Estimated Revenues** (Lines 1 to 3) | 242,314,927 | 953,216,555 | 825,616,631 |
| **Estimated Expenses:** | | | |
| **Hospital and Medical (w/o Mental Health)** | | | |
| 5. Capitated Physician Services | - | - | - |
| 6. Fee-for Service Physician Services | 35,376,707 | 129,318,377 | 107,305,220 |
| 7. Inpatient Hospital Services | 36,639,834 | 147,998,429 | 146,766,300 |
| 8. Outpatient Hospital Services | 21,079,119 | 81,109,253 | 63,708,105 |
| 9. Emergency Room Services | 7,290,080 | 27,189,070 | 21,973,873 |
| 10. Dental Services | - | - | 2,253 |
| 11. Vision Services | 218,807 | 826,791 | 654,695 |
| 12. Pharmacy Services | - | - | - |
| 13. Home Health Services | 6,429,962 | 26,015,393 | 23,757,102 |
| 14. Chiropractic Services | - | - | - |
| 15. Radiology Services | 1,318,848 | 5,165,818 | 4,883,932 |
| 16. Laboratory Services | 897,948 | 3,122,174 | 2,491,644 |
| 17. Durable Medical Equipment Services | 3,262,622 | 12,332,160 | 9,907,850 |
| 18. Transportation Services | 2,726,269 | 18,110,313 | 14,077,356 |
| 19. Outside Referrals | - | - | - |
| 20. Occupancy, Depreciation and Amortization | - | - | - |
| 21. ECF | 1,883,549 | 6,637,982 | 7,471,736 |
| 22. Other Medical and Hospital Services - Write-Ins | 8,122,466 | 28,522,462 | 22,782,070 |
| 23. **Subtotal Medical and Hospital** (Lines 5 to 22) | 125,246,211 | 486,348,222 | 425,782,136 |
| **Mental Health and Substance Abuse Services** | | | |
| 24. Inpatient Psychiatric Facility Services | 4,862,618 | 16,957,031 | 13,708,605 |
| 25. Inpatient Substance Abuse Treatment and Detox | 193,961 | 897,877 | 779,594 |
| 26. Outpatient Mental Health Services | 5,654,781 | 17,927,079 | 17,975,261 |
| 27. Outpatient Substance Abuse Treatment and Detox | - | - | - |
| 28. Housing/Residential Treatment | 2,106,062 | 9,253,448 | 7,897,827 |
| 29. Specialized Crisis Services | 1,116,224 | 4,291,068 | 3,785,078 |
| 30. Psychiatric Rehab and Support Services | 432,344 | 1,578,626 | 805,591 |
| 31. Case Management | 632,748 | 2,176,085 | 2,399,342 |
| 32. Forensics | - | - | - |
| 33. Other Judicial | - | - | - |
| 34. Pharmacy | - | - | - |
| 35. Lab Services | 26,721 | 102,310 | 93,418 |
| 36. Transportation | - | - | - |
| 37. Occupancy, Depreciation and Amortization | - | - | - |
| 38. Other Mental Health and Substance Abuse Services | 5,419,467 | 20,483,366 | 13,282,356 |
| 39. PCP and Specialist Services | - | - | - |
| 40. Tennessee Health Link | 4,269,901 | 15,999,705 | 15,585,184 |
| 41. Other Mental Health Services - Write-Ins | - | - | - |
| 42. **Subtotal MH & SAS** (Lines 24 to 41) | 24,714,827 | 89,666,595 | 76,312,256 |
| **CHOICES** | | | |
| 43. Nursing Facility Care | 42,400,108 | 149,521,143 | 141,511,156 |
| 44. HCBS Services | 11,003,446 | 44,730,955 | 50,811,903 |
| **45. Subtotal CHOICES** | 53,403,554 | 194,252,098 | 192,323,059 |
| 46. Value Based Payouts | - | - | - |
| 47. Value Based Recoveries | - | - | - |
| 48. Other Medical Incentive Pool and Withhold Adjustments | 134,091 | 137,841 | (94,994) |
| 49. **Subtotal Hospital, Medical, MH&SAS, CHOICES** (Lines 23,42,45,46,47 ar | 203,498,683 | 770,404,756 | 694,322,457 |
| **LESS:** | - | - | - |
| 50. Net Reinsurance Recoveries Incurred | - | | |
| 51. Copayments | 8,379 | 25,204 | 29,980 |
| 52. Subrogation and Coordination of Benefits | | - | - |
| 53. **Subtotal Reinsurance, Copay, Subrogation** (Lines 48 to 50) | 8,379 | 25,204 | 29,980 |
| 54. **Total Hospital, Medical, MH&SAS** (Lines 47 and 51) | 203,490,304 | 770,379,552 | 694,292,477 |
| **Administration:** | | | |
| 55. Compensation | 15,373,433 | 58,984,562 | 53,929,032 |
| 56. Direct and Allocated Admin expenses | | | |
| 57. Marketing | 56,610 | 440,691 | 474,951 |
| 58. Health Insurer Fee | - | - | 10,691,998 |
| 59. Interest Expense | | | |
| 60. Premium Tax Expense | 14,317,900 | 56,502,019 | 49,293,041 |
| 61. Occupancy, Depreciation, and Amortization | 595,694 | 2,608,463 | 2,488,968 |
| 62. Other Administration - Write-Ins | 5,569,342 | 22,627,247 | 21,093,612 |
| 63. **Total Administration Expenses** (Lines 55 to 61) | 35,912,979 | 141,162,982 | 137,971,602 |
| 64. **Total Expenses** (Lines 54 and 62) | 239,403,283 | 911,542,534 | 832,264,079 |
| 65. Extraordinary Item | - | | |
| 66. Provision for Income Tax | 641,540 | 6,495,881 | (6,597,094) |
| 67. **Net Income (Loss)** (Line 4 Less Lines 63,64 and 65) | 2,270,104 | 35,178,140 | (50,354) |
| **Write-Ins for Other Expense** | | | |
| Detail of Other Revenues | | | |
| 0301. Directed Premiums | 30,949,521 | 121,933,450 | 123,908,744 |
| 0302. Directed Payments | (28,383,143) | (112,945,814) | (114,123,300) |
| 0303. Directed Premium Tax | (1,852,884) | (7,291,219) | (7,447,906) |
| 0304. Directed Payments Accrued | (637,910) | (2,349,321) | (1,394,329) |
| 0305. Insurer Provider Revenue | - | - | 14,398,058 |
| 0306. MLR Rebate Reserve | | (1,914,320) | |
| 0399. Total Other Revenues | 75,583 | (2,567,225) | 15,341,268 |
| Detail of Other Medical and Hospital: | | | |
| 2201. PT/OT/ST, Supplies, Prosthetics, etc. | 8,008,427 | 28,280,058 | 22,466,278 |
| 2202. Bad Debt Expense | 114,039 | 242,404 | 315,792 |
| 2203. Out of Area Claims Expense | - | - | - |
| 2204. PDR | - | - | - |
| 2299. Total Other Medical and Hospital | 8,122,466 | 28,522,462 | 22,782,070 |
| Detail of Other MH & SAS: | | | |
| 4101. | - | - | - |
| 4199. Total Other MH & SAS | - | - | - |
| Detail of Other Administration: | | | |
| 6101. Equipment Rental | 2,422,373 | 9,749,132 | 9,060,187 |
| 6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc. | 504,831 | 2,992,944 | 3,076,772 |
| 6103. Auditing, Actuarial, and Other Consulting | 2,251,574 | 6,709,686 | 5,512,851 |
| 6104. Outsourced Services | 302,498 | 1,790,296 | 1,839,794 |
| 6105. Postage/Telephone | 165,533 | 1,089,806 | 1,142,946 |
| 6106. Printing and Stationary | (77,467) | 295,383 | 461,062 |
| 6199. Total Other Administration | 5,569,342 | 22,627,247 | 21,093,612 |

