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ANNUAL STATEMENT

For the Year Ended December 31, 2020
of the Condition and Affairs of the

JAMES RIVER INSURANCE COMPANY

NAIC Group Code..... 3494, 3494 (Current Period) (Prior Period) NAIC Company Code..... 12203 Employer's ID Number..... 22-2824607

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... June 30, 1987 Commenced Business..... September 11, 1987

Statutory Home Office	52 EAST GAY STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	6641 WEST BROAD STREET, SUITE 300 .. RICHMOND .. VA .. US .. 23230 *(Street and Number) (City or Town, State, Country and Zip Code)*	(804) 289-2700 *(Area Code) (Telephone Number)*
Mail Address	P.O. BOX 27648 .. RICHMOND .. VA .. US .. 23261 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	6641 WEST BROAD STREET, SUITE 300 .. RICHMOND .. VA .. US .. 23230 *(Street and Number) (City or Town, State, Country and Zip Code)*	(804) 289-2700 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.jamesriverins.com	
Statutory Statement Contact	PATRICIA AILEEN SELLS *(Name)*	(804) 289-2711 *(Area Code) (Telephone Number) (Extension)*
	Patricia.Sells@jamesriverins.com *(E-Mail Address)*	(804) 420-1059 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. RICHARD JOHN SCHMITZER	PRESIDENT AND CEO	2. PATRICIA AILEEN SELLS	TREASURER AND CONTROLLER
3. TIMOTHY SEAN MACALEESE	SVP AND CFO	4. SARAH CASEY DORAN	CHAIRPERSON OF THE BOARD

OTHER

PAMELA LLULL KNOWLES	SECRETARY	COURTENAY GRAY WARREN	SVP AND CHIEF CLAIMS OFFICER
DONALD TODD HIERMAN	ASSISTANT SECRETARY		

DIRECTORS OR TRUSTEES

RICHARD JOHN SCHMITZER	JOHN GORDON CLARKE	SARAH CASEY DORAN	COURTENAY GRAY WARREN #
TIMOTHY SEAN MACALEESE			

State of........ VIRGINIA
County of..... HENRICO

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.

(Signature)	(Signature)	(Signature)
RICHARD JOHN SCHMITZER	PATRICIA AILEEN SELLS	TIMOTHY SEAN MACALEESE
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT AND CEO	TREASURER AND CONTROLLER	SVP AND CFO
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ______ day of ______________ 2021

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

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
Investment Categories	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	6,077,001	0.464	6,077,001	0	6,077,001	0.464
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	3,097,039	0.237	3,097,039	0	3,097,039	0.237
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	9,913,286	0.758	9,913,286	0	9,913,286	0.758
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	77,321,473	5.909	77,321,473	0	77,321,473	5.909
1.06 Industrial and miscellaneous	135,695,944	10.370	135,695,944	0	135,695,944	10.370
1.07 Hybrid securities	9,320,553	0.712	9,320,553	0	9,320,553	0.712
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	47,379,380	3.621	47,379,380	0	47,379,380	3.621
1.11 Total long-term bonds	288,804,675	22.071	288,804,675	0	288,804,675	22.071
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	44,593,564	3.408	44,593,564	0	44,593,564	3.408
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	44,593,564	3.408	44,593,564	0	44,593,564	3.408
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	7,036,385	0.538	7,036,384	0	7,036,384	0.538
3.02 Industrial and miscellaneous Other (Unaffiliated)	3,478,932	0.266	3,478,932	0	3,478,932	0.266
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	22,437,566	1.715	22,437,566	0	22,437,566	1.715
3.05 Mutual funds	1,288,298	0.098	1,288,298	0	1,288,298	0.098
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	5,112,198	0.391	5,112,198	0	5,112,198	0.391
3.08 Total common stocks	39,353,378	3.007	39,353,378	0	39,353,378	3.007
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)	42,890,032	3.278	42,890,032	0	42,890,032	3.278
6.02 Cash equivalents (Schedule E, Part 2)	876,045,380	66.950	876,045,380	0	876,045,380	66.950
6.03 Short-term investments (Schedule DA)	2,940,261	0.225	2,940,261	0	2,940,261	0.225
6.04 Total cash, cash equivalents and short-term investments	921,875,673	70.452	921,875,673	0	921,875,673	70.452
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)	9,096,279	0.695	9,096,279	0	9,096,279	0.695
10. Receivables for securities	4,785,152	0.366	4,785,152	0	4,785,152	0.366
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	1,308,508,721	100.000	1,308,508,721	0	1,308,508,721	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		13,341,310
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	6,250,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,310,716	7,560,716
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	116,875	
	5.2 Totals, Part 3, Column 9	(145,634)	(28,759)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		11,776,988
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)		9,096,279
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		9,096,279

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		276,960,463
2.	Cost of bonds and stocks acquired, Part 3, Column 7		259,541,968
3.	Accrual of discount		347,467
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(217,124)	
	4.2. Part 2, Section 1, Column 15	1,578,531	
	4.3. Part 2, Section 2, Column 13	4,160,726	
	4.4. Part 4, Column 11	1,599,658	7,121,791
5.	Total gain (loss) on disposals, Part 4, Column 19		(3,974,372)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		160,241,366
7.	Deduct amortization of premium		944,417
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	398,575	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	3,159,643	
	9.4. Part 4, Column 13	2,501,700	6,059,918
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		372,751,615
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		372,751,615

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	6,077,001	6,205,719	6,051,810	6,100,000
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed	3. Other Countries	0	0	0	0
by governments)	4. Totals	6,077,001	6,205,719	6,051,810	6,100,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	3,097,039	3,361,500	3,106,330	3,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	9,913,286	10,209,208	9,929,880	9,565,000
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	77,321,473	83,423,405	77,569,366	75,133,901
Industrial and Miscellaneous, SVO	8. United States	186,394,049	195,762,064	188,785,844	189,051,437
Identified Funds, Unaffiliated Bank	9. Canada	0	0	0	0
Loans and Hybrid Securities	10. Other Countries	6,001,828	6,231,554	6,008,010	6,000,000
(unaffiliated)	11. Totals	192,395,877	201,993,619	194,793,854	195,051,437
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	288,804,675	305,193,450	291,451,240	288,850,338
PREFERRED STOCKS	14. United States	43,568,764	43,568,764	32,988,547	
Industrial and Miscellaneous	15. Canada	0	0	0	
(unaffiliated)	16. Other Countries	1,024,800	1,024,800	918,400	
	17. Totals	44,593,564	44,593,564	33,906,947	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	44,593,564	44,593,564	33,906,947	
COMMON STOCKS	20. United States	16,843,775	16,843,775	17,125,642	
Industrial and Miscellaneous	21. Canada	0	0	0	
(unaffiliated)	22. Other Countries	72,037	72,037	61,182	
	23. Totals	16,915,812	16,915,812	17,186,824	
Parent, Subsidiaries and Affiliates	24. Totals	22,437,566	22,437,566	15,000,000	
	25. Total Common Stocks	39,353,378	39,353,378	32,186,824	
	26. Total Stocks	83,946,942	83,946,942	66,093,771	
	27. Total Bonds and Stocks	372,751,617	389,140,392	357,545,011	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	2,699,434	6,077,001	0	0	0	XXX	8,776,435	3.0	1,270,020,930	86.9	8,776,435	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	2,699,434	6,077,001	0	0	0	XXX	8,776,435	3.0	1,270,020,930	86.9	8,776,435	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	151,316	605,263	2,340,460	0	0	XXX	3,097,039	1.1	0	0.0	3,097,039	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	151,316	605,263	2,340,460	0	0	XXX	3,097,039	1.1	0	0.0	3,097,039	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	1,000,000	8,913,286	0	0	XXX	9,913,286	3.4	1,000,000	0.1	9,913,286	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	1,000,000	8,913,286	0	0	XXX	9,913,286	3.4	1,000,000	0.1	9,913,286	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	11,110,942	20,994,192	32,479,814	8,109,854	1,472,164	XXX	74,166,966	25.4	43,069,511	2.9	74,166,966	0
5.2 NAIC 2	0	0	0	3,154,507	0	XXX	3,154,507	1.1	3,135,116	0.2	3,154,507	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	11,110,942	20,994,192	32,479,814	11,264,361	1,472,164	XXX	77,321,473	26.5	46,204,627	3.2	77,321,473	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	4,912,767	38,139,814	59,812,803	357,993	3,005,213	XXX	106,228,590	36.4	47,512,250	3.3	92,534,314	13,694,277
6.2 NAIC 2	1,499,042	15,905,631	12,062,681	0	0	XXX	29,467,353	10.1	15,997,603	1.1	29,467,353	0
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	6,411,809	54,045,445	71,875,483	357,993	3,005,213	XXX	135,695,944	46.5	63,509,853	4.3	122,001,667	13,694,277
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	833,000	5,063,553	0	0	3,424,000	XXX	9,320,553	3.2	5,926,425	0.4	9,320,553	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	833,000	5,063,553	0	0	3,424,000	XXX	9,320,553	3.2	5,926,425	0.4	9,320,553	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	240,827	0	0	0	0	XXX	240,827	0.1	0	0.0	240,827	0
10.3 NAIC 3	0	710,899	383,236	0	0	XXX	1,094,135	0.4	5,804,948	0.4	1,094,135	0
10.4 NAIC 4	331,110	22,097,007	8,152,194	0	0	XXX	30,580,311	10.5	59,503,221	4.1	30,580,311	0
10.5 NAIC 5	0	12,507,904	3,022,759	0	0	XXX	15,530,663	5.3	8,641,103	0.6	15,530,663	0
10.6 NAIC 6	0	174,270	0	0	0	XXX	174,270	0.1	909,054	0.1	174,270	0
10.7 Totals	571,937	35,490,080	11,558,189	0	0	XXX	47,620,206	16.3	74,858,326	5.1	47,620,206	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 18,874,460	66,816,270	103,546,363	8,467,847	4,477,377	0	202,182,317	69.3	XXX	XXX	188,488,040	13,694,277
11.2 NAIC 2	(d) 2,572,869	20,969,184	12,062,681	3,154,507	3,424,000	0	42,183,240	14.5	XXX	XXX	42,183,240	0
11.3 NAIC 3	(d) 0	710,899	383,236	0	0	0	1,094,135	0.4	XXX	XXX	1,094,135	0
11.4 NAIC 4	(d) 331,110	22,097,007	8,152,194	0	0	0	30,580,311	10.5	XXX	XXX	30,580,311	0
11.5 NAIC 5	(d) 0	12,507,904	3,022,759	0	0	0	(c) 15,530,663	5.3	XXX	XXX	15,530,663	0
11.6 NAIC 6	(d) 0	174,270	0	0	0	0	(c) 174,270	0.1	XXX	XXX	174,270	0
11.7 Totals	21,778,439	123,275,534	127,167,233	11,622,354	7,901,377	0	(b) 291,744,936	100.0	XXX	XXX	278,050,659	13,694,277
11.8 Line 11.7 as a % of Col. 7	7.5	42.3	43.6	4.0	2.7	0.0	100.0	XXX	XXX	XXX	95.3	4.7
12. Total Bonds Prior Year												
12.1 NAIC 1	1,270,936,663	38,770,157	35,775,402	10,217,126	5,903,343	0	XXX	XXX	1,361,602,691	93.2	1,359,347,551	2,255,140
12.2 NAIC 2	5,926,425	14,007,171	1,990,432	3,135,116	0	0	XXX	XXX	25,059,144	1.7	25,059,144	0
12.3 NAIC 3	0	3,042,285	2,762,663	0	0	0	XXX	XXX	5,804,948	0.4	0	5,804,948
12.4 NAIC 4	241,272	35,680,071	23,581,878	0	0	0	XXX	XXX	59,503,221	4.1	0	59,503,221
12.5 NAIC 5	0	4,572,211	4,068,892	0	0	0	XXX	XXX	(c) 8,641,103	0.6	0	8,641,103
12.6 NAIC 6	0	805,839	103,215	0	0	0	XXX	XXX	(c) 909,054	0.1	0	909,054
12.7 Totals	1,277,104,360	96,877,734	68,282,482	13,352,242	5,903,343	0	XXX	XXX	(b) 1,461,520,161	100.0	1,384,406,695	77,113,466
12.8 Line 12.7 as a % of Col. 9	87.4	6.6	4.7	0.9	0.4	0.0	XXX	XXX	100.0	XXX	94.7	5.3
13. Total Publicly Traded Bonds												
13.1 NAIC 1	16,395,341	60,340,893	100,169,788	8,109,854	3,472,164	0	188,488,040	64.6	1,359,347,551	93.0	188,488,040	XXX
13.2 NAIC 2	2,572,869	20,969,184	12,062,681	3,154,507	3,424,000	0	42,183,240	14.5	25,059,144	1.7	42,183,240	XXX
13.3 NAIC 3	0	710,899	383,236	0	0	0	1,094,135	0.4	0	0.0	1,094,135	XXX
13.4 NAIC 4	331,110	22,097,007	8,152,194	0	0	0	30,580,311	10.5	0	0.0	30,580,311	XXX
13.5 NAIC 5	0	12,507,904	3,022,759	0	0	0	15,530,663	5.3	0	0.0	15,530,663	XXX
13.6 NAIC 6	0	174,270	0	0	0	0	174,270	0.1	0	0.0	174,270	XXX
13.7 Totals	19,299,320	116,800,157	123,790,658	11,264,361	6,896,164	0	278,050,659	95.3	1,384,406,695	94.7	278,050,659	XXX
13.8 Line 13.7 as a % of Col. 7	6.9	42.0	44.5	4.1	2.5	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	40.0	42.4	3.9	2.4	0.0	95.3	XXX	XXX	XXX	95.3	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	2,479,119	6,475,377	3,376,575	357,993	1,005,213	0	13,694,277	4.7	2,255,140	0.2	XXX	13,694,277
14.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	5,804,948	0.4	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	59,503,221	4.1	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	8,641,103	0.6	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	909,054	0.1	XXX	0
14.7 Totals	2,479,118	6,475,377	3,376,575	357,993	1,005,213	0	13,694,277	4.7	77,113,466	5.3	XXX	13,694,277
14.8 Line 14.7 as a % of Col. 7	18.1	47.3	24.7	2.6	7.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.8	2.2	1.2	0.1	0.3	0.0	4.7	XXX	XXX	XXX	XXX	4.7