**Report #2A: BlueCare West Only**

| | Current Year | | Previous Year |
|---|---|---|---|
| | Current Period | Year-to-Date Total | Total |
| **Member Months** | 517,310 | 2,017,081 | 1,816,235 |
| **Estimated Revenues:** | | | |
| 1. TennCare Capitation | 182,738,039 | 745,707,806 | 666,526,053 |
| 2. Investment | 1,286,746 | 5,783,238 | 4,485,115 |
| 3. Other Revenues | 1,297,429 | 2,185,502 | 13,085,146 |
| 4. **Total Estimated Revenues** (Lines 1 to 3) | 185,322,214 | 753,676,546 | 684,096,314 |
| **Estimated Expenses:** | | | |
| **Hospital and Medical (w/o Mental Health)** | | | |
| 5. Capitated Physician Services | - | - | - |
| 6. Fee-for Service Physician Services | 27,559,005 | 105,550,411 | 97,398,572 |
| 7. Inpatient Hospital Services | 21,151,035 | 87,425,398 | 95,141,786 |
| 8. Outpatient Hospital Services | 21,950,966 | 81,940,544 | 64,374,589 |
| 9. Emergency Room Services | 6,250,313 | 25,916,919 | 25,579,736 |
| 10. Dental Services | - | - | 578 |
| 11. Vision Services | 167,189 | 575,997 | 477,975 |
| 12. Pharmacy Services | - | - | - |
| 13. Home Health Services | 6,866,277 | 30,598,051 | 28,753,668 |
| 14. Chiropractic Services | - | - | - |
| 15. Radiology Services | 1,044,236 | 4,027,687 | 3,836,777 |
| 16. Laboratory Services | 1,374,647 | 4,737,142 | 3,932,394 |
| 17. Durable Medical Equipment Services | 2,177,092 | 8,687,413 | 7,684,549 |
| 18. Transportation Services | 3,169,036 | 17,882,109 | 13,384,385 |
| 19. Outside Referrals | - | - | - |
| 20. Occupancy, Depreciation and Amortization | - | - | - |
| 21. ECF | 1,793,705 | 5,956,632 | 5,061,304 |
| 22. Other Medical and Hospital Services - Write-Ins | 6,282,385 | 24,766,942 | 19,548,255 |
| 23. **Subtotal Medical and Hospital** (Lines 5 to 22) | 99,785,886 | 398,065,245 | 365,174,568 |
| **Mental Health and Substance Abuse Services** | | | |
| 24. Inpatient Psychiatric Facility Services | 4,194,251 | 14,540,266 | 14,218,185 |
| 25. Inpatient Substance Abuse Treatment and Detox | 106,234 | 558,878 | 657,298 |
| 26. Outpatient Mental Health Services | 4,469,631 | 15,934,552 | 18,417,146 |
| 27. Outpatient Substance Abuse Treatment and Detox | - | - | - |
| 28. Housing/Residential Treatment | 2,319,315 | 8,385,926 | 7,329,025 |
| 29. Specialized Crisis Services | 1,924,524 | 4,671,225 | 1,676,413 |
| 30. Psychiatric Rehab and Support Services | 22,354 | 576,965 | 634,922 |
| 31. Case Management | 524,187 | 1,842,909 | 1,832,757 |
| 32. Forensics | - | - | - |
| 33. Other Judicial | - | - | - |
| 34. Pharmacy | - | - | - |
| 35. Lab Services | 27,723 | 127,526 | 131,700 |
| 36. Transportation | - | - | - |
| 37. Occupancy, Depreciation and Amortization | - | - | - |
| 38. Other Mental Health and Substance Abuse Services | 1,911,689 | 7,913,125 | 5,454,235 |
| 39. PCP and Specialist Services | - | - | - |
| 40. Tennessee Health Link | 281 | 3,334,875 | 7,084,382 |
| 41. Other Mental Health Services - Write-Ins | - | - | - |
| 42. **Subtotal MH & SAS** (Lines 24 to 41) | 15,500,189 | 57,886,247 | 57,436,063 |
| **CHOICES** | | | |
| 43. Nursing Facility Care | 19,192,012 | 69,601,611 | 80,500,120 |
| 44. HCBS Services | 14,673,767 | 57,773,690 | 59,029,305 |