(a) Includes $ 13,694,277 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 1,245,212 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 $ 2,699,434 ; NAIC 2 $ 240,827 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	2,699,434	6,077,001	0	0	0	XXX	8,776,435	3.0	1,270,020,930	86.9	8,776,435	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	2,699,434	6,077,001	0	0	0	XXX	8,776,435	3.0	1,270,020,930	86.9	8,776,435	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	151,316	605,263	2,340,460	0	0	XXX	3,097,039	1.1	0	0.0	3,097,039	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	151,316	605,263	2,340,460	0	0	XXX	3,097,039	1.1	0	0.0	3,097,039	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	1,000,000	8,913,286	0	0	XXX	9,913,286	3.4	1,000,000	0.1	9,913,286	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	1,000,000	8,913,286	0	0	XXX	9,913,286	3.4	1,000,000	0.1	9,913,286	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	5,518,267	4,829,576	25,967,046	10,086,839	1,440,624	XXX	47,842,352	16.4	27,623,754	1.9	47,842,352	0
5.02 Residential Mortgage-Backed Securities	5,592,675	16,124,519	5,149,014	1,177,521	31,540	XXX	28,075,270	9.6	18,580,873	1.3	28,075,270	0
5.03 Commercial Mortgage-Backed Securities	0	40,098	1,363,754	0	0	XXX	1,403,851	0.5	0	0.0	1,403,851	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	11,110,942	20,994,192	32,479,814	11,264,361	1,472,164	XXX	77,321,473	26.5	46,204,627	3.2	77,321,473	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,499,042	46,390,159	45,779,304	0	3,005,213	XXX	96,673,718	33.1	45,572,593	3.1	92,668,813	4,004,905
6.02 Residential Mortgage-Backed Securities	1,016,064	1,534,249	1,025,848	357,993	0	XXX	3,934,154	1.3	0	0.0	0	3,934,154
6.03 Commercial Mortgage-Backed Securities	609,098	2,403,737	24,964,068	0	0	XXX	27,976,902	9.6	12,879,448	0.9	25,473,868	2,503,035
6.04 Other Loan-Backed and Structured Securities	3,287,606	3,717,300	106,264	0	0	XXX	7,111,170	2.4	5,057,812	0.3	3,858,987	3,252,183
6.05 Totals	6,411,809	54,045,445	71,875,483	357,993	3,005,213	XXX	135,695,944	46.5	63,509,853	4.3	122,001,667	13,694,277
7. Hybrid Securities												
7.01 Issuer Obligations	833,000	5,063,553	0	0	3,424,000	XXX	9,320,553	3.2	5,926,425	0.4	9,320,553	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	833,000	5,063,553	0	0	3,424,000	XXX	9,320,553	3.2	5,926,425	0.4	9,320,553	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	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	571,938	35,490,081	11,558,189	0	0	XXX	47,620,207	16.3	74,858,326	5.1	47,620,207	0
10.03 Totals	571,938	35,490,081	11,558,189	0	0	XXX	47,620,207	16.3	74,858,326	5.1	47,620,207	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	10,701,059	63,965,552	83,000,096	10,086,839	7,869,837	XXX	175,623,383	60.2	XXX	XXX	171,618,477	4,004,905
11.02 Residential Mortgage-Backed Securities	6,608,739	17,658,768	6,174,862	1,535,515	31,540	XXX	32,009,423	11.0	XXX	XXX	28,075,270	3,934,154
11.03 Commercial Mortgage-Backed Securities	609,098	2,443,835	26,327,822	0	0	XXX	29,380,754	10.1	XXX	XXX	26,877,719	2,503,035
11.04 Other Loan-Backed and Structured Securities	3,287,606	3,717,300	106,264	0	0	XXX	7,111,170	2.4	XXX	XXX	3,858,987	3,252,183
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	571,938	35,490,081	11,558,189	0	0	XXX	47,620,207	16.3	XXX	XXX	47,620,207	0
11.08 Totals	21,778,439	123,275,534	127,167,233	11,622,354	7,901,377	0	291,744,937	100.0	XXX	XXX	278,050,660	13,694,277
11.09 Line 11.08 as a % of Col. 7	7.5	42.3	43.6	4.0	2.7	0.0	100.0	XXX	XXX	XXX	95.3	4.7
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,272,169,675	41,293,549	19,835,779	11,158,168	5,686,531	XXX	XXX	XXX	1,350,143,702	92.4	1,348,888,562	1,255,140
12.02 Residential Mortgage-Backed Securities	2,912,168	8,598,364	4,659,455	2,194,074	216,812	XXX	XXX	XXX	18,580,873	1.3	18,580,873	0
12.03 Commercial Mortgage-Backed Securities	0	0	12,879,448	0	0	XXX	XXX	XXX	12,879,448	0.9	12,879,448	0
12.04 Other Loan-Backed and Structured Securities	1,781,245	2,885,415	391,152	0	0	XXX	XXX	XXX	5,057,812	0.3	4,057,812	1,000,000
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	241,272	44,100,406	30,516,648	0	0	XXX	XXX	XXX	74,858,326	5.1	0	74,858,326
12.08 Totals	1,277,104,360	96,877,734	68,282,482	13,352,242	5,903,343	0	XXX	XXX	1,461,520,161	100.0	1,384,406,695	77,113,466
12.09 Line 12.08 as a % of Col. 9	87.4	6.6	4.7	0.9	0.4	0.0	XXX	XXX	100.0	XXX	94.7	5.3
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	10,701,059	63,210,322	80,755,633	10,086,839	6,864,624	XXX	171,618,477	58.8	1,348,888,562	92.3	171,618,477	XXX
13.02 Residential Mortgage-Backed Securities	5,592,675	16,124,519	5,149,014	1,177,521	31,540	XXX	28,075,270	9.6	18,580,873	1.3	28,075,270	XXX
13.03 Commercial Mortgage-Backed Securities	0	549,898	26,327,822	0	0	XXX	26,877,719	9.2	12,879,448	0.9	26,877,719	XXX
13.04 Other Loan-Backed and Structured Securities	2,433,648	1,425,338	0	0	0	XXX	3,858,987	1.3	4,057,812	0.3	3,858,987	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	571,938	35,490,081	11,558,189	0	0	XXX	47,620,207	16.3	0	0.0	47,620,207	XXX
13.08 Totals	19,299,320	116,800,158	123,790,658	11,264,361	6,896,164	0	278,050,660	95.3	1,384,406,695	94.7	278,050,660	XXX
13.09 Line 13.08 as a % of Col. 7	6.9	42.0	44.5	4.1	2.5	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	40.0	42.4	3.9	2.4	0.0	95.3	XXX	XXX	XXX	95.3	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	0	755,229	2,244,463	0	1,005,213	XXX	4,004,905	1.4	1,255,140	0.1	XXX	4,004,905
14.02 Residential Mortgage-Backed Securities	1,016,064	1,534,249	1,025,848	357,993	0	XXX	3,934,154	1.3	0	0.0	XXX	3,934,154
14.03 Commercial Mortgage-Backed Securities	609,098	1,893,937	0	0	0	XXX	2,503,035	0.9	0	0.0	XXX	2,503,035
14.04 Other Loan-Backed and Structured Securities	853,957	2,291,962	106,264	0	0	XXX	3,252,183	1.1	1,000,000	0.1	XXX	3,252,183
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	74,858,326	5.1	XXX	0
14.08 Totals	2,479,119	6,475,377	3,376,575	357,993	1,005,213	0	13,694,277	4.7	77,113,466	5.3	XXX	13,694,277
14.09 Line 14.08 as a % of Col. 7	18.1	47.3	24.7	2.6	7.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.8	2.2	1.2	0.1	0.3	0.0	4.7	XXX	XXX	XXX	XXX	4.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	60,481,740	60,481,740	0	0	0
2. Cost of short-term investments acquired	22,247,067	22,247,067	0	0	0
3. Accrual of discount	113,978	113,978	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(28,260)	(28,260)	0	0	0
6. Deduct consideration received on disposals	79,873,612	79,873,612	0	0	0
7. Deduct amortization of premium	652	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)	2,940,261	2,940,261	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)	2,940,261	2,940,261	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 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,206,597,257	1,203,480,800	3,116,457	0
2. Cost of cash equivalents acquired	5,111,155,745	1,422,976,863	3,688,178,882	0
3. Accrual of discount	4,352,767	4,352,767	0	0
4. Unrealized valuation increase (decrease)	(79,849)	0	(79,849)	0
5. Total gain (loss) on disposals	52,203	1,380	50,823	0
6. Deduct consideration received on disposals	5,446,032,743	2,630,811,810	2,815,220,933	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)	876,045,380	0	876,045,380	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	876,045,380	0	876,045,380	0

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

Schedule A - Part 1 - Real Estate Owned

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Falls Lake National Insurance Company		Raleigh	NC			01/01/2020		5,000,000	5,000,000	5,000,000	0	0	0	0	0	81,900	0	0.000
3299999. Non-collateral Loans - Affiliated									5,000,000	5,000,000	5,000,000	0	0	0	0	0	81,900	0	XXX
	AG Direct LLP		Wilmington	DE	AG Direct Lending Fund GP, LLC		06/04/2015	1	2,479,403	2,479,403	2,479,403	0	0	0	0	0	(10,386)	187,500	1.630
	AG Commercial Real Estate Debt Opportunities Fund III, L.P.		Wilmington	DE	AG Commerical Debt Opportunities GP, LLC		09/10/2020	1	1,500,000	1,616,875	1,616,875	116,875	0	0	0	0	0	3,500,000	1.570
4799999. Any Other Class of Assets - Affiliated									3,979,403	4,096,278	4,096,278	116,875	0	0	0	0	(10,386)	3,687,500	XXX
4899999. Total - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
4999999. Total - Affiliated									8,979,403	9,096,278	9,096,278	116,875	0	0	0	0	71,514	3,687,500	XXX
5099999 - Totals									8,979,403	9,096,278	9,096,278	116,875	0	0	0	0	71,514	3,687,500	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 0 1B $ 0 1C $ 0 1D $ 0 1E $ 0 1F $ 0 1G $ 0
2A $ 0 2B $ 0 2C $ 0
3A $ 0 3B $ 0 3C $ 0
4A $ 0 4B $ 0 4C $ 0
5A $ 0 5B $ 0 5C $ 0
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
	Falls Lake National Insurance	Raleigh	NC		01/01/2020		5,000,000	0	0	0.000
3299999. Non-collateral Loans - Affiliated							5,000,000	0	0	XXX
	AG Direct Lending Fund, LP	Wilmington	DE	AG Direct Lending Fund GP, LLC	06/04/2015	1	0	574,810	0	1.630
	AG Commercial Real Estate Debt Opportunities Fund III, L.P.	Wilmington	DE	AG Commerical Debt Opportunities GP, LLC	09/10/2020	1	1,250,000	250,000	0	1.570
	Anders Capital LLC	Schulenburg	TX	Anders Capital LLC	11/27/2017	1	0	485,906	0	20.000
4799999. Any Other Class of Assets - Affiliated							1,250,000	1,310,716	0	XXX
4899999. Total - Unaffiliated							0	0	0	XXX
4999999. Total - Affiliated							6,250,000	1,310,716	0	XXX
5099999 - Totals							6,250,000	1,310,716	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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
	AG Direct LLP	Wilmington	DE	Distribution	06/04/2015	07/31/2020	2,370,834	0	0	0	0	0	0	2,370,834	487,062	0	0	0	0
	Anders Capital LLC	Schulenburg	TX	Sale	11/27/2017	12/30/2020	6,145,634	(145,634)	0	0	0	(145,634)	0	6,485,905	6,485,905	0	0	0	485,906
	Eagle Point Partners LP	Greenwich	CT	Distribution	09/01/2015	04/27/2020	4,824,841	0	0	0	0	0	0	4,824,841	4,804,021	0	0	0	(175,078)
4799999. Any Other Class of Assets - Affiliated							13,341,309	(145,634)	0	0	0	(145,634)	0	13,681,580	11,776,988	0	0	0	310,828
4899999. Total - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4999999. Total - Affiliated							13,341,309	(145,634)	0	0	0	(145,634)	0	13,681,580	11,776,988	0	0	0	310,828
5099999 - Totals							13,341,309	(145,634)	0	0	0	(145,634)	0	13,681,580	11,776,988	0	0	0	310,828

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-2S-8	UNITED STATES TREASURY	SD			1.A	1,865,717	102.4688	1,936,659	1,890,000	1,881,574	0	4,978	0	0	1.625	1.899	FA	10,435	30,713	09/27/2017	08/31/2022
912828-M8-0	UNITED STATES TREASURY	SD			1.A	1,895,159	103.5625	1,978,044	1,910,000	1,904,095	0	3,011	0	0	2.000	2.166	MN	3,358	38,200	12/15/2017	11/30/2022
91282C-AM-3	UNITED STATES TREASURY				1.A	2,290,933	99.6094	2,291,016	2,300,000	2,291,332	0	398	0	0	0.250	0.330	MS	1,469	0	10/09/2020	09/30/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						6,051,810	XXX	6,205,719	6,100,000	6,077,001	0	8,388	0	0	XXX	XXX	XXX	15,263	68,913	XXX	XXX
0599999. Total - U.S. Government Bonds						6,051,810	XXX	6,205,719	6,100,000	6,077,001	0	8,388	0	0	XXX	XXX	XXX	15,263	68,913	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063D-GD-4	CALIFORNIA ST			2	1.C FE	1,106,330	120.9160	1,209,160	1,000,000	1,097,039	0	(9,291)	0	0	4.500	3.000	AO	11,250	45,000	03/17/2020	04/01/2033
20772K-JY-6	CONNECTICUT ST			1	1.E FE	1,000,000	107.5810	1,075,810	1,000,000	1,000,000	0	0	0	0	2.350	2.350	JJ	13,056	0	05/29/2020	07/01/2026
20772K-JZ-3	CONNECTICUT ST			1	1.E FE	1,000,000	107.6530	1,076,530	1,000,000	1,000,000	0	0	0	0	2.420	2.420	JJ	13,444	0	05/29/2020	07/01/2027
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						3,106,330	XXX	3,361,500	3,000,000	3,097,039	0	(9,291)	0	0	XXX	XXX	XXX	37,750	45,000	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						3,106,330	XXX	3,361,500	3,000,000	3,097,039	0	(9,291)	0	0	XXX	XXX	XXX	37,750	45,000	XXX	XXX
082329-KT-9	BENSALEM TWP PA				1.B FE	1,000,000	106.9690	1,069,690	1,000,000	1,000,000	0	0	0	0	2.380	2.380	JD	1,983	20,891	12/19/2019	06/01/2025
239163-JZ-2	DAVISON MICH CMNTY SCH DIST			2	1.B FE	1,320,265	117.2460	1,342,467	1,145,000	1,312,735	0	(7,530)	0	0	4.000	2.251	MN	7,633	13,613	06/17/2020	05/01/2043
239163-KA-5	DAVISON MICH CMNTY SCH DIST			2	1.B FE	1,345,757	116.9670	1,368,514	1,170,000	1,338,216	0	(7,541)	0	0	4.000	2.281	MN	7,800	13,910	06/17/2020	05/01/2044
35880C-E3-4	FRISCO TEX INDPT SCH DIST			2	1.A FE	1,000,000	102.6140	1,026,140	1,000,000	1,000,000	0	0	0	0	1.801	1.801	FA	8,305	0	06/17/2020	02/15/2031
64084F-NR-8	NESHAMINY PA SCH DIST			2	1.B FE	1,000,000	103.6400	1,036,400	1,000,000	1,000,000	0	0	0	0	2.100	2.100	MN	3,500	7,058	06/17/2020	11/01/2033
790450-HA-1	ST JOHNS MICH PUB SCHS				1.C FE	1,000,000	102.4590	1,024,590	1,000,000	1,000,000	0	0	0	0	1.800	1.800	MN	3,000	5,650	06/11/2020	05/01/2030
799055-RE-0	SAN MATEO FOSTER CITY CALIF SCH DIST			2	1.B FE	1,016,330	103.8280	1,038,280	1,000,000	1,015,527	0	(803)	0	0	2.511	2.329	FA	10,463	5,022	06/10/2020	08/01/2035
799055-RG-5	SAN MATEO FOSTER CITY CALIF SCH DIST			2	1.B FE	1,019,740	102.7890	1,027,890	1,000,000	1,018,778	0	(962)	0	0	2.731	2.509	FA	11,379	5,462	06/10/2020	08/01/2037
91882R-GS-5	VAL VERDE CALIF UNI SCH DIST			2	1.C FE	1,227,788	102.0190	1,275,238	1,250,000	1,228,030	0	243	0	0	2.750	2.840	FA	14,323	4,010	06/12/2020	08/01/2049
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						9,929,880	XXX	10,209,208	9,565,000	9,913,286	0	(16,594)	0	0	XXX	XXX	XXX	68,386	75,617	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						9,929,880	XXX	10,209,208	9,565,000	9,913,286	0	(16,594)	0	0	XXX	XXX	XXX	68,386	75,617	XXX	XXX
040484-VW-4	ARIZONA BRD REGENTS UNIV ARIZ SYS REV			1	1.D FE	1,260,000	109.6130	1,381,124	1,260,000	1,260,000	0	0	0	0	2.732	2.732	JD	2,869	28,877	12/18/2019	06/01/2031
10741M-BL-7	BREVARD CNTY FLA LOC OPT FUEL TAX REV			2	1.E FE	1,139,030	123.0590	1,230,590	1,000,000	1,086,015	0	(13,779)	0	0	5.000	3.301	FA	20,833	50,000	11/30/2016	08/01/2027
130685-2D-1	CALIFORNIA ST PUB WKS BRD LEASE REV			2	1.D FE	2,079,760	105.8690	2,117,380	2,000,000	2,012,052	0	(9,100)	0	0	5.000	4.497	AO	25,000	100,000	03/23/2012	04/01/2028
198504-B6-8	COLUMBIA S C WTRWKS & SWR SYS REV			1,2	1.B FE	1,170,000	103.8160	1,214,647	1,170,000	1,170,000	0	0	0	0	3.256	3.256	FA	15,873	24,974	11/21/2019	02/01/2043
23542J-RA-5	DALLAS TEX WTRWKS & SWR SYS REV			2	1.B FE	1,000,000	102.7490	1,027,490	1,000,000	1,000,000	0	0	0	0	2.430	2.430	AO	6,075	5,670	06/10/2020	10/01/2036
23542J-RC-1	DALLAS TEX WTRWKS & SWR SYS REV			2	1.B FE	1,000,000	104.0070	1,040,070	1,000,000	1,000,000	0	0	0	0	2.772	2.772	AO	6,930	6,468	06/10/2020	10/01/2040
38611T-DK-0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1,2	1.C FE	1,250,000	103.9260	1,299,075	1,250,000	1,250,000	0	0	0	0	3.216	3.216	AO	10,050	23,897	02/12/2020	10/01/2049
41422E-KF-9	HARRIS CNTY TEX MET TRAN AUTH SALES & US			1	1.A FE	1,000,000	101.1560	1,011,560	1,000,000	1,000,000	0	0	0	0	1.593	1.593	MN	2,655	10,797	02/06/2020	11/01/2021
44244C-C5-4	HOUSTON TEX UTIL SYS REV			1,2	1.C FE	1,020,000	101.5300	1,035,606	1,020,000	1,020,000	0	0	0	0	1.722	1.722	MN	2,244	6,538	06/12/2020	11/15/2031
44244C-D2-0	HOUSTON TEX UTIL SYS REV			1,2	1.C FE	1,000,000	101.6620	1,016,620	1,000,000	1,000,000	0	0	0	0	2.542	2.542	MN	3,248	9,462	06/12/2020	11/15/2040
517039-VU-4	LAREDO TEX WTRWKS SWR SYS REV			2	1.D FE	1,088,870	113.3700	1,133,700	1,000,000	1,078,676	0	(9,866)	0	0	4.000	2.781	MS	13,333	28,000	12/04/2019	03/01/2044
531127-AC-2	LIBERTY N Y DEV CORP REV			1	1.G FE	3,382,995	145.4890	5,092,115	3,500,000	3,412,681	0	4,090	0	0	5.250	5.499	AO	45,938	183,750	04/05/2011	10/01/2035
544445-BT-5	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.D FE	572,890	120.7120	603,560	500,000	544,575	0	(7,501)	0	0	5.000	3.181	MN	3,194	25,000	01/06/2017	05/15/2029
56052F-SR-7	MAINE ST HSG AUTH MTG PUR				1.B FE	1,015,000	105.5690	1,071,525	1,015,000	1,015,000	0	0	0	0	2.023	2.023	MN	2,624	7,643	06/03/2020	11/15/2026
56052F-ST-3	MAINE ST HSG AUTH MTG PUR				1.B FE	1,000,000	106.0870	1,060,870	1,000,000	1,000,000	0	0	0	0	2.265	2.265	MN	2,894	8,431	06/03/2020	11/15/2028
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	1,008,500	107.5430	1,075,430	1,000,000	1,007,768	0	(732)	0	0	3.395	3.292	AO	7,167	30,649	01/07/2020	10/15/2040
591852-H3-5	METROPOLITAN COUNCIL MINN MINNEAPOLIS-ST			2	1.A FE	1,095,680	111.9280	1,119,280	1,000,000	1,082,799	0	(12,881)	0	0	3.400	1.717	MS	11,333	34,000	02/26/2020	03/01/2028
59447T-XX-6	MICHIGAN FIN AUTH REV			1	1.D FE	1,009,980	112.0220	1,120,220	1,000,000	1,009,652	0	(328)	0	0	3.384	3.317	JD	2,820	32,242	01/07/2020	12/01/2040
597495-BV-1	MIDLAND CNTY TEX FRESH WTR SUPPLY DIST N			1,2	1.D FE	1,000,000	107.3610	1,073,610	1,000,000	1,000,000	0	0	0	0	3.310	3.310	MS	9,746	25,193	11/21/2019	09/15/2040
603827-ZH-2	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM				1.F FE	283,573	112.1210	280,303	250,000	265,278	0	(4,810)	0	0	5.000	2.860	JJ	6,250	12,500	01/10/2017	01/01/2024
64989K-GR-1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1	1.C FE	1,452,950	155.4430	1,554,430	1,000,000	1,440,624	0	(12,326)	0	0	5.985	3.242	MN	7,648	59,850	01/13/2020	11/15/2043
64990F-PV-0	NEW YORK STATE DORMITORY AUTHORITY			2	1.C FE	2,245,720	117.2080	2,344,160	2,000,000	2,224,377	0	(21,343)	0	0	4.000	2.610	FA	30,222	49,333	12/19/2019	02/15/2047
67760H-NH-0	OHIO ST TPK COMMN TPK REV			2	1.C FE	1,005,800	104.0790	1,040,790	1,000,000	1,005,358	0	(442)	0	0	3.196	3.128	FA	12,074	16,158	02/06/2020	02/15/2048
709224-2R-9	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.E FE	1,000,000	103.3430	1,033,430	1,000,000	1,000,000	0	0	0	0	3.337	3.337	JD	2,781	27,901	01/16/2020	12/01/2039
73474T-AT-7	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	1,250,000	103.3260	1,291,575	1,250,000	1,250,000	0	0	0	0	2.543	2.543	MS	10,596	5,828	06/12/2020	09/01/2040
76221T-ML-0	RHODE ISLAND HSG & MTG FIN CORP REV			2	1.B FE	1,103,718	109.5810	1,106,768	1,010,000	1,098,793	0	(4,925)	0	0	3.500	2.381	AO	8,838	10,114	06/03/2020	10/01/2050
76222F-EA-2	RHODE IS INFRASTRUCTURE BK SAFE DRINKING				1.A FE	1,505,000	107.3580	1,615,738	1,505,000	1,505,000	0	0	0	0	2.168	2.168	AO	8,157	25,650	12/05/2019	10/01/2025
79560Q-DC-9	SALT LAKE CITY UTAH SALES TAX REV			2	1.A FE	717,210	122.4050	734,430	600,000	678,032	0	(11,645)	0	0	5.000	2.670	FA	12,500	30,000	06/23/2017	02/01/2036

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
79575E-AR-9	SALT VERDE FINL CORP GAS REV ARIZ			1	2.A FE	2,995,510	135.2120	4,732,420	3,500,000	3,154,507	0	19,391	0	0	5.000	6.183	JD	14,583	175,000	04/05/2011	12/01/2032
79765R-4R-7	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	580,000	107.4120	622,990	580,000	580,000	0	0	0	0	2.371	2.370	MN	2,292	11,154	12/13/2019	11/01/2026
837227-7X-9	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE				1.D FE	1,000,000	104.5920	1,045,920	1,000,000	1,000,000	0	0	0	0	2.116	2.116	FA	8,817	9,463	02/06/2020	08/01/2026
87638Q-FT-1	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			2	1.D FE	2,020,940	104.1380	2,082,760	2,000,000	2,002,220	0	(2,336)	0	0	5.000	4.868	MN	12,778	100,000	06/08/2011	11/15/2030
880558-AQ-4	TENNESSEE ST SCH BD AUTH			1	1.B FE	1,090,540	114.9890	1,149,890	1,000,000	1,080,455	0	(10,085)	0	0	3.379	2.019	MN	5,632	33,790	02/20/2020	05/01/2027
91335V-KF-2	UNIV PITTSBURGH OF THE COMWLTH SYS OF HI			1	1.B FE	1,057,070	112.1060	1,121,060	1,000,000	1,047,245	0	(9,464)	0	0	3.246	2.183	MS	9,558	32,460	12/13/2019	09/15/2025
914119-V7-4	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1.D FE	1,000,000	104.7290	1,047,290	1,000,000	1,000,000	0	0	0	0	3.254	3.254	JD	2,712	31,546	11/21/2019	06/01/2039
917567-EZ-8	UTAH TRAN AUTH SALES TAX REV			1,2	1.E FE	1,046,690	103.6970	1,036,970	1,000,000	1,043,054	0	(3,637)	0	0	3.643	3.089	JD	1,619	38,353	02/06/2020	12/15/2042
919112-DT-6	VALDOSTA & LOWNDES CNTY GA HOSP AUTH REV			2	1.D FE	2,672,950	103.5430	2,588,575	2,500,000	2,516,047	0	(20,683)	0	0	5.000	4.117	AO	31,250	125,000	02/17/2012	10/01/2041
977100-HC-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	1,002,310	108.4010	1,084,010	1,000,000	1,002,143	0	(167)	0	0	2.399	2.373	MN	3,998	17,193	03/16/2020	05/01/2030
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						48,122,685	XXX	53,237,980	46,910,000	47,842,352	0	(132,569)	0	0	XXX	XXX	XXX	387,130	1,452,882	XXX	XXX
3132D5-4L-3	FH SB8027 - RMBS			4	1.A	1,957,010	104.8769	2,001,171	1,908,114	1,961,320	0	4,311	0	0	3.000	2.047	MON	4,770	57,243	12/13/2019	01/01/2035
3132DM-GK-5	FH SD0202 - RMBS			4	1.A	3,149,827	109.1287	3,242,796	2,971,535	3,146,177	0	(3,650)	0	0	4.000	1.896	MON	9,905	108,956	01/08/2020	01/01/2050
31339S-PS-8	FH QA3133 - RMBS			4	1.A	1,645,413	107.0661	1,710,109	1,597,246	1,661,783	0	16,370	0	0	3.500	1.896	MON	4,659	55,904	11/21/2019	09/01/2049
3133KG-PY-8	FH RA1339 - RMBS			4	1.A	2,341,031	105.0963	2,374,268	2,259,137	2,336,385	0	(4,646)	0	0	3.000	1.686	MON	5,648	56,478	02/10/2020	09/01/2049
3133KH-5H-5	FH RA2648 - RMBS			4	1.A	1,788,721	106.4073	1,803,036	1,694,466	1,784,220	0	(4,501)	0	0	2.500	1.321	MON	3,530	14,148	07/20/2020	06/01/2050
3140JH-JW-4	FN BN1176 - RMBS			4	1.A	694,930	109.2099	727,230	665,901	700,030	0	6,010	0	0	4.500	2.663	MON	2,497	29,966	03/13/2019	11/01/2048
3140KL-JF-0	FN BQ1161 - RMBS			4	1.A	1,452,576	106.7578	1,470,547	1,377,461	1,448,612	0	(3,963)	0	0	2.500	1.388	MON	2,870	11,479	08/05/2020	08/01/2050
3140Q9-5B-5	FN CA2641 - RMBS			4	1.A	563,722	109.2555	590,656	540,619	570,723	0	7,001	0	0	4.500	2.521	MON	2,027	24,328	03/14/2019	11/01/2048
3140QB-JC-3	FN CA3858 - RMBS			4	1.A	3,400,383	106.4955	3,466,870	3,255,415	3,399,489	0	(894)	0	0	3.500	1.738	MON	9,495	113,940	12/13/2019	07/01/2049
3140X4-TF-3	FN FM1449 - RMBS			4	1.A	802,944	107.0662	833,631	778,612	807,353	0	4,409	0	0	3.500	2.024	MON	2,271	27,251	10/24/2019	09/01/2049
3140X5-NS-8	FN FM2200 - RMBS			4	1.A	3,705,381	107.4333	3,775,792	3,514,547	3,725,795	0	20,414	0	0	4.000	1.952	MON	11,715	125,396	01/23/2020	01/01/2050
31418D-HD-7	FN MA3827 - RMBS			4	1.A	2,216,981	104.2483	2,291,651	2,198,262	2,219,775	0	2,839	0	0	2.500	2.173	MON	4,580	54,957	11/21/2019	11/01/2034
31418D-MD-1	FN MA3955 - RMBS			4	1.A	2,365,566	104.3807	2,421,893	2,320,249	2,372,525	0	6,959	0	0	2.500	1.834	MON	4,834	43,505	03/13/2020	03/01/2035
31418D-UD-2	FN MA4179 - RMBS			4	1.A	1,941,804	104.5855	1,957,145	1,871,336	1,941,080	0	(724)	0	0	2.000	1.178	MON	3,119	3,119	10/29/2020	11/01/2035
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						28,026,288	XXX	28,666,795	26,952,901	28,075,270	0	49,936	0	0	XXX	XXX	XXX	71,920	726,668	XXX	XXX
3137FE-ZU-7	FHMS K-076 A2 - CMBS			4	1.A	1,420,392	119.4830	1,518,629	1,271,000	1,403,852	0	(16,541)	0	0	3.900	2.270	MON	4,131	45,438	01/16/2020	04/25/2028
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,420,392	XXX	1,518,629	1,271,000	1,403,852	0	(16,541)	0	0	XXX	XXX	XXX	4,131	45,438	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						77,569,366	XXX	83,423,405	75,133,901	77,321,473	0	(99,174)	0	0	XXX	XXX	XXX	463,181	2,224,989	XXX	XXX
02665W-DJ-7	AMERICAN HONDA FINANCE CORP			1	1.G FE	3,497,095	107.4183	3,759,641	3,500,000	3,497,470	0	375	0	0	2.350	2.363	JJ	39,526	40,668	01/07/2020	01/08/2027
064227-AC-5	BANK OF N.T. BUTTERFIELD & SON LTD		C	2,5	1.G FE	2,000,000	101.0647	2,021,294	2,000,000	2,000,000	0	0	0	0	5.250	5.251	JD	4,667	53,667	06/04/2020	06/15/2030
110122-CM-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	498,060	108.0956	540,478	500,000	498,666	0	365	0	0	2.900	2.979	JJ	6,243	17,319	05/07/2019	07/26/2024
125523-AF-7	CIGNA CORP			1,2	2.B FE	664,648	107.8757	717,373	665,000	664,799	0	83	0	0	3.750	3.763	JJ	11,499	24,938	09/06/2018	07/15/2023
172967-ML-2	CITIGROUP INC			1,2,5	2.A FE	2,043,120	106.6718	2,133,436	2,000,000	2,040,200	0	(2,920)	0	0	2.666	2.420	JJ	22,513	26,660	02/26/2020	01/29/2031
26442C-AS-3	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	1,712,008	111.5858	1,952,752	1,750,000	1,720,040	0	4,561	0	0	2.950	3.271	JD	4,302	51,625	03/19/2019	12/01/2026
27409L-AC-7	EAST OHIO GAS CO			1,2	1.F FE	1,246,175	103.6577	1,295,721	1,250,000	1,246,364	0	189	0	0	2.000	2.034	JD	1,111	12,431	06/02/2020	06/15/2030
27409L-AE-3	EAST OHIO GAS CO			1,2	1.F FE	1,005,270	108.1451	1,081,451	1,000,000	1,005,213	0	(57)	0	0	3.000	2.973	JD	1,333	14,917	06/18/2020	06/15/2050
278642-AV-5	EBAY INC			1,2	2.A FE	970,280	104.9525	1,049,525	1,000,000	974,754	0	4,474	0	0	1.900	2.539	MS	5,806	9,500	03/16/2020	03/11/2025
31428X-BV-7	FEDEX CORP			1,2	2.B FE	1,990,340	111.1498	2,222,996	2,000,000	1,991,333	0	901	0	0	3.100	3.158	FA	25,144	63,894	12/02/2019	08/05/2029
360271-AJ-9	FULTON FINANCIAL CORP				2.A FE	2,492,700	110.4451	2,761,128	2,500,000	2,496,761	0	872	0	0	4.500	4.537	MN	14,375	112,500	06/08/2015	11/15/2024
370334-CD-4	GENERAL MILLS INC			1	2.B FE	499,930	100.8286	504,143	500,000	499,996	0	28	0	0	3.200	3.202	AO	3,333	16,000	04/03/2018	04/16/2021
38143U-8F-1	GOLDMAN SACHS GROUP INC			2	2.A FE	985,470	100.2293	1,002,293	1,000,000	999,045	0	6,335	0	0	2.875	3.525	FA	10,063	28,750	10/23/2018	02/25/2021
384802-AE-4	W W GRAINGER INC			1,2	1.G FE	2,493,050	105.0363	2,625,908	2,500,000	2,494,184	0	1,134	0	0	1.850	1.909	FA	17,472	21,712	02/21/2020	02/15/2025
42824C-BE-8	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	1,000,510	103.8790	1,038,790	1,000,000	1,000,366	0	(141)	0	0	2.250	2.233	AO	5,625	23,625	12/13/2019	04/01/2023
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CORP			1	1.F FE	4,138,880	108.0899	4,323,596	4,000,000	4,107,320	0	(30,392)	0	0	3.000	2.170	MN	15,333	120,000	12/13/2019	05/15/2024
46647P-AM-8	JPMORGAN CHASE & CO			1,2,5	1.F FE	975,930	113.9109	1,139,109	1,000,000	980,027	0	2,112	0	0	3.509	3.800	JJ	15,401	35,090	02/21/2019	01/23/2029
57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	997,820	106.6937	1,066,937	1,000,000	998,099	0	279	0	0	2.350	2.384	JJ	10,901	11,750	01/09/2020	01/14/2027
58933Y-AX-3	MERCK & CO INC			1,2	1.E FE	1,093,510	116.2941	1,162,941	1,000,000	1,085,760	0	(7,750)	0	0	3.400	2.215	MS	10,767	17,000	03/16/2020	03/07/2029
59217G-CT-4	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	758,243	109.2880	819,660	750,000	755,229	0	(1,610)	0	0	3.600	3.356	JJ	12,750	27,000	02/01/2019	01/11/2024