| **45. Subtotal CHOICES** | 33,865,779 | 127,375,301 | 139,529,425 |
| 46. Value Based Payouts | - | - | - |
| 47. Value Based Recoveries | - | - | - |
| 48. Other Medical Incentive Pool and Withhold Adjustments | 134,091 | 137,841 | (102,885) |
| 49. **Subtotal Hospital, Medical, MH&SAS, CHOICES** (Lines 23,42,45,46,47 ar | 149,285,945 | 583,464,634 | 562,037,171 |
| **LESS:** | | | |
| 50. Net Reinsurance Recoveries Incurred | - | - | - |
| 51. Copayments | 5,475 | 15,901 | 18,680 |
| 52. Subrogation and Coordination of Benefits | - | - | - |
| 53. **Subtotal Reinsurance, Copay, Subrogation** (Lines 48 to 50) | 5,475 | 15,901 | 18,680 |
| 54. **Total Hospital, Medical, MH&SAS** (Lines 47 and 51) | 149,280,470 | 583,448,733 | 562,018,491 |
| **Administration:** | | | |
| 55. Compensation | 12,406,193 | 47,860,134 | 46,594,469 |
| 56. Direct and Allocated Admin expenses | | | |
| 57. Marketing | 45,336 | 357,577 | 410,356 |
| 58. Health Insurer Fee | - | - | 9,430,385 |
| 59. Interest Expense | | | |
| 60. Premium Tax Expense | 10,881,196 | 44,346,007 | 40,860,867 |
| 61. Occupancy, Depreciation, and Amortization | 480,217 | 2,116,510 | 2,150,458 |
| 62. Other Administration - Write-Ins | 4,492,440 | 18,359,772 | 18,224,798 |
| 63. **Total Administration Expenses** (Lines 55 to 61) | 28,305,382 | 113,040,000 | 117,671,333 |
| 64. **Total Expenses** (Lines 54 and 62) | 177,585,852 | 696,488,733 | 679,689,824 |
| 65. Extraordinary Item | - | | |
| 66. Provision for Income Tax | 1,624,802 | 8,914,072 | 4,373,111 |
| 67. **Net Income (Loss)** (Line 4 Less Lines 63,64 and 65) | 6,111,560 | 48,273,741 | 33,379 |
| **Write-Ins for Other Expense** | | | |
| Detail of Other Revenues | | | |
| 0301. Directed Premiums | 25,068,787 | 87,477,299 | 87,781,808 |
| 0302. Directed Payments | (21,242,410) | (77,894,887) | (83,065,408) |
| 0303. Directed Premium Tax | (1,499,759) | (5,225,512) | (5,196,609) |
| 0304. Directed Payments Accrued | (1,029,189) | (976,082) | 866,209 |
| 0305. Insurer Provider Revenue | - | - | 12,699,145 |
| 0306. MLR Rebate Reserve | | (1,195,315) | |
| 0399. Total Other Revenues | 1,297,429 | 2,185,502 | 13,085,146 |
| Detail of Other Medical and Hospital: | | | |
| 2201. PT/OT/ST, Supplies, Prosthetics, etc. | 6,224,813 | 24,914,255 | 19,893,622 |
| 2202. Bad Debt Expense | 57,572 | (147,313) | (345,367) |
| 2203. Out of Area Claims Expense | - | - | - |
| 2204. PDR | - | - | - |
| 2299. Total Other Medical and Hospital | 6,282,385 | 24,766,942 | 19,548,255 |
| Detail of Other MH & SAS: | | | |
| 4101. | - | - | - |
| 4199. Total Other MH & SAS | - | - | - |
| Detail of Other Administration: | | | |
| 6101. Equipment Rental | 1,954,122 | 7,910,456 | 7,827,966 |
| 6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc. | 405,750 | 2,428,478 | 2,658,319 |
| 6103. Auditing, Actuarial, and Other Consulting | 1,819,996 | 5,444,246 | 4,763,081 |
| 6104. Outsourced Services | 243,133 | 1,452,648 | 1,589,575 |
| 6105. Postage/Telephone | 132,876 | 884,270 | 987,501 |
| 6106. Printing and Stationary | (63,437) | 239,674 | 398,356 |
| 6199. Total Other Administration | 4,492,440 | 18,359,772 | 18,224,798 |

**Report #2A: TennCare Select Only**

| | Current Year | | Previous Year |
|---|---|---|---|
| | Current Period | Year-to-Date Total | Total |
| **Member Months** | 156,462 | 616,488 | 705,081 |
| **Estimated Revenues:** | | | |
| 1. TennCare Capitation | 88,737,787 | 362,302,760 | 395,575,772 |
| 2. Investment | - | - | - |
| 3. Other Revenues | (0) | (0) | 0 |
| 4. **Total Estimated Revenues** (Lines 1 to 3) | 88,737,787 | 362,302,760 | 395,575,772 |
| **Estimated Expenses:** | | | |
| **Hospital and Medical (w/o Mental Health)** | | | |
| 5. Capitated Physician Services | 102,865 | 398,440 | 449,710 |
| 6. Fee-for Service Physician Services | 10,055,198 | 37,871,454 | 40,540,427 |
| 7. Inpatient Hospital Services | 9,896,981 | 42,213,372 | 40,361,189 |
| 8. Outpatient Hospital Services | 6,327,041 | 25,396,583 | 24,373,926 |
| 9. Emergency Room Services | 1,292,862 | 4,733,943 | 5,294,048 |
| 10. Dental Services | (1) | 109 | 37 |
| 11. Vision Services | 119,234 | 443,674 | 441,540 |
| 12. Pharmacy Services | - | - | - |
| 13. Home Health Services | 24,896,628 | 111,408,549 | 129,860,787 |
| 14. Chiropractic Services | - | - | - |
| 15. Radiology Services | 172,558 | 680,805 | 742,834 |
| 16. Laboratory Services | 225,085 | 738,488 | 775,764 |
| 17. Durable Medical Equipment Services | 5,710,622 | 22,316,704 | 23,558,030 |
| 18. Transportation Services | 776,040 | 4,456,680 | 4,142,077 |
| 19. Outside Referrals | - | - | - |
| 20. Occupancy, Depreciation and Amortization | - | - | - |
| 21. ECF | | | |
| 22. Other Medical and Hospital Services - Write-Ins | 1,531,640 | 5,860,435 | 6,403,641 |
| 23. **Subtotal Medical and Hospital** (Lines 5 to 22) | 61,106,753 | 256,519,236 | 276,944,010 |
| **Mental Health and Substance Abuse Services** | | | |
| 24. Inpatient Psychiatric Facility Services | 2,804,223 | 9,641,598 | 11,746,896 |
| 25. Inpatient Substance Abuse Treatment and Detox | (2,116) | 15,616 | 63,494 |
| 26. Outpatient Mental Health Services | 3,233,363 | 10,927,068 | 15,551,913 |
| 27. Outpatient Substance Abuse Treatment and Detox | - | - | - |
| 28. Housing/Residential Treatment | 918,716 | 3,768,844 | 8,097,734 |
| 29. Specialized Crisis Services | 270,200 | 1,077,926 | 1,359,408 |
| 30. Psychiatric Rehab and Support Services | 1,129,970 | 4,010,529 | 2,005,143 |
| 31. Case Management | 253,392 | 904,697 | 1,156,771 |
| 32. Forensics | - | - | - |
| 33. Other Judicial | - | - | - |
| 34. Pharmacy | - | - | - |
| 35. Lab Services | 12,105 | 48,695 | 69,863 |
| 36. Transportation | - | - | - |
| 37. Occupancy, Depreciation and Amortization | - | - | - |
| 38. Other Mental Health and Substance Abuse Services | 3,391,678 | 13,647,289 | 11,425,282 |
| 39. PCP and Specialist Services | - | - | - |
| 40. Tennessee Health Link | 1,891,858 | 7,631,455 | 9,853,367 |
| 41. Other Mental Health Services - Write-Ins | - | - | - |
| 42. **Subtotal MH & SAS** (Lines 24 to 41) | 13,903,389 | 51,673,717 | 61,329,871 |
| **CHOICES** | | | |
| 43. Nursing Facility Care | 54,811 | 458,416 | 586,628 |