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
614810-AB-5	ENDURANCE SPECIALTY HOLDINGS LTD		C	1	1.G FE	3,008,010	107.1321	3,213,963	3,000,000	3,001,828	0	(771)	0	0	4.700	4.664	AO	29,767	141,000	10/02/2012	10/15/2022
617446-8J-1	MORGAN STANLEY			1,2,5	1.F FE	4,069,200	106.9784	4,279,136	4,000,000	4,054,882	0	(14,318)	0	0	2.720	2.316	JJ	48,053	108,498	01/07/2020	07/22/2025
617446-8P-7	MORGAN STANLEY			1,2,5	1.F FE	4,560,960	115.7974	4,631,896	4,000,000	4,534,025	0	(26,935)	0	0	3.622	2.031	AO	36,220	72,842	06/24/2020	04/01/2031
61746B-DQ-6	MORGAN STANLEY			1	2.A FE	765,608	110.5348	829,011	750,000	760,300	0	(2,863)	0	0	3.875	3.434	AO	5,005	29,063	02/07/2019	04/29/2024
68245J-AB-6	INTACT US HOLDINGS INC			1	1.G FE	3,027,510	105.8496	3,175,488	3,000,000	3,006,168	0	(2,978)	0	0	4.600	4.483	MN	19,933	138,000	11/07/2012	11/09/2022
68902V-AH-0	OTIS WORLDWIDE CORP			1,2	2.B FE	999,990	105.4300	1,054,300	1,000,000	1,000,011	0	21	0	0	2.056	2.056	AO	4,912	12,450	02/19/2020	04/05/2025
68902V-AK-3	OTIS WORLDWIDE CORP			1,2	2.B FE	999,920	107.2819	1,072,819	1,000,000	999,928	0	8	0	0	2.565	2.566	FA	9,690	11,970	02/19/2020	02/15/2030
693304-AT-4	PECO ENERGY CO			1,2	1.E FE	1,457,880	110.9966	1,664,949	1,500,000	1,470,836	0	5,566	0	0	3.150	3.596	AO	9,975	47,250	08/08/2018	10/15/2025
693475-AZ-8	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	1,994,400	109.3144	2,186,288	2,000,000	1,994,869	0	469	0	0	2.550	2.582	JJ	22,525	25,500	01/16/2020	01/22/2030
69352P-AQ-6	PPL CAPITAL FUNDING INC			1,2	2.A FE	4,568,620	118.9214	4,756,856	4,000,000	4,540,946	0	(27,674)	0	0	4.125	2.448	AO	34,833	88,000	06/22/2020	04/15/2030
70213H-AE-8	MASS GENERAL BRIGHAM INC			1,2	1.D FE	1,000,000	109.8580	1,098,580	1,000,000	1,000,000	0	0	0	0	3.192	3.192	JJ	15,960	13,477	01/22/2020	07/01/2049
713448-EQ-7	PEPSICO INC			1,2	1.E FE	2,997,870	106.8989	3,206,967	3,000,000	2,998,190	0	320	0	0	2.250	2.265	MS	19,125	33,750	03/17/2020	03/19/2025
713448-ES-3	PEPSICO INC			1,2	1.E FE	994,630	111.4313	1,114,313	1,000,000	995,001	0	371	0	0	2.750	2.812	MS	7,792	13,750	03/17/2020	03/19/2030
74456Q-CB-0	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	4,988,500	108.4950	5,424,750	5,000,000	4,989,515	0	1,015	0	0	2.450	2.476	JJ	56,486	63,292	01/07/2020	01/15/2030
749607-AC-1	RLI CORP			1	2.A FE	5,026,350	108.2215	5,411,075	5,000,000	5,008,640	0	(2,593)	0	0	4.875	4.806	MS	71,771	243,750	09/26/2013	09/15/2023
828807-DF-1	SIMON PROPERTY GROUP LP			1,2	1.G FE	989,300	104.9990	1,049,990	1,000,000	990,564	0	980	0	0	2.450	2.572	MS	7,350	24,500	09/04/2019	09/13/2029
845011-AC-9	SOUTHWEST GAS CORP			1,2	1.G FE	1,997,480	105.2259	2,104,518	2,000,000	1,997,618	0	138	0	0	2.200	2.214	JD	1,956	23,344	06/01/2020	06/15/2030
855244-AW-9	STARBUCKS CORP			1,2	2.A FE	994,140	105.4973	1,054,973	1,000,000	994,565	0	425	0	0	2.250	2.316	MS	6,813	11,250	03/10/2020	03/12/2030
87612E-BJ-4	TARGET CORP			1,2	1.F FE	998,130	108.8067	1,088,067	1,000,000	998,291	0	161	0	0	2.350	2.371	FA	8,878	12,860	01/21/2020	02/15/2030
89214P-BD-0	TOWNE BANK			2,5	2.A FE	4,000,000	100.9152	4,036,608	4,000,000	4,000,000	0	0	0	0	4.500	4.501	JJ	75,500	180,000	07/12/2017	07/30/2027
89788M-AB-8	TRUIST FINANCIAL CORP			2	1.G FE	1,495,665	103.9055	1,558,583	1,500,000	1,495,892	0	227	0	0	1.950	1.982	JD	2,113	14,625	06/02/2020	06/05/2030
91324P-DR-0	UNITEDHEALTH GROUP INC			1	1.G FE	3,027,060	106.6273	3,198,819	3,000,000	3,021,318	0	(5,555)	0	0	2.375	2.170	FA	26,917	75,208	12/16/2019	08/15/2024
92343V-FE-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	1,495,395	112.1215	1,681,823	1,500,000	1,495,708	0	313	0	0	3.150	3.186	MS	12,994	23,888	03/17/2020	03/22/2030
92826C-AD-4	VISA INC			1,2	1.D FE	1,065,400	112.1122	1,121,122	1,000,000	1,056,433	0	(8,967)	0	0	3.150	1.890	JD	1,488	31,500	03/16/2020	12/14/2025
95000U-2C-6	WELLS FARGO & CO			1,2	1.F FE	2,030,620	108.9685	2,179,370	2,000,000	2,019,474	0	(6,084)	0	0	3.750	3.404	JJ	32,708	75,000	02/21/2019	01/24/2024
95101V-AB-5	WESLEYAN UNIVERSITY			1,2	1.C FE	1,000,000	95.9601	959,601	1,000,000	1,000,000	0	0	0	0	3.369	3.369	JJ	16,845	15,441	01/09/2020	07/01/2050
976826-BM-8	WISCONSIN POWER AND LIGHT CO			1,2	1.G FE	6,215,440	112.6659	6,759,954	6,000,000	6,193,090	0	(20,752)	0	0	3.000	2.565	JJ	90,000	183,500	12/13/2019	07/01/2029
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						96,831,115	XXX	103,132,989	95,165,000	96,673,718	0	(130,638)	0	0	XXX	XXX	XXX	913,770	2,442,753	XXX	XXX
81748M-AD-0	SEMT 2020-1 A4 - CMO/RMBS			4	1.D FM	643,077	100.8922	635,995	630,371	649,644	0	6,567	0	0	3.500	2.255	MON	1,839	20,224	01/08/2020	02/25/2050
85209F-AA-4	SHMLT 2020-SH1 A1 - CMO/RMBS			4	1.D FM	2,237,878	101.9654	2,281,884	2,237,901	2,237,572	0	(306)	0	0	2.521	2.464	MON	4,701	47,324	02/12/2020	01/28/2050
95002Q-AE-0	WFMBS 2020-2 A5 - CMO/RMBS			4	1.D FM	1,049,321	105.4942	1,054,942	1,000,000	1,046,938	0	(2,383)	0	0	3.000	2.426	MON	2,500	17,500	06/12/2020	02/25/2050
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						3,930,275	XXX	3,972,821	3,868,272	3,934,154	0	3,878	0	0	XXX	XXX	XXX	9,040	85,048	XXX	XXX
05492V-AF-2	BBCMS 2020-C7 A5 - CMBS			4	1.D FM	4,119,792	104.2980	4,171,920	4,000,000	4,113,684	0	(6,108)	0	0	2.037	1.696	MON	6,790	40,740	06/12/2020	04/17/2053
06539W-BA-3	BANK 2020-BNK25 A4 - CMBS			4	1.D FM	2,524,800	106.4210	2,660,525	2,500,000	2,522,556	0	(2,244)	0	0	2.399	2.284	MON	4,998	49,979	01/27/2020	01/18/2063
06539X-AC-8	BANK 2020-BNK27 A4 - CMBS			4	1.D FM	3,029,961	103.3800	3,101,400	3,000,000	3,028,328	0	(1,633)	0	0	1.901	1.783	MON	4,753	28,515	06/19/2020	04/17/2063
065404-BB-0	BANK 2018-BNK10 A5 - CMBS			4	1.D FM	5,446,484	115.3670	5,768,350	5,000,000	5,390,051	0	(51,375)	0	0	3.688	2.465	MON	15,367	184,400	11/21/2019	02/17/2061
06540X-BF-7	BANK 2019-BNK22 A3 - CMBS			4	1.D FM	1,514,987	107.8130	1,617,195	1,500,000	1,513,243	0	(1,556)	0	0	2.726	2.610	MON	3,408	40,890	10/25/2019	11/17/2062
08162C-AD-2	BMARK 2018-B6 A4 - CMBS			4	1.D FM	3,130,662	119.8310	3,312,129	2,764,000	3,090,330	0	(38,847)	0	0	4.261	2.548	MON	9,815	117,774	12/13/2019	10/13/2051
125039-AF-4	CD 2017-CD6 A5 - CMBS			4	1.D FM	1,287,418	113.6730	1,420,913	1,250,000	1,276,373	0	(3,702)	0	0	3.456	3.106	MON	3,600	43,200	11/13/2017	11/15/2050
126438-AA-8	CSMC 2020-NET A - CMBS			4	1.A FE	1,029,999	103.6620	1,036,620	1,000,000	1,027,645	0	(2,354)	0	0	2.257	1.620	MON	1,881	7,523	07/30/2020	08/17/2037
21872U-AA-2	CAFL 201 A1 - CMBS			4	1.A FE	1,475,388	101.1370	1,492,169	1,475,394	1,475,390	0	2	0	0	1.832	1.832	MON	1,201	23,984	03/05/2020	03/15/2050
36258Y-BF-4	GSMS 2020-GC45 A4 - CMBS			4	1.D FM	3,029,982	109.0780	3,272,340	3,000,000	3,027,208	0	(2,774)	0	0	2.658	2.544	MON	6,645	73,106	01/10/2020	02/14/2053
95001X-BA-3	WFCM 2019-C50 A4 - CMBS			4	1.D FM	1,514,904	111.3360	1,670,040	1,500,000	1,512,095	0	(1,876)	0	0	3.466	3.330	MON	4,333	51,990	04/29/2019	05/17/2052
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						28,104,377	XXX	29,523,600	26,989,394	27,976,902	0	(112,469)	0	0	XXX	XXX	XXX	62,789	662,101	XXX	XXX
26251L-AC-8	DRSLF 64 A - CDO		C	4	1.A FE	1,000,000	99.6297	996,297	1,000,000	1,000,000	0	0	0	0	1.188	1.189	JAJO	2,441	23,279	03/20/2018	04/18/2031
33767M-AC-9	FKH 20SFR1 B - RMBS			4	1.C FE	999,968	100.9410	1,009,410	1,000,000	999,973	0	5	0	0	2.068	2.069	MON	1,723	5,172	07/31/2020	08/19/2037
38013F-AD-3	GMCAR 2018-4 A3 - ABS			4	1.A FE	2,380,598	101.8930	2,384,676	2,340,373	2,358,989	0	(20,048)	0	0	3.210	1.888	MON	3,130	75,126	12/10/2019	10/16/2023
62942Q-CW-1	NRZ ADVANCE RECEIVABLES TRUST 2015-ON1,			4	1.A FE	1,499,997	100.4739	1,507,109	1,500,000	1,499,997	0	0	0	0	1.475	1.475	N/A	1,844	5,533	09/10/2020	09/15/2023