| 44. HCBS Services | 6 | 111 | 2,103 |
| **45. Subtotal CHOICES** | 54,817 | 458,527 | 588,731 |
| 46. Value Based Payouts | - | - | - |
| 47. Value Based Recoveries | - | - | - |
| 48. Other Medical Incentive Pool and Withhold Adjustments | 5,000 | 70,679 | 25,916 |
| 49. **Subtotal Hospital, Medical, MH&SAS, CHOICES** (Lines 23,42,45,46,47 and 48) | 75,069,959 | 308,722,159 | 338,888,528 |
| **LESS:** | | | |
| 50. Net Reinsurance Recoveries Incurred | - | - | - |
| 51. Copayments | 1,473 | 5,452 | 4,803 |
| 52. Subrogation and Coordination of Benefits | - | - | - |
| 53. **Subtotal Reinsurance, Copay, Subrogation** (Lines 48 to 50) | 1,473 | 5,452 | 4,803 |
| 54. **Total Hospital, Medical, MH&SAS** (Lines 47 and 51) | 75,068,486 | 308,716,707 | 338,883,725 |
| **Administration:** | | | |
| 55. Compensation | 5,595,598 | 20,977,043 | 20,951,965 |
| 56. Direct and Allocated Admin expenses | | | |
| 57. Marketing | 21,262 | 156,726 | 184,523 |
| 58. Health Insurer Fee | | | |
| 59. Interest Expense | - | - | - |
| 60. Premium Tax Expense | 5,383,169 | 21,945,337 | 23,940,381 |
| 61. Occupancy, Depreciation, and Amortization | 217,770 | 927,664 | 966,988 |
| 62. Other Administration - Write-Ins | 2,030,820 | 8,047,067 | 8,195,077 |
| 63. **Total Administration Expenses** (Lines 55 to 61) | 13,248,619 | 52,053,837 | 54,238,934 |
| 64. **Total Expenses** (Lines 54 and 62) | 88,317,105 | 360,770,544 | 393,122,659 |
| 65. Extraordinary Item | - | - | - |
| 66. Provision for Income Tax | 78,856 | 238,832 | 2,434,531 |
| 67. **Net Income (Loss)** (Line 4 Less Lines 63,64 and 65) | 341,826 | 1,293,384 | 18,582 |
| **Write-Ins for Other Expense** | | | |
| Detail of Other Revenues | | | |
| 0301. Directed Premiums | 658,897 | 4,460,915 | 5,253,435 |
| 0302. Directed Payments | (619,363) | (4,193,000) | (4,941,319) |
| 0303. Directed Premium Tax | (39,534) | (267,915) | (312,117) |
| 0304. Directed Payments Accrued | - | - | - |
| 0305. Insurer Provider Revenue | - | - | - |
| 0305. MLR Rebate Reserve | - | | |
| 0399. Total Other Revenues | (0) | (0) | 0 |
| Detail of Other Medical and Hospital: | | | |
| 2201. PT/OT/ST, Supplies, Prosthetics, etc. | 1,386,080 | 5,520,011 | 6,682,680 |
| 2202. Bad Debt Expense | 145,560 | 340,424 | (279,039) |
| 2203. Out of Area Claims Expense | - | - | - |
| 2204. PDR | - | | |
| 2299. Total Other Medical and Hospital | 1,531,640 | 5,860,435 | 6,403,641 |
| Detail of Other MH & SAS: | | | |
| 4101. | - | - | - |
| 4102. | - | - | - |
| Detail of Other Administration: | | | |
| 6101. Equipment Rental | 883,029 | 3,467,144 | 3,519,973 |
| 6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc. | 186,853 | 1,064,399 | 1,195,356 |
| 6103. Auditing, Actuarial, and Other Consulting | 813,851 | 2,386,207 | 2,141,797 |
| 6104. Outsourced Services | 111,954 | 636,694 | 714,778 |
| 6105. Postage/Telephone | 61,587 | 387,574 | 444,046 |
| 6106. Printing and Stationary | (26,454) | 105,049 | 179,127 |
| 6199. Total Other Administration | 2,030,820 | 8,047,067 | 8,195,077 |