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
89613G-AA-4	TAH 20SFR1 A - RMBS			4	1.A FE	1,249,999	101.1620	1,264,525	1,250,000	1,252,210	0	2,211	0	0	1.499	4.358	MON	1,561	6,818	07/08/2020	07/17/2038
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						7,130,562	XXX	7,162,016	7,090,373	7,111,170	0	(17,831)	0	0	XXX	XXX	XXX	10,700	115,928	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						135,996,329	XXX	143,791,426	133,113,038	135,695,944	0	(257,060)	0	0	XXX	XXX	XXX	996,299	3,305,831	XXX	XXX
26441C-BG-9	DUKE ENERGY CORP			2	2.C FE	1,600,000	108.0000	2,160,000	2,000,000	1,603,704	0	3,704	0	0	4.875	6.383	MS	28,438	48,750	03/18/2020	12/31/2049
46625H-HA-1	JPMORGAN CHASE & CO			2	2.B FE	3,552,400	99.2500	3,398,320	3,424,000	3,424,000	0	0	0	0	3.684	3.737	JAJO	22,077	161,969	08/24/2011	12/29/2049
48128B-AF-8	JPMORGAN CHASE & CO			2,5	2.B FE	1,735,000	105.0000	2,100,000	2,000,000	1,737,462	0	2,462	0	0	5.000	5.936	FA	41,667	50,000	03/20/2020	12/31/2049
59156R-BP-2	METLIFE INC			2	2.B FE	840,289	100.2500	835,083	833,000	833,000	0	(808)	0	0	3.792	3.869	MJSD	1,491	42,628	11/23/2015	12/29/2049
89832Q-AD-1	TRUIST FINANCIAL CORP			2	2.B FE	1,719,630	105.0000	2,100,000	2,000,000	1,722,388	0	2,758	0	0	4.800	5.781	MS	32,000	48,000	03/19/2020	12/29/2049
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						9,447,319	XXX	10,593,403	10,257,000	9,320,553	0	8,115	0	0	XXX	XXX	XXX	125,672	351,347	XXX	XXX
4899999. Total - Hybrid Securities						9,447,319	XXX	10,593,403	10,257,000	9,320,553	0	8,115	0	0	XXX	XXX	XXX	125,672	351,347	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
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
000000-00-0	Banijay Group SAS			5	5.B	0	98.5000	0	0	0	0	1	0	0	0.000	0.054	N/A	351	0	04/29/2020	03/04/2025
000000-00-0	Internap Corporation			5	5.B	240,577	44.0000	206,985	470,420	267,985	0	27,408	0	0	2.000	13.016	N/A	1,385	19,717	11/13/2020	05/08/2025
000000-00-0	Internap Corporation			5	5.B	0	99.0000	0	0	0	0	(2)	0	0	0.000	(0.001)	N/A	2,395	0	05/08/2020	05/08/2023
000000-00-0	LogMeIn, Inc.			5		0	98.7750	0	0	0	0	0	0	0	0.000	0.363	N/A	23	0	08/26/2020	08/31/2027
000000-00-0	Delta Air Lines, Inc.			5		0	100.8440	0	0	0	0	0	0	0	0.000	0.144	N/A	570	0	09/16/2020	09/16/2027
000000-00-0	Rough Country, LLC			5	4.B	184,858	99.0000	184,667	186,533	184,908	0	53	0	0	4.500	0.199	N/A	1,095	0	12/10/2020	05/26/2025
000000-00-0	PAI HoldCo, Inc.			5		0	99.2500	0	0	0	0	0	0	0	0.000	0.000	N/A	178	0	10/27/2020	11/30/2027
000000-00-0	Production Resource Group, LLC			5	5.B	288,688	99.2500	286,522	288,688	288,688	0	0	0	0	6.500	0.000	N/A	0	0	10/06/2020	08/21/2024
000000-00-0	Imprivata, Inc			5		0	99.0000	0	0	0	0	0	0	0	0.000	0.144	N/A	70	0	11/24/2020	11/24/2027
000000-00-0	Cablevision Lightpath LLC			5		0	99.3750	0	0	0	0	0	0	0	0.000	0.000	N/A	8	0	09/16/2020	09/29/2027
000000-00-0	AVSC Holding Corp			5		0	89.0000	0	0	0	0	12	0	0	0.000	0.345	N/A	1,307	0	07/28/2020	06/02/2025
000000-00-0	ADMI Corp.			5	4.B	249,745	99.9750	250,937	251,000	249,745	0	0	0	0	0.000	0.072	N/A	0	0	12/15/2020	12/15/2027
00076V-AV-2	ABG Intermediate Holdings 2 LLC			5	4.B FE	217,854	100.0000	223,440	223,440	218,447	0	605	0	0	6.250	0.605	N/A	2,916	3,414	07/15/2020	09/27/2024
00169Q-AF-6	Global Medical Response, Inc.			5	4.B FE	494,010	99.1670	499,893	504,092	494,446	0	436	0	0	5.750	0.409	N/A	6,361	0	09/24/2020	09/24/2025
00215K-AB-2	ASP Chromaflo T/L (11/16 2nd Lien)			5	5.B FE	0	91.5000	0	0	0	0	62	0	0	10.112	10.375	N/A	70	0	03/23/2017	11/18/2024
00216U-AC-7	ASP UNIFRAX T/L B			5	5.A FE	697,060	91.3150	652,841	714,933	652,841	(2,174)	2,931	0	0	4.822	5.342	N/A	159	35,070	06/12/2019	12/12/2025
00216Y-AC-9	ASP Navigate Acquisition Corp			5	4.C FE	324,065	99.7500	328,178	329,000	324,228	0	163	0	0	5.500	0.217	N/A	2,865	905	09/28/2020	09/24/2027
00241Y-AQ-7	AVSC Holding (Audio Visual) 2nd Lien T/L			5	6. FE	0	62.0000	0	0	0	0	0	0	0	9.503	35.323	N/A	8,287	0	02/23/2018	09/01/2025
00241Y-AR-5	AVSC Holding Corp AVSC Holding (Audio Visual) Incr			5	5.C FE	0	91.1670	0	0	0	0	0	0	0	0.000	0.272	N/A	420	0	11/15/2019	10/15/2026
00769E-AY-6	Advantage Sales & Marketing Inc.			5	4.B FE	359,038	99.5420	364,324	366,000	359,187	0	150	0	0	6.000	0.276	N/A	3,230	0	12/02/2020	10/22/2027
00956F-AM-2	Airxcel 1st Lien T/L (4/18)			5	5.B FE	737,980	97.3130	725,220	745,245	725,220	(3,561)	993	0	0	4.647	0.127	N/A	192	38,975	09/03/2019	04/28/2025
01860Y-AJ-1	Alliance Healthcare Services T/L B (10/17)			5	5.A FE	1,404,777	89.7700	1,273,777	1,418,933	1,273,777	(33,258)	1,611	0	0	6.544	6.734	N/A	458	102,779	12/31/2020	10/24/2023
04270Y-AB-6	Array Technologies INC			5	4.A FE	498,852	97.8750	502,686	513,600	499,262	0	722	0	0	5.000	0.418	N/A	1,213	7,203	10/13/2020	10/08/2027
05543C-AC-0	BDF (Bobs Discount Furniture) T/L			5	4.C FE	108,816	96.9170	105,991	109,363	105,991	945	59	0	0	7.294	7.455	N/A	38	7,401	06/12/2018	08/14/2023
05850D-AB-7	Ball Metalpack T/L 2nd Lien			5	5.B FE	271,241	85.0000	234,345	275,700	234,345	13,835	410	0	0	10.874	11.222	N/A	2,464	28,464	07/30/2018	07/31/2026
05850F-AB-2	Ball Metalpack T/L			5	4.C FE	1,278,532	97.9500	1,258,615	1,284,957	1,258,615	130,730	352	0	0	4.733	0.026	N/A	0	72,488	07/26/2018	07/31/2025
10524M-AN-7	Brand Energy & Infrastructure T/L			5	4.C FE	701,565	97.3180	689,645	708,651	689,645	(16,445)	100	0	0	6.509	6.617	N/A	7,693	46,605	06/16/2017	06/21/2024
12509E-AB-6	CCS-CMGC Holdings (Correct Care) T/L			5	4.C FE	641,174	97.0000	628,757	648,203	628,565	(3,950)	918	0	0	7.544	7.820	N/A	2,613	43,048	03/03/2020	10/01/2025
12510E-AC-1	CCI Buyer, Inc.			5	4.C FE	128,700	99.8330	129,783	130,000	128,700	0	0	0	0	4.750	0.145	N/A	0	0	12/11/2020	12/10/2027
12658H-AC-6	CP Atlas Buyer, Inc			5	4.B FE	113,850	100.1250	115,144	115,000	113,866	0	16	0	0	5.250	0.144	N/A	604	0	11/20/2020	11/19/2027
12658H-AD-4	CP Atlas Buyer, Inc			5	4.B FE	37,620	100.1250	38,048	38,000	37,625	0	5	0	0	5.250	0.144	N/A	200	0	11/20/2020	11/19/2027
15643Y-AD-8	CENTURION PIPELINE COMPANY LLC			5	3.B FE	207,941	99.5000	214,405	215,482	208,437	0	497	0	0	4.147	0.701	N/A	50	3,007	08/14/2020	09/28/2025
16308T-AD-3	Chefs' Warehouse, Inc.			5	4.B FE	623,236	98.1250	611,551	623,236	623,236	0	0	0	0	5.650	0.000	N/A	196	20,166	08/11/2020	06/23/2025
17026C-AC-1	Signify T/L (Censeo Health) (Chloe Ox)			5	4.B FE	1,358,899	96.0000	1,302,992	1,357,284	1,302,992	(45,518)	(300)	0	0	6.604	6.676	N/A	415	80,680	07/12/2018	12/23/2024
20363A-AF-3	Community Care Health Network T/L B			5	4.B FE	724,559	99.3750	721,835	726,375	721,835	6,319	39	0	0	6.794	6.897	N/A	188	36,632	02/09/2018	02/17/2025
26208T-AB-7	Direct ChassisLink			5	4.B	664,935	99.3130	671,356	676,000	665,111	0	176	0	0	8.484	0.307	N/A	3,884	2,432	12/10/2020	04/10/2026
29279E-AB-8	Energy Acquisition T/L (Electrical Components)			5	4.C FE	973,165	96.2500	946,133	982,995	946,133	40,968	849	0	0	6.354	6.540	N/A	0	63,627	06/22/2018	06/26/2025

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
29279E-AF-9	Energy Acquisition 2nd Lien T/L			5	5.B FE	907,382	60.0000	579,180	965,300	579,180	(257,805)	6,827	0	0	10.604	11.720	N/A	464	75,825	06/22/2018	06/25/2026
31935H-AB-3	Trico Group LLC			5	5.C FE	670,041	99.5000	709,245	712,809	674,827	0	5,286	0	0	8.500	1.777	N/A	5,554	18,581	07/23/2020	02/02/2024
33937K-AT-1	Flexera Software LLC			5	4.C FE	72,818	99.8750	72,909	73,000	72,818	0	0	0	0	4.500	0.036	N/A	0	0	12/16/2020	01/16/2028
36165Y-AB-6	GC EOS Buyer T/L B (06/18) (BBB)			5	5.A FE	545,172	96.5000	542,362	562,033	542,362	(6,206)	2,582	0	0	6.587	7.199	N/A	727	31,129	06/29/2018	08/01/2025
36641D-AD-2	Garrett LX III S.a r.l.			5	6. FE	174,181	97.8750	176,514	180,346	174,270	0	89	0	0	5.750	0.724	N/A	38	837	10/28/2020	09/26/2025
38019U-AB-8	Go Wireless T/L			5	4.B FE	472,250	98.4750	469,745	477,020	469,745	12,166	546	0	0	8.544	8.776	N/A	0	37,196	12/21/2017	12/22/2024
39479U-AQ-6	Genesys Telecommunications Laboratories, Inc.			5	5.C FE	406,890	100.0940	411,386	411,000	406,927	0	37	0	0	4.750	0.144	N/A	1,302	0	10/09/2020	12/01/2027
41151P-AN-5	Harbor Freight Tools USA, Inc.			5	3.C FE	383,130	99.8330	386,354	387,000	383,236	0	106	0	0	4.000	0.141	N/A	86	3,010	10/14/2020	11/30/2027
42329D-AF-4	Helix Acquisition T/L (04/18)			5	5.A FE	97,890	95.0000	99,213	104,435	98,160	(786)	1,145	0	0	4.004	1.436	N/A	23	4,224	09/23/2020	09/30/2024
42703U-AG-0	Hercules Achievement, Inc.			5	5.A FE	95,104	96.0360	101,886	106,092	96,124	0	1,076	0	0	4.500	2.491	N/A	27	2,850	09/21/2020	12/16/2024
43455J-AS-7	Hoffmaster Group Initial T/L (2nd Lien)			5	5.C FE	663,727	77.5000	533,045	687,800	533,045	(130,894)	1,932	0	0	11.544	12.058	N/A	401	75,393	11/09/2016	11/21/2024
43455J-AT-5	Hoffmaster Group T/L B1			5	5.A FE	136,550	87.5000	120,568	137,792	120,568	(16,455)	95	0	0	6.044	6.202	N/A	38	7,399	08/13/2018	11/21/2023
44325H-AB-4	Hoya Midco T/L (Vivid Seats)			5	4.C FE	1,226,695	93.9380	1,161,040	1,235,964	1,161,040	(67,525)	332	0	0	5.544	5.651	N/A	309	59,172	06/27/2017	06/28/2024
44928Q-AE-9	IBC Capital T/L B1 (Goodpack)			5	4.B FE	560,043	98.5000	553,025	561,447	553,025	(7,750)	32	0	0	6.152	6.246	N/A	935	26,158	06/08/2018	09/11/2023
44958A-AJ-6	IG Investments Holdings T/L (Insight Global)			5	4.C FE	302,067	99.6750	302,599	303,585	302,599	(482)	121	0	0	6.044	6.167	N/A	84	16,302	05/21/2018	05/23/2025
45321N-AB-2	Imperva 2nd Lien T/L			5	5.B FE	484,110	97.5000	476,775	489,000	476,775	58,135	545	0	0	9.930	10.219	N/A	5,348	49,932	11/20/2018	01/11/2027
45321N-AD-8	Imperva, Inc.			5	4.C FE	88,426	99.8750	89,660	89,772	88,456	0	31	0	0	5.000	0.294	N/A	0	0	11/06/2020	01/12/2026
46049B-AB-7	Elevate Textiles T/L (International Textile)			5	5.A FE	155,556	89.4170	252,897	282,829	155,556	21,220	5,463	100,999	0	7.100	13.072	N/A	3,921	14,918	08/13/2019	05/01/2024
46049B-AD-3	Elevate Textiles 2nd Lien (International Textile)			5	5.B FE	109,830	39.7500	103,946	261,500	103,946	73,637	633	145,529	0	11.100	26.786	N/A	6,328	22,543	04/20/2018	05/01/2025
46184G-AB-1	SK Invictus Intermediate II S.a.r.l.			5	4.B FE	282,748	98.1070	286,696	292,228	284,557	(95)	1,828	0	0	3.147	0.619	N/A	51	13,036	01/06/2020	03/28/2025
46583D-AB-5	Ivanti Software, Inc.			5	4.B FE	522,092	99.6560	528,220	530,043	522,099	0	6	0	0	5.750	0.219	N/A	0	0	11/20/2020	11/22/2027
48234K-AC-6	K&N Parent T/L			5	5.B FE	146,472	90.1430	131,138	145,478	131,138	10,338	55	0	0	6.794	6.923	N/A	46	8,809	10/19/2016	10/20/2023
50179J-AB-4	LBM Borrower, LLC			5	4.B FE	223,040	99.8960	225,058	225,293	223,040	0	0	0	0	4.500	0.144	N/A	0	0	12/09/2020	12/31/2027
50179J-AE-8	LBM Borrower, LLC			5	4.B FE	49,564	99.8960	50,013	50,065	49,566	0	2	0	0	0.000	0.143	N/A	0	0	12/09/2020	12/31/2027
50226B-AD-0	LSF9 Atlantis T/L (4/17)			5	4.B FE	488,732	99.1250	489,349	493,669	489,349	34,708	277	0	0	8.042	8.200	N/A	1,165	33,848	04/21/2017	05/01/2023
51177R-AB-6	Lakeland Tours, LLC			5	4.B	47,434	16.0000	50,596	316,223	57,731	0	10,298	0	0	0.000	26.049	N/A	0	0	09/25/2020	09/27/2027
51187G-AK-8	Lakeland Tours, LLC			5	5.C FE	173,767	45.0000	141,501	314,448	181,317	0	7,882	0	0	2.750	11.775	N/A	1,541	2,659	10/30/2020	09/25/2025
51187G-AM-4	Lakeland Tours, LLC			5	4.C FE	200,679	83.0000	207,903	250,486	203,352	0	2,791	0	0	2.750	4.425	N/A	1,228	2,119	10/30/2020	09/25/2025
51187G-AP-7	Lakeland Tours, LLC			5	4.B FE	130,122	100.0000	136,928	136,928	130,731	0	625	0	0	7.250	1.698	N/A	1,769	1,754	11/03/2020	09/25/2023
53226G-AG-6	Lightstone Holdco T/L B			5	4.A FE	1,451,811	92.6250	1,353,290	1,461,042	1,353,290	14,166	1,541	0	0	5.794	6.007	N/A	12,338	61,127	11/15/2018	01/30/2024
53226G-AH-4	Lightstone T/L C			5	4.A FE	81,889	92.6250	76,328	82,405	76,328	799	87	0	0	5.794	6.006	N/A	696	3,448	11/15/2018	01/30/2024
55292H-AB-9	MLN US HoldCo T/L			5	4.C FE	601,979	90.1880	544,274	603,488	544,274	(24,738)	238	0	0	6.612	6.749	N/A	2,267	33,263	07/13/2018	11/28/2025
55303B-AC-7	Micro Holding (MH Sub) T/L 2nd Lien (09/17)			5	5.A FE	858,726	100.3750	870,653	867,400	864,475	242	623	0	0	7.647	0.072	N/A	0	74,881	08/16/2017	09/15/2025
55336C-AF-9	MI Windows and Doors, LLC			5	4.B FE	354,220	100.1250	356,445	356,000	354,222	0	2	0	0	4.500	0.072	N/A	178	0	12/15/2020	12/17/2027
57810J-AC-2	Amynta T/L (FeeCo) (Mayfield)			5	4.C FE	1,067,046	96.5000	1,044,562	1,082,448	1,044,562	35,028	2,990	0	0	6.544	6.941	N/A	279	56,401	09/04/2019	02/28/2025
594088-AR-7	Michaels Stores, Inc.			5	4.A FE	362,914	99.1250	365,217	368,441	363,114	0	214	0	0	4.250	0.217	N/A	130	3,654	09/21/2020	09/17/2027
59835Y-AH-5	Midwest Physician Administrative Services LLC			5	5.A FE	73,661	97.2500	72,726	74,782	73,661	0	0	0	0	7.750	0.327	N/A	0	0	12/15/2020	08/15/2025
60662W-AM-4	Mitchell International, Inc.			5	4.C FE	61,623	98.0630	65,366	66,657	61,987	0	388	0	0	3.397	1.862	N/A	13	1,025	07/09/2020	11/29/2024
60662W-AP-7	Mitchell International, Inc.			5	4.C FE	152,837	99.9500	162,511	162,593	153,842	0	1,027	0	0	4.750	1.417	N/A	43	2,660	07/08/2020	11/29/2024
60935Q-AJ-5	MoneyGram International T/L B			5	4.B FE	732,029	99.9750	738,817	739,002	732,440	0	428	0	0	8.044	8.549	N/A	287	1,970	10/13/2020	06/30/2023
62871N-AK-1	NAB Holdings T/L (North American Bancard)			5	4.C FE	491,488	99.2000	490,006	493,958	490,006	(3,575)	112	0	0	5.104	5.197	N/A	110	21,829	06/19/2017	07/01/2024
62924D-AB-0	NMSC Holdings T/L B			5	5.B FE	1,485,707	96.5000	1,447,929	1,500,444	1,447,929	(40,814)	1,449	0	0	7.256	7.449	N/A	16,505	78,961	06/28/2016	04/19/2023
63689E-AJ-4	National Mentor Holdings, Inc.			5	4.B FE	25,914	99.7710	26,108	26,168	25,914	0	0	0	0	4.400	0.188	N/A	0	0	11/13/2020	03/09/2026
63689E-AK-1	National Mentor Holdings, Inc.			5	4.B FE	1,159	99.7710	1,168	1,171	1,159	0	0	0	0	4.400	0.188	N/A	0	0	11/13/2020	03/09/2026
63689E-AP-0	National Mentor Holdings, Inc.			5	4.B FE	181,406	99.7710	182,763	183,182	181,438	0	32	0	0	4.471	0.185	N/A	0	0	11/27/2020	03/09/2026
63689E-AQ-8	National Mentor Holdings, Inc.			5	4.B FE	6,846	99.7710	6,897	6,913	6,847	0	1	0	0	4.471	0.185	N/A	0	0	11/27/2020	03/09/2026
64362K-AE-3	New Constellis Borrower LLC			5	5.B FE	36,767	70.6670	129,911	183,836	59,172	0	22,405	0	0	12.000	28.203	N/A	123	18,704	03/27/2020	02/28/2025
64362K-AE-3	New Constellis Borrower LLC			5	5.B FE	219,627	96.3330	211,573	219,627	211,573	(8,054)	0	0	0	8.500	0.000	N/A	104	12,860	03/27/2020	03/27/2024
64911C-AB-3	VAC T/L (Vacuumschmelze)			5	5.A FE	821,718	74.0000	611,127	825,847	611,127	(83,156)	598	0	0	6.104	6.270	N/A	229	44,892	02/26/2018	03/10/2025
67U54B-AC-0	Oak Parent T/L (Augusta Sportswear)			5	4.C FE	745,020	90.8750	691,748	761,208	691,748	(46,159)	2,215	0	0	6.546	6.938	N/A	0	48,088	07/23/2019	10/26/2023
68162R-AC-5	West Corporation T/L B (Olympus Merger)			5	4.B FE	1,120,058	96.6670	1,092,269	1,129,930	1,092,269	136,911	427	0	0	6.439	0.036	N/A	10,044	62,442	01/02/2020	10/10/2024
68162R-AD-3	West Corporation Incremental T/L B-1 (3/18)			5	4.C FE	19,865	96.1880	19,132	19,890	19,132	2,501	4	0	0	4.500	0.018	N/A	159	998	03/28/2018	10/10/2024
69361C-AJ-0	PSC Industrial Holdings T/L			5	4.B FE	466,839	96.5000	455,050	471,555	455,050	(12,854)	695	0	0	5.778	6.018	N/A	1,120	24,107	10/05/2017	10/11/2024

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
71913Y-AC-6	Phoenix Services T/L			5	4.B FE	318,527	98.5940	315,439	319,938	315,439	16,615	227	0	0	5.778	5.935	N/A	84	15,274	07/19/2019	03/03/2025
72913G-AG-4	PLH Infrastructure T/L			5	4.B FE	316,104	91.3750	297,773	325,880	297,773	(16,952)	2,272	0	0	8.209	8.960	N/A	3,090	23,805	08/01/2018	08/07/2023
74101Y-AD-0	Presidio Holdings, Inc.			5	4.B FE	59,104	99.5940	59,913	60,157	59,136	0	35	0	0	3.720	0.283	N/A	399	44	10/14/2020	01/22/2027
74142K-AB-5	Pretium Packaging, L.L.C.			5	4.B FE	497,425	99.8750	504,369	505,000	497,580	0	155	0	0	4.750	0.217	N/A	3,531	0	10/29/2020	10/29/2027
74274L-AC-1	PRIORITY PAYMENTS FIRST LIEN TERM LOAN			5	4.C FE	544,763	99.0000	550,290	555,848	550,290	6,305	4,083	0	0	0.000	0.359	N/A	0	48,107	08/28/2020	01/03/2023
74274X-AC-5	Procera Networks T/L (10/18) (Sandvine)			5	4.C FE	358,388	95.0830	342,478	360,189	342,478	(12,189)	183	0	0	0.000	0.050	N/A	0	21,958	10/31/2018	10/31/2025
74530D-AF-2	Pug LLC			5	4.C FE	432,941	101.3330	466,715	460,576	434,427	0	1,552	0	0	8.750	0.957	N/A	0	14,105	08/21/2020	02/13/2027
75078V-AM-2	Railworks, LLC			5	4.B	92,590	100.2500	94,235	94,000	92,596	0	6	0	0	6.500	0.217	N/A	170	0	12/08/2020	12/08/2027
78411E-AC-2	SCSG EA Acquisition T/L (Specialty Care)			5	4.C FE	97,480	97.0000	95,031	97,970	95,031	98	25	0	0	5.820	5.921	N/A	1,111	4,939	08/18/2017	09/01/2023
78571Y-BE-9	Sabre GLBL Inc.			5	4.B FE	282,150	100.1250	285,356	285,000	282,150	0	0	0	0	4.750	0.145	N/A	0	0	12/10/2020	12/10/2027
82087U-AK-3	Shearer's Foods, LLC			5	4.C FE	47,521	99.9690	47,865	47,880	47,534	0	14	0	0	4.750	0.108	N/A	13	569	09/15/2020	09/23/2027
84763N-AB-6	Spectrum Holdings T/L (PPC Industries/KPEX)			5	5.A FE	364,669	93.9500	343,035	365,125	343,035	6,175	33	0	0	5.294	5.380	N/A	86	16,541	01/26/2018	01/31/2025
85772E-AB-2	Stats (Perform Content Services) T/L			5	4.C FE	327,601	98.5830	327,763	332,474	326,834	3,141	522	0	0	7.300	7.684	N/A	2,375	15,330	09/09/2020	07/10/2026
86736L-AB-9	Sungard As New T/L			5	5.C FE	0	40.0000	0	0	0	0	0	0	0	6.287	13.991	N/A	0	(9,159)	11/06/2020	11/03/2022
86736L-AD-5	Sungard As New DD T/L (PIK)			5	4.B FE	0	91.6670	0	0	0	0	0	0	0	2.500	2.536	N/A	1,987	(29,501)	11/13/2020	02/03/2022
86736L-AJ-2	Sungard 12/20 2nd Lien TL			5	5.B	98,047	91.0000	98,047	108,136	98,195	0	148	0	0	4.750	5.440	N/A	0	0	12/22/2020	11/03/2022
86736L-AJ-2	Sungard 12/20 TLB			5	5.B	219,912	40.0000	219,912	559,146	224,893	0	4,981	0	0	5.000	81.547	N/A	0	0	12/22/2020	11/03/2022
87164G-AN-3	Syniverse Holdings 2nd Lien T/L E			5	5.C FE	772,781	64.8650	512,803	790,569	512,803	(75,741)	3,523	0	0	11.028	11.715	N/A	17,349	78,187	08/23/2018	03/11/2024
87167X-AC-7	Syndigo LLC			5	4.C FE	181,240	99.2500	182,620	184,000	181,255	0	15	0	0	5.250	0.217	N/A	403	0	12/14/2020	12/10/2027
87167X-AE-3	Syndigo LLC			5	5.B FE	434,385	99.0000	436,590	441,000	434,410	0	25	0	0	8.750	0.190	N/A	1,608	0	12/14/2020	12/11/2028
87256F-AE-4	TKC Holdings T/L 2nd Lien			5	5.B FE	587,307	88.5250	523,951	591,868	523,951	(9,427)	697	0	0	10.050	10.329	N/A	9,470	47,301	08/01/2019	02/01/2024
873412-AC-4	Tacala LLC			5	5.B FE	721,431	98.4170	712,145	723,600	712,145	(9,471)	186	0	0	8.250	0.039	N/A	0	47,128	11/13/2020	02/07/2028
87403U-AB-9	TAILWIND SMITH (ANVIL INTERNATIONAL) T/L			5	4.C FE	726,738	94.2250	697,854	740,625	697,854	(11,522)	2,200	0	0	6.080	6.500	N/A	212	33,774	08/01/2019	05/28/2026
89677U-AB-4	Bioplan USA T/L (1st Lien)			5	4.B FE	373,701	60.2500	331,110	549,561	331,110	1,026	4,013	152,047	0	6.794	10.098	N/A	0	33,276	11/14/2017	09/23/2021
89778P-AB-3	Truck Hero (Tectum Holdings) 1st Lien T/L			5	4.C FE	592,035	99.7940	596,784	598,015	596,214	14,098	567	0	0	3.897	0.091	N/A	129	26,600	05/16/2017	04/22/2024
89778P-AE-7	Truck Hero (Tectum Holdings) 2nd Lien T/L			5	5.B FE	462,950	99.5000	467,650	470,000	467,650	20,744	406	0	0	9.250	0.086	N/A	0	45,011	05/16/2017	04/21/2025
90116E-AB-7	Tweddle Holdings 9/18 TL			5	5.B	143,313	81.4000	116,657	143,313	143,313	13,615	0	0	0	0.000	0.000	N/A	44	8,261	09/17/2018	09/17/2023
90350H-AF-6	U.S. Anesthesia T/L (6/17)			5	4.B FE	308,150	97.5780	315,739	323,576	311,260	(1,016)	3,386	0	0	4.000	1.019	N/A	2,301	11,505	11/14/2019	06/24/2024
91678H-AB-8	Upstream Newco, Inc. Upstream Newco T/L			5	4.B FE	257,649	99.6250	257,972	258,943	257,845	0	198	0	0	4.647	0.073	N/A	0	13,492	10/24/2019	10/23/2026
92346N-AB-5	Verifone T/L			5	4.C FE	992,262	96.4440	961,786	997,248	961,786	(20,704)	390	0	0	6.136	6.264	N/A	5,031	51,324	08/09/2018	08/20/2025
938SPR-II-2	Avaya Inc.			5	4.B	499,002	99.9580	498,793	499,002	499,002	0	0	0	0	4.377	0.000	N/A	0	4,936	09/25/2020	12/15/2027
96350T-AC-4	Applecaramel Buyer, LLC			5	4.B FE	244,404	99.8750	246,565	246,873	244,429	0	25	0	0	4.500	0.147	N/A	802	0	10/08/2020	10/08/2027
97654Q-AE-7	WireCo WorldGroup T/L B			5	5.A FE	1,124,167	94.8750	1,080,574	1,138,945	1,080,574	(2,380)	3,778	0	0	7.044	7.509	N/A	0	70,713	03/04/2020	09/29/2023
97654Y-AB-6	Wirepath T/L (SnapAV/General Atlantic)			5	4.C FE	1,182,979	96.2500	1,146,474	1,191,141	1,142,595	111,297	354	0	0	6.104	6.388	N/A	282	56,834	10/15/2020	08/05/2024
98422B-AB-5	Xperi Holding Corporation			5	3.C FE	502,449	100.1040	503,601	503,078	502,462	0	13	0	0	4.147	0.028	N/A	0	0	11/16/2020	06/02/2025
99AAE8-84-1	Motion Finco, LLC			5	5.A FE	20,450	96.2500	21,755	22,602	20,513	0	70	0	0	3.504	1.656	N/A	4	217	10/09/2020	11/12/2026
99AAE8-85-8	Motion Finco, LLC			5	5.A FE	157,971	96.2500	168,034	174,580	158,463	0	546	0	0	3.504	1.654	N/A	0	1,686	10/09/2020	11/12/2026
P6981X-AD-2	MRO Holdings T/L B			5	4.B FE	238,227	86.1250	207,424	240,840	207,424	(31,228)	436	0	0	5.254	0.168	N/A	70	19,842	10/11/2019	06/04/2026
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						49,350,207	XXX	47,608,790	51,681,399	47,379,380	(217,124)	159,445	398,575	0	XXX	XXX	XXX	178,454	2,343,711	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						49,350,207	XXX	47,608,790	51,681,399	47,379,380	(217,124)	159,445	398,575	0	XXX	XXX	XXX	178,454	2,343,711	XXX	XXX
7699999. Total - Issuer Obligations						173,489,139	XXX	186,740,798	170,997,000	172,923,949	0	(272,590)	0	0	XXX	XXX	XXX	1,547,972	4,436,511	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						31,956,563	XXX	32,639,616	30,821,173	32,009,423	0	53,814	0	0	XXX	XXX	XXX	80,960	811,716	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						29,524,769	XXX	31,042,229	28,260,394	29,380,754	0	(129,009)	0	0	XXX	XXX	XXX	66,919	707,539	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						7,130,562	XXX	7,162,016	7,090,373	7,111,170	0	(17,831)	0	0	XXX	XXX	XXX	10,700	115,928	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						49,350,207	XXX	47,608,790	51,681,399	47,379,380	(217,124)	159,445	398,575	0	XXX	XXX	XXX	178,454	2,343,711	XXX	XXX
8399999 - Total Bonds						291,451,240	XXX	305,193,450	288,850,338	288,804,675	(217,124)	(206,171)	398,575	0	XXX	XXX	XXX	1,885,005	8,415,407	XXX	XXX