**Report #2A: CoverKids Plan Only**

| | Current Year | | Previous Year |
|---|---|---|---|
| | Current Period | Year-to-Date Total | Total |
| **Member Months** | - | - | 506,706 |
| **Estimated Revenues:** | | | |
| 1. Cover Kids Revenue | (155,941) | (1,141,320) | 110,640,495 |
| 2. Investment | - | - | - |
| 3. Other Revenues | - | - | - |
| 4. **Total Estimated Revenues** (Lines 1 to 3) | (155,941) | (1,141,320) | 110,640,495 |
| **Estimated Expenses:** | | | |
| **Hospital and Medical (w/o Mental Health)** | | | |
| 5. Capitated Physician Services | - | - | - |
| 6. Fee-for Service Physician Services | 18,894 | (63,944) | 32,546,320 |
| 7. Inpatient Hospital Services | 18,385 | (58,530) | 26,460,977 |
| 8. Outpatient Hospital Services | 5,737 | (14,933) | 7,130,818 |
| 9. Emergency Room Services | 1,596 | (5,380) | 2,296,470 |
| 10. Dental Services | 59 | (100) | 87,311 |
| 11. Vision Services | 205 | (569) | 333,910 |
| 12. Pharmacy Services | (390) | (14,325) | 17,003,432 |
| 13. Home Health Services | 163 | (278) | 625,415 |
| 14. Chiropractic Services | - | - | - |
| 15. Radiology Services | 287 | (1,425) | 570,882 |
| 16. Laboratory Services | 623 | (1,969) | 923,293 |
| 17. Durable Medical Equipment Services | 914 | (3,087) | 1,305,559 |
| 18. Transportation Services | 128 | (312) | 151,578 |
| 19. Outside Referrals | - | - | - |
| 20. Occupancy, Depreciation and Amortization | - | - | - |
| 21. ECF | | | |
| 22. Other Medical and Hospital Services - Write-Ins | (120,477) | (137,620) | 1,311,189 |
| 23. **Subtotal Medical and Hospital** (Lines 5 to 22) | (73,876) | (302,472) | 90,747,154 |
| **Mental Health and Substance Abuse Services** | | | |
| 24. Inpatient Psychiatric Facility Services | - | - | - |
| 25. Inpatient Substance Abuse Treatment and Detox | - | - | - |
| 26. Outpatient Mental Health Services | - | - | - |
| 27. Outpatient Substance Abuse Treatment and Detox | - | - | - |
| 28. Housing/Residential Treatment | - | - | - |
| 29. Specialized Crisis Services | - | - | - |
| 30. Psychiatric Rehab and Support Services | - | - | - |
| 31. Case Management | - | - | - |
| 32. Forensics | - | - | - |
| 33. Other Judicial | - | - | - |
| 34. Pharmacy | - | - | - |
| 35. Lab Services | - | - | - |
| 36. Transportation | - | - | - |
| 37. Occupancy, Depreciation and Amortization | - | - | - |
| 38. Other Mental Health and Substance Abuse Services | - | - | - |
| 39. PCP and Specialist Services | - | - | - |
| 40. Tennessee Health Link | | | |
| 41. Other Mental Health Services - Write-Ins | - | - | - |
| 42. **Subtotal MH & SAS** (Lines 24 to 41) | - | - | - |
| **CHOICES** | | | |
| 43. Nursing Facility Care | | | |
| 44. HCBS Services | | | |
| **45. Subtotal CHOICES** | | | |
| 46. Value Based Payouts | - | - | - |
| 47. Value Based Recoveries | - | - | - |
| 48. Other Medical Incentive Pool and Withhold Adjustments | - | 45,817 | 30,688 |
| 49. **Subtotal Hospital, Medical, MH&SAS, CHOICES** (Lines 23,42,45,46,47 an | (73,876) | (256,655) | 90,777,842 |
| **LESS:** | | | |
| 50. Net Reinsurance Recoveries Incurred | - | - | - |
| 51. Copayments | 103,147 | 361,673 | 849,977 |
| 52. Subrogation and Coordination of Benefits | - | - | - |
| 53. **Subtotal Reinsurance, Copay, Subrogation** (Lines 48 to 50) | 103,147 | 361,673 | 849,977 |
| 54. **Total Hospital, Medical, MH&SAS** (Lines 47 and 51) | (177,023) | (618,328) | 89,927,865 |
| **Administration:** | | | |
| 55. Compensation | (49,132) | 523,938 | 9,033,945 |
| 56. Direct and Allocated Admin expenses | | | |
| 57. Marketing | (1,133) | 3,914 | 79,562 |
| 58. Health Insurer Fee | | | |
| 59. Interest Expense | - | - | - |
| 60. Premium Tax Expense | (4,478) | (76,242) | 6,646,792 |
| 61. Occupancy, Depreciation, and Amortization | (3,278) | 23,170 | 416,941 |
| 62. Other Administration - Write-Ins | (23,157) | 200,990 | 3,533,506 |
| 63. **Total Administration Expenses** (Lines 55 to 61) | (81,178) | 675,770 | 19,710,746 |
| 64. **Total Expenses** (Lines 54 and 62) | (258,201) | 57,442 | 109,638,611 |
| 65. Extraordinary Item | - | - | - |
| 66. Provision for Income Tax | 393 | (186,855) | 994,295 |
| 67. **Net Income (Loss)** (Line 4 Less Lines 63,64 and 65) | 101,867 | (1,011,907) | 7,589 |
| **Write-Ins for Other Expense** | | | |
| Detail of Other Revenues | | | |
| 0301. Directed Premiums | | | |
| 0302. Directed Payments | | | |
| 0303. Directed Premium Tax | | | |
| 0304. Directed Payments Accrued | - | - | - |
| 0305. Insurer Provider Revenue | - | - | - |
| 0305. MLR Rebate Reserve | - | | |
| 0399. Total Other Revenues | - | - | - |
| Detail of Other Medical and Hospital: | | | |
| 2201. PT/OT/ST, Supplies, Prosthetics, etc. | 1,523 | (6,072) | 1,878,474 |
| 2202. Bad Debt Expense | (122,000) | (131,548) | (567,285) |
| 2203. Out of Area Claims Expense | - | - | - |
| 2204. PDR | - | | |
| 2299. Total Other Medical and Hospital | (120,477) | (137,620) | 1,311,189 |
| Detail of Other MH & SAS: | | | |
| 4101. | - | - | - |
| 4102. | - | - | - |
| 4103. | - | - | - |
| 4199. Total Other MH & SAS | - | - | - |
| Detail of Other Administration: | | | |
| 6101. Equipment Rental | (9,679) | 86,598 | 1,517,721 |
| 6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc. | (6,109) | 26,585 | 515,407 |
| 6103. Auditing, Actuarial, and Other Consulting | 1,018 | 59,600 | 923,488 |
| 6104. Outsourced Services | (3,647) | 15,903 | 308,194 |
| 6105. Postage/Telephone | (2,465) | 9,680 | 191,461 |
| 6106. Printing and Stationary | (2,275) | 2,624 | 77,235 |
| 6199. Total Other Administration | (23,157) | 200,990 | 3,533,506 |