1A $ 49,436,184	1B $ 16,094,850	1C $ 16,525,312	1D $ 46,222,906	1E $ 11,678,855	1F $ 26,419,095	1G $ 33,105,681
2A $ 26,465,426	2B $ 13,873,283	2C $ 1,603,704				
3A $ 0	3B $ 208,437	3C $ 885,698				
4A $ 2,291,994	4B $ 13,996,325	4C $ 14,291,992				
5A $ 6,091,237	5B $ 7,130,508	5C $ 2,308,918				
6 $ 174,270						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
060505-19-5	BANK OF AMERICA CORP			75,000.000	25.00	0.000	2,067,000	27.560	2,067,000	1,856,100	27,539	110,156	0	36,000	0	0	36,000	0	2.C FE	01/22/2019
060505-68-2	BANK OF AMERICA CORP			8,000.000	1,000.00	0.000	12,184,416	1,523.052	12,184,416	8,059,520	145,000	580,000	0	592,416	0	0	592,416	0	2.C FE	06/02/2011
48127X-54-2	JPMORGAN CHASE & CO			17,500.000	25.00	0.000	450,275	25.730	450,275	471,625	0	26,688	0	(175)	0	0	(175)	0	2.B FE	11/02/2017
48128B-64-8	JPMORGAN CHASE & CO			55,000.000	25.00	0.000	1,570,800	28.560	1,570,800	1,381,600	0	82,500	0	23,100	0	0	23,100	0	2.B FE	01/22/2019
48128B-65-5	JPMORGAN CHASE & CO			20,000.000	25.00	0.000	563,000	28.150	563,000	494,000	0	28,750	0	16,400	0	0	16,400	0	2.B FE	12/07/2018
59156R-85-0	METLIFE INC			20,000.000	25.00	0.000	545,800	27.290	545,800	423,400	0	21,771	0	122,400	0	0	122,400	0	2.B FE	03/16/2020
59156R-87-6	METLIFE INC			20,000.000	25.00	0.000	564,800	28.240	564,800	474,900	0	21,094	0	89,900	0	0	89,900	0	2.B FE	03/12/2020
665859-85-6	NORTHERN TRUST CORP			10,000.000	25.00	0.000	277,400	27.740	277,400	180,000	2,938	5,875	0	97,400	0	0	97,400	0	2.A FE	03/23/2020
89832Q-83-6	TRUIST FINANCIAL CORP			22,500.000	25.00	0.000	582,075	25.870	582,075	612,450	0	31,641	0	(22,725)	0	0	(22,725)	0	2.B FE	07/21/2016
89832Q-84-4	TRUIST FINANCIAL CORP			120,000.000	25.00	0.000	3,059,304	25.494	3,059,304	3,003,600	0	156,000	0	8,904	0	0	8,904	0	2.B FE	05/07/2013
902973-79-1	U.S. BANCORP			5,950.000	25.00	0.000	148,769	25.003	148,769	147,917	1,915	7,661	0	(5,514)	0	0	(5,514)	0	1.G FE	03/25/2015
902973-83-3	U.S. BANCORP			140,000.000	25.00	0.000	3,719,800	26.570	3,719,800	3,621,800	56,875	227,500	0	(147,000)	0	0	(147,000)	0	2.A FE	02/16/2012
949746-80-4	WELLS FARGO & CO			11,750.000	1,000.00	0.000	17,835,325	1,517.900	17,835,325	12,261,635	0	881,250	0	797,825	0	0	797,825	0	2.B FE	06/01/2011
G68603-13-6	PARTNERRE LTD		C	40,000.000	25.00	0.000	1,024,800	25.620	1,024,800	918,400	0	65,000	0	(30,400)	0	0	(30,400)	0	2.B FE	05/02/2016
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							44,593,564	XXX	44,593,564	33,906,947	234,267	2,245,885	0	1,578,531	0	0	1,578,531	0	XXX	XXX
8999999 - Total Preferred Stocks							44,593,564	XXX	44,593,564	33,906,947	234,267	2,245,885	0	1,578,531	0	0	1,578,531	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 0 1B $ 0 1C $ 0 1D $ 0 1E $ 0 1F $ 0 1G $ 148,769
2A $ 3,997,200 2B $ 26,196,179 2C $ 14,251,416
3A $ 0 3B $ 0 3C $ 0
4A $ 0 4B $ 0 4C $ 0
5A $ 0 5B $ 0 5C $ 0
6 $ 0

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value 7 Rate Per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared But Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Change in Book/Adjusted Carrying Value (13 - 14)	Change in Book/Adjusted Carrying Value 16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00287Y-10-9	ABBVIE ORD			2,450.000	262,518	107.150	262,518	231,774	0	1,003	0	30,744	0	30,744	0	12/02/2020	
110122-10-8	BRISTOL MYERS SQUIBB ORD			2,600.000	161,278	62.030	161,278	159,513	1,274	0	0	1,765	0	1,765	0	12/02/2020	
166764-10-0	CHEVRON ORD			1,350.000	114,008	84.450	114,008	106,945	0	1,161	0	7,063	0	7,063	0	12/02/2020	
17275R-10-2	CISCO SYSTEMS ORD			4,700.000	210,325	44.750	210,325	187,684	0	0	0	22,641	0	22,641	0	12/02/2020	
191216-10-0	COCA-COLA ORD			3,200.000	175,488	54.840	175,488	160,851	0	882	0	14,637	0	14,637	0	12/02/2020	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD			1,550.000	246,745	159.190	246,745	256,953	0	2,062	0	(10,209)	0	(10,209)	0	12/02/2020	
237194-10-5	DARDEN RESTAURANTS ORD			1,950.000	232,284	119.120	232,284	202,076	0	195	0	30,208	0	30,208	0	12/02/2020	
25746U-10-9	DOMINION ENERGY ORD			1,900.000	142,880	75.200	142,880	155,241	0	1,197	0	(12,361)	0	(12,361)	0	12/02/2020	
26441C-20-4	DUKE ENERGY ORD			1,750.000	160,230	91.560	160,230	162,976	0	1,110	0	(2,746)	0	(2,746)	0	12/02/2020	
291011-10-4	EMERSON ELECTRIC ORD			2,550.000	204,944	80.370	204,944	182,459	0	859	0	22,484	0	22,484	0	12/02/2020	
29364G-10-3	ENTERGY ORD			1,500.000	149,760	99.840	149,760	161,064	0	950	0	(11,304)	0	(11,304)	0	12/02/2020	
370334-10-4	GENERAL MILLS ORD			3,350.000	196,980	58.800	196,980	205,051	0	587	0	(8,071)	0	(8,071)	0	12/02/2020	
45885A-30-0	INTERNAP CORPORATION			102,152.000	1,022	0.010	1,022	1,022	0	0	0	0	126,668	(126,668)	0	05/26/2020	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			1,050.000	132,174	125.880	132,174	126,490	0	1,141	0	5,684	0	5,684	0	12/02/2020	
46625H-10-0	JPMORGAN CHASE ORD			2,250.000	285,908	127.070	285,908	243,177	0	0	0	42,730	0	42,730	0	12/02/2020	
478160-10-4	JOHNSON & JOHNSON ORD			1,100.000	173,118	157.380	173,118	159,328	0	758	0	13,791	0	13,791	0	12/02/2020	
49456B-10-1	KINDER MORGAN CL P ORD			5,650.000	77,236	13.670	77,236	73,937	0	499	0	3,299	0	3,299	0	12/02/2020	
532457-10-8	ELI LILLY ORD			1,450.000	244,818	168.840	244,818	210,883	0	740	0	33,935	0	33,935	0	12/02/2020	
539830-10-9	LOCKHEED MARTIN ORD			550.000	195,239	354.980	195,239	204,201	0	910	0	(8,962)	0	(8,962)	0	12/02/2020	
580135-10-1	MCDONALD'S ORD			1,000.000	214,580	214.580	214,580	217,572	0	839	0	(2,992)	0	(2,992)	0	12/02/2020	
58933Y-10-5	MERCK & CO ORD			2,600.000	212,680	81.800	212,680	210,682	1,690	0	0	1,998	0	1,998	0	12/02/2020	
594918-10-4	MICROSOFT ORD			1,450.000	322,509	222.420	322,509	311,056	0	560	0	11,453	0	11,453	0	12/02/2020	
69351T-10-6	PPL ORD			4,100.000	115,620	28.200	115,620	116,307	1,702	0	0	(687)	0	(687)	0	12/02/2020	
713448-10-8	PEPSICO ORD			1,250.000	185,463	148.370	185,463	174,470	1,278	0	0	10,992	0	10,992	0	12/02/2020	
717081-10-3	PFIZER ORD			4,700.000	173,007	36.810	173,007	172,083	0	0	0	924	0	924	0	12/02/2020	
723484-10-1	PINNACLE WEST ORD			1,950.000	155,903	79.950	155,903	161,269	0	540	0	(5,366)	0	(5,366)	0	12/02/2020	
742718-10-9	PROCTER & GAMBLE ORD			1,650.000	229,581	139.140	229,581	231,661	0	435	0	(2,080)	0	(2,080)	0	12/02/2020	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			3,050.000	177,815	58.300	177,815	175,227	0	1,495	0	2,588	0	2,588	0	12/02/2020	
780259-20-6	ROYAL DUTCH SHELL ADR REP 2 CL A ORD		C	2,050.000	72,037	35.140	72,037	61,182	0	382	0	10,855	0	10,855	0	12/02/2020	
842587-10-7	SOUTHERN ORD			2,400.000	147,432	61.430	147,432	143,790	0	1,024	0	3,642	0	3,642	0	12/02/2020	
871829-10-7	SYSCO ORD			2,900.000	215,354	74.260	215,354	191,908	0	0	0	23,446	0	23,446	0	12/02/2020	
88579Y-10-1	3M ORD			450.000	78,656	174.790	78,656	74,782	0	441	0	3,874	0	3,874	0	12/02/2020	
8AMCSF-K0-5	New Constellis Borrower LLC			14,446.000	14,446	1.000	14,446	1,806	0	0	0	12,640	0	12,640	0	03/27/2020	
92343V-10-4	VERIZON COMMUNICATIONS ORD			3,000.000	176,250	58.750	176,250	179,551	0	628	0	(3,301)	0	(3,301)	0	12/02/2020	
92556V-10-6	VIATRIS ORD			390.000	7,309	18.740	7,309	5,981	0	0	0	1,328	0	1,328	0	11/05/2020	
931142-10-3	WALMART ORD			1,600.000	230,640	144.150	230,640	231,038	864	0	0	(398)	0	(398)	0	12/02/2020	
949746-10-1	WELLS FARGO ORD			4,050.000	122,229	30.180	122,229	101,794	0	135	0	20,435	0	20,435	0	12/02/2020	
96MSCG-U6-9	Production Resource Group, LLC			1,039.000	245,043	235.845	245,043	245,043	0	0	0	0	0	0	0	10/06/2020	
99C020-81-7	Expro Group Holdings International Limit			58,757.000	572,881	9.750	572,881	587,570	0	0	0	381,921	616,949	(235,028)	0	02/05/2018	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					7,036,385	XXX	7,036,384	6,786,393	6,808	20,528	0	646,601	743,617	(97,015)	0	XXX	XXX
31337#-10-5	FEDERAL HOME LOAN BANK OF CINCINNATI	RF		34,203.000	3,420,300	100.000	3,420,300	3,420,300	0	44,085	0	0	0	0	0	05/14/2020	
99C020-93-2	Tweddle Group, Inc.			1,351.000	0	0.000	0	0	0	0	0	91,800	108,080	(16,280)	0	09/17/2018	
99C021-16-1	Sungard As New Holdings III, LLC			8,376.000	58,632	7.000	58,632	60,632	0	0	0	243,656	223,328	20,328	0	05/09/2019	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					3,478,932	XXX	3,478,932	3,480,932	0	44,085	0	335,456	331,408	4,048	0	XXX	XXX
47036*-10-9	James River Casualty Company			10,000.000	22,437,566	2,243.756	22,437,566	15,000,000	0	0	0	3,263,905	0	3,263,905	0	08/26/2009	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					22,437,566	XXX	22,437,566	15,000,000	0	0	0	3,263,905	0	3,263,905	0	XXX	XXX
46625H-36-5	JP MORGAN CHASE ALERIAN ETN			92,750.000	1,288,298	13.890	1,288,298	1,288,298	0	140,080	0	479,555	1,214,135	(734,580)	0	10/27/2017	1.
9499999. Subtotal - Mutual Funds					1,288,298	XXX	1,288,298	1,288,298	0	140,080	0	479,555	1,214,135	(734,580)	0	XXX	XXX
04010L-10-3	ARES CAPITAL ORD			136,600.000	2,307,174	16.890	2,307,174	2,458,817	0	218,560	0	(240,416)	0	(240,416)	0	03/27/2013	
092533-10-8	BLACKROCK CAPITAL INVESTMENT ORD			267,950.818	720,788	2.690	720,788	720,194	0	144,781	0	311,656	870,483	(558,827)	0	12/30/2020	
38173M-10-2	GOLUB CAPITAL BDC ORD			147,400.000	2,084,236	14.140	2,084,236	2,452,191	0	176,880	0	(636,031)	0	(636,031)	0	04/10/2013	