## VSHP December 2021 YTD

| | TennCare Select Supplement 5.1 | BlueCare West Supplement 5.2 | BlueCare East Supplement 5.3 | BlueCare Middle Supplement 5.4 | CoverKids Supplement 5.5 | Other | Total |
|---|---|---|---|---|---|---|---|
| **Revenue** | $ 362,302,760 | $ 745,707,806 | $ 1,104,548,577 | $ 949,048,864 | $ (1,141,320) | $ 379,556,549 | $ 3,540,023,236 |
| **Investment Income** | - | $ 5,783,238 | $ 8,308,875 | $ 6,734,916 | $ - | $ - | $ 20,827,029 |
| **Other Revenues** | - | $ 2,185,502 | $ (827,775) | $ (2,567,225) | $ - | $ 4,269,343 | $ 3,059,845 |
| **Total Revenues** | 362,302,760 | $ 753,676,546 | $ 1,112,029,677 | $ 953,216,555 | $ (1,141,320) | $ 383,825,892 | $ 3,563,910,110 |
| **Claims Expenses** | 308,716,707 | $ 583,448,733 | $ 911,616,589 | $ 770,379,552 | $ (618,328) | $ 299,980,174 | $ 2,873,523,427 |
| **Administrative Expenses** | 52,053,837 | $ 113,040,000 | $ 163,943,156 | $ 141,162,982 | $ 675,770 | $ 55,345,973 | $ 526,221,718 |
| **Pre-Tax Gain/(Loss)** | 1,532,216 | $ 57,187,813 | $ 36,469,932 | $ 41,674,021 | $ (1,198,762) | $ 28,499,744 | $ 164,164,966 |
| **Federal Income Tax** | 238,832 | $ 8,914,072 | $ 5,684,701 | $ 6,495,881 | $ (186,855) | $ 4,442,359 | $ 25,588,989 |
| **Net Gain/(Loss)** | $ 1,293,384 | $ 48,273,741 | $ 30,785,231 | $ 35,178,140 | $ (1,011,907) | $ 24,057,386 | $ 138,575,977 |

Crosswalk from GAAP Paid Claims to MLR 2021 Incurred Claims
As of 12/31/2021
East, Middle, West Regions for Core, Choices and ECF

| | East - Insured | Middle - Insured | West - Insured | CoverKids |
|---|---|---|---|---|
| Paid Claims (4th Q 2021 YTD) | 806,727,685.39 | 662,697,902.78 | 511,744,504.81 | 28,300,451.87 |
| Capitation - From I/S | 18,500,407.81 | 16,302,262.31 | 12,540,011.06 | 255,134.10 |
| Directed Payments- From I/S | 111,894,390.02 | 112,945,813.62 | 77,894,887.44 | - |
| Covid-19 Claims Reclassed to SF | 40,800,424.82 | 37,972,637.16 | 27,474,769.05 | 1,527,022.51 |
| Recoveries included in claims | 135,568.72 | 11,221.19 | 4,330.37 | - |
| SET - In Other IBNR | 385,663.54 | 308,044.75 | 269,117.25 | |
| Other Items | (8,685.98) | (22,073.29) | (5,245.58) | 468.20 |
| 2021 - Paid Claims per Reconciliation | $ 978,435,454.32 | $ 830,215,808.52 | $ 629,922,374.40 | $ 30,083,076.68 |

| | East - Insured | Middle - Insured | West - Insured | CoverKids |
|---|---|---|---|---|
| Claims 2A | 911,616,589.00 | 770,379,552.00 | 583,448,733.00 | |
| Remove CoverKids Claims | (8,755,816.09) | (13,477,903.56) | (6,066,732.22) | 28,300,451.87 |
| Remove CoverKids Capitation | (68,114.76) | (151,207.74) | (35,811.60) | 255,134.10 |
| SF claims reverse | (64,370,008.36) | (64,050,901.62) | (44,757,956.35) | |
| Bonus & Rebates | 207,408.16 | 63,655.00 | 638,367.87 | |
| OCL | (13,352,213.96) | (13,520,624.20) | (9,089,396.27) | |
| Bad Debt | (56,934.12) | (242,403.85) | 147,313.49 | |
| SET - In Other IBNR | 385,663.54 | 308,044.75 | 269,117.25 | |
| Recoveries included in 2A | 135,568.72 | 11,221.19 | 4,330.37 | |
| Directed Payments | 152,694,814.84 | 150,918,450.78 | 105,369,656.49 | 1,527,022.51 |
| Other Items | (1,502.65) | (22,074.23) | (5,247.63) | 468.20 |
| 2021- Paid Claims Calculated | 978,435,454.32 | 830,215,808.52 | 629,922,374.40 | 30,083,076.68 |

Crosswalk from Revenue per Exhibit 2A to 2021 Revenues Received per MLR
As of 12/31/2021
East, Middle, West Regions for Core, Choices and ECF

| | East - Insured | Middle - Insured | West - Insured | CoverKids |
|---|---|---|---|---|
| Revenues (4th Q 2021 YTD) - From 2A | $ 1,104,548,577.10 | $ 949,048,864.22 | $ 745,707,806.04 | |
| Remove CoverKids Revenue | (12,292,956.47) | (18,339,733.96) | (8,896,631.53) | 39,529,321.96 |
| SF Reimbursements & Retention Income- I/S | (73,422,026.62) | (72,814,503.11) | (51,216,374.56) | |
| Directed Payment Revenue- I/S | 124,029,101.83 | 121,933,449.54 | 87,477,298.55 | |
| Subtotal | 1,142,862,695.84 | 979,828,076.69 | 773,072,098.50 | 39,529,321.96 |
| | | | | |
| Change in Directed Payment Premium Accruals | (4,911,572.94) | 4,105,144.00 | (7,325,290.95) | |
| Change in Premium Accruals | 13,025,043.00 | (1,014,375.00) | 17,552,331.00 | 5,054,615.00 |
| Miscellaneous Payment Accruals | 273,251.41 | 231,409.51 | 239,384.02 | (5,195.50) |
| Recoupments and Withholds | 1,708,179.38 | 1,598,921.09 | 1,364,482.12 | |
| Covid Reimbursement | 48,324,863.87 | 48,800,374.61 | 37,907,767.13 | 1,158,834.35 |
| Other Items | 52,398.52 | 18,722.81 | 23,924.89 | (5,195.50) |
| Revenues for live covered in 2021 per reconciliation | $ 1,201,334,859.08 | $ 1,033,568,273.71 | $ 822,834,696.71 | $ 45,732,380.31 |

Volunteer State Health Plan, Inc.
Reconciliation of NAIC Filing to Medical Fund Target Report (MCO 4 and 11)
December 31, 2021 Program to Date

| | | Total per MFT | | Total per DOI |
|---|---|---|---|---|
| Incurred Claims December 21 MFT | $ | 2,000,892,426 | | |
| Incurred Claims December 20 MFT | | (1,692,427,418) | | |
| Incurred Claims per MFT | | **308,465,008.85** | **$** | **308,716,707** |
| | | | | |
| Bad debt not included on MFT | | 340,424.00 | | |
| Bonus payments | | 70,679.47 | | |
| OCL margin added to MFT | | (243,903.79) | | |
| Other Items | | 84,498.47 | | |
| | **$** | **308,716,707** | | |