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
9699999. Subtotal - Closed-End Funds					5,112,198	XXX	5,112,198	5,631,202	0	540,221	0	(564,791)	870,483	(1,435,274)	0	XXX	XXX
9799999 - Total Common Stocks					39,353,378	XXX	39,353,378	32,186,824	6,808	744,915	0	4,160,726	3,159,643	1,001,084	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					83,946,942	XXX	83,946,942	66,093,771	241,074	2,990,799	0	5,739,257	3,159,643	2,579,614	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 0 1B $ 0 1C $ 0 1D $ 0 1E $ 0 1F $ 0 1G $ 0
2A $ 0 2B $ 0 2C $ 0
3A $ 0 3B $ 0 3C $ 0
4A $ 0 4B $ 0 4C $ 0
5A $ 0 5B $ 0 5C $ 0
6 $ 0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-AM-3	UNITED STATES TREASURY		10/09/2020	NOMURA SECURITIES INTERNATIONAL		2,290,933	2,300,000	205
0599999. Subtotal - Bonds - U.S. Governments						2,290,933	2,300,000	205
13063D-GD-4	CALIFORNIA ST		03/17/2020	Wells Fargo		1,106,330	1,000,000	21,125
20772K-JY-6	CONNECTICUT ST		05/29/2020	SIEBERT BRANDFORD SHANK		1,000,000	1,000,000	0
20772K-JZ-3	CONNECTICUT ST		05/29/2020	SIEBERT BRANDFORD SHANK		1,000,000	1,000,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,106,330	3,000,000	21,125
239163-JZ-2	DAVISON MICH CMNTY SCH DIST		06/17/2020	STIFEL-HANIFEN DIVIS		1,320,265	1,145,000	0
239163-KA-5	DAVISON MICH CMNTY SCH DIST		06/17/2020	STIFEL-HANIFEN DIVIS		1,345,757	1,170,000	0
35880C-E3-4	FRISCO TEX INDPT SCH DIST		06/17/2020	PIPER SANDLER & CO.		1,000,000	1,000,000	0
64084F-NR-8	NESHAMINY PA SCH DIST		06/17/2020	RBC CAPITAL MARKETS		1,000,000	1,000,000	0
790450-HA-1	ST JOHNS MICH PUB SCHS		06/11/2020	Morgan Stanley & Co. LLC		1,000,000	1,000,000	0
799055-RE-0	SAN MATEO FOSTER CITY CALIF SCH DIST		06/10/2020	RBC CAPITAL MARKETS		1,016,330	1,000,000	1,604
799055-RG-5	SAN MATEO FOSTER CITY CALIF SCH DIST		06/10/2020	RBC CAPITAL MARKETS		1,019,740	1,000,000	1,745
91882R-GS-5	VAL VERDE CALIF UNI SCH DIST		06/12/2020	PIPER SANDLER & CO.		1,227,788	1,250,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						8,929,880	8,565,000	3,349
23542J-RA-5	DALLAS TEX WTRWKS & SWR SYS REV		06/10/2020	JP MORGAN SECURITIES INC.		1,000,000	1,000,000	0
23542J-RC-1	DALLAS TEX WTRWKS & SWR SYS REV		06/10/2020	JP MORGAN SECURITIES INC.		1,000,000	1,000,000	0
3132DM-GK-5	FH SD0202 - RMBS		01/08/2020	Citigroup Global Markets, Inc.		4,213,070	3,974,595	5,741
3133KG-PY-8	FH RA1339 - RMBS		02/10/2020	Wells Fargo		2,985,527	2,881,087	2,641
3133KH-5H-5	FH RA2648 - RMBS		07/20/2020	NOMURA SECURITIES INTERNATIONAL		1,830,362	1,733,913	1,445
3137FE-ZU-7	FHMS K076 A2 - CMBS		01/16/2020	Deutsche Bank		1,420,392	1,271,000	2,892
3140KL-JF-0	FN BQ1161 - RMBS		08/05/2020	Wells Fargo		1,476,344	1,400,000	1,167
3140X5-NS-8	FN FM2200 - RMBS		01/23/2020	BNY/SUNTRUST CAPITAL MARKETS		5,671,603	5,379,486	11,642
31418D-MD-1	FN MA3955 - RMBS		03/13/2020	Wells Fargo		3,393,997	3,328,977	3,930
31418D-UD-2	FN MA4179 - RMBS		10/29/2020	Keybanc Capital Markets Inc		1,959,324	1,888,220	1,678
38611T-DK-0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R		02/12/2020	Bank of America		1,250,000	1,250,000	0
41422E-KF-9	HARRIS CNTY TEX MET TRAN AUTH SALES & US		02/06/2020	Morgan Stanley & Co. LLC		1,000,000	1,000,000	0
44244C-C5-4	HOUSTON TEX UTIL SYS REV		06/12/2020	Wells Fargo		1,020,000	1,020,000	0
44244C-D2-0	HOUSTON TEX UTIL SYS REV		06/12/2020	Wells Fargo		1,000,000	1,000,000	0
56052F-SR-7	MAINE ST HSG AUTH MTG PUR		06/03/2020	Barclays Capital		1,015,000	1,015,000	0
56052F-ST-3	MAINE ST HSG AUTH MTG PUR		06/03/2020	Barclays Capital		1,000,000	1,000,000	0
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		01/07/2020	MESIROW FINANCIAL INC		1,008,500	1,000,000	4,621
591852-H3-5	METROPOLITAN COUNCIL MINN MINNEAPOLIS-ST		02/26/2020	PIPER SANDLER & CO.		1,095,680	1,000,000	16,717
59447T-XX-6	MICHIGAN FIN AUTH REV		01/07/2020	RBC CAPITAL MARKETS		1,009,980	1,000,000	1,974
64989K-GR-1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		01/13/2020	Citigroup Global Markets, Inc.		1,452,950	1,000,000	9,975
67760H-NH-0	OHIO ST TPK COMMN TPK REV		02/06/2020	Citigroup Global Markets, Inc.		1,005,800	1,000,000	0
709224-2R-9	PENNSYLVANIA ST TPK COMMN TPK REV		01/16/2020	Morgan Stanley & Co. LLC		1,000,000	1,000,000	0
73474T-AT-7	PORT MORROW ORE TRANSMISSION FACS REV		06/12/2020	Citigroup Global Markets, Inc.		1,250,000	1,250,000	0
76221T-ML-0	RHODE ISLAND HSG & MTG FIN CORP REV		06/03/2020	JP MORGAN SECURITIES INC.		1,103,718	1,010,000	0
837227-7X-9	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE		02/06/2020	PIPER SANDLER & CO.		1,000,000	1,000,000	0
880558-AQ-4	TENNESSEE ST SCH BD AUTH		02/20/2020	RAYMOND JAMES		1,090,540	1,000,000	10,606
917567-EZ-8	UTAH TRAN AUTH SALES TAX REV		02/06/2020	STIFEL-HANIFEN DIVIS		1,046,690	1,000,000	7,488
977100-HC-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		03/16/2020	BB&T CAPITAL MARKETS		1,002,310	1,000,000	2,332
3199999. Subtotal - Bonds - U.S. Special Revenues						44,301,787	42,402,279	84,849
02665W-DJ-7	AMERICAN HONDA FINANCE CORP		01/07/2020	JP MORGAN SECURITIES INC.		3,497,095	3,500,000	0
05492V-AF-2	BBCMS 2020-C7 A5 - CMBS		06/12/2020	Barclays Capital		4,119,792	4,000,000	5,432
064227-AC-5	BANK OF N.T. BUTTERFIELD & SON LTD	C	06/04/2020	STIFEL-HANIFEN DIVIS		2,000,000	2,000,000	0
06539W-BA-3	BANK 20BN25 A4 - CMBS		01/27/2020	Wells Fargo		2,524,800	2,500,000	1,999
06539X-AC-8	BANK 2020-BNK27 A4 - CMBS		06/19/2020	Bank of America		3,029,961	3,000,000	3,960
126438-AA-8	CSMC 20NET A - CMBS		07/30/2020	CREDIT SUISEE FIRST BOSTON		1,029,999	1,000,000	376
172967-ML-2	CITIGROUP INC		02/26/2020	Citigroup Global Markets, Inc.		2,043,120	2,000,000	4,295
21872U-AA-2	CAFL 201 A1 - CMBS		03/05/2020	GOLDMAN SACHS		1,499,994	1,500,000	763
27409L-AC-7	EAST OHIO GAS CO		06/02/2020	JP MORGAN SECURITIES INC.		1,246,175	1,250,000	0
27409L-AE-3	EAST OHIO GAS CO		06/18/2020	Morgan Stanley & Co. LLC		1,005,270	1,000,000	500
278642-AV-5	EBAY INC		03/16/2020	Morgan Stanley & Co. LLC		970,280	1,000,000	369
33767M-AC-9	FIRSTKEY HOMES 2020-SFR1 TRUST - ABS		07/31/2020	Morgan Stanley & Co. LLC		999,968	1,000,000	0
36258Y-BF-4	GSMS 20GC45 A4 - CMBS		01/10/2020	GOLDMAN SACHS		3,029,982	3,000,000	6,424
384802-AE-4	W W GRAINGER INC		02/21/2020	Bank of America		2,493,050	2,500,000	0
57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING II		01/09/2020	JP MORGAN SECURITIES INC.		997,820	1,000,000	0
58933Y-AX-3	MERCK & CO INC		03/16/2020	US BANCORP		1,093,510	1,000,000	1,039
617446-8J-1	MORGAN STANLEY		01/07/2020	Morgan Stanley & Co. LLC		4,069,200	4,000,000	50,169
617446-8P-7	MORGAN STANLEY		06/24/2020	CREDIT SUISEE FIRST BOSTON		4,560,960	4,000,000	34,610
62942Q-CW-1	NRZ ADVANCE RECEIVABLES TRUST 2015-ON1,		09/10/2020	BARCLAYS CAPITAL INC.		1,499,997	1,500,000	0
68902V-AD-9	OTIS WORLDWIDE CORP		02/19/2020	GOLDMAN SACHS		999,990	1,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
68902V-AF-4	OTIS WORLDWIDE CORP		02/19/2020	Bank of America		999,920	1,000,000	0
693475-AZ-8	PNC FINANCIAL SERVICES GROUP INC		01/16/2020	JP MORGAN SECURITIES INC.		1,994,400	2,000,000	0
69352P-AQ-6	PPL CAPITAL FUNDING INC		06/22/2020	Various		4,568,620	4,000,000	37,125
70213H-AE-8	PARTNERS HEALTHCARE SYSTEM INC		01/22/2020	JP MORGAN SECURITIES INC.		1,000,000	1,000,000	0
713448-EQ-7	PEPSICO INC		03/17/2020	Bank of America		2,997,870	3,000,000	0
713448-ES-3	PEPSICO INC		03/17/2020	Bank of America		994,630	1,000,000	0
74456Q-CB-0	PUBLIC SERVICE ELECTRIC AND GAS CO		01/07/2020	MIZUHO SECURITIES USA LLC		4,988,500	5,000,000	0
81748M-AD-0	SEMT 201 A4 - CMO/RMBS		01/08/2020	WACHOVIA SECURITIES, LLC		1,530,234	1,500,000	2,333
845011-AC-9	SOUTHWEST GAS CORP		06/01/2020	US BANCORP		1,997,480	2,000,000	0
85209F-AA-4	SHMLT 2020-SH1 A1 - CMO/RMBS		04/28/2020	NOMURA SECURITIES INTERNATIONAL		3,999,959	4,000,000	13,445
855244-AW-9	STARBUCKS CORP		03/10/2020	Bank of America		994,140	1,000,000	0
87612E-BJ-4	TARGET CORP		01/21/2020	GOLDMAN SACHS		998,130	1,000,000	0
89613G-AA-4	TAH 20SFR1 A - RMBS		07/08/2020	Deutsche Bank		1,249,999	1,250,000	0
89788M-AB-8	TRUIST FINANCIAL CORP		06/02/2020	SUNTRUST CAPITAL MARKETS, INC.		1,495,665	1,500,000	0
92343V-FE-9	VERIZON COMMUNICATIONS INC		03/17/2020	GOLDMAN SACHS		1,495,395	1,500,000	0
92826C-AD-4	VISA INC		03/16/2020	Bank of America		1,065,400	1,000,000	8,225
95002Q-AE-0	WFMBS 2020-2 A5 - CMO/RMBS		06/12/2020	WACHOVIA SECURITIES, LLC		1,049,321	1,000,000	2,083
95101V-AB-5	WESLEYAN UNIVERSITY		01/09/2020	GOLDMAN SACHS		1,000,000	1,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						77,130,626	75,500,000	173,150
26441C-BG-9	DUKE ENERGY CORP		03/18/2020	MIZUHO SECURITIES USA LLC		1,600,000	2,000,000	1,083
48128B-AF-8	JPMORGAN CHASE & CO		03/20/2020	Bank of America		1,735,000	2,000,000	13,472
89832Q-AD-1	TRUIST FINANCIAL CORP		03/19/2020	Various		1,719,630	2,000,000	4,933
4899999. Subtotal - Bonds - Hybrid Securities						5,054,630	6,000,000	19,489
000000-00-0	Internap Corporation		06/01/2020	Direct		242,769	242,769	0
000000-00-0	AVSC Holding Corp		07/28/2020	Direct		229,654	234,341	0
000000-00-0	Cablevision Lightpath LLC		09/16/2020	Direct		37,810	38,000	0
000000-00-0	PAI HoldCo, Inc.		10/27/2020	Direct		48,633	49,000	0
000000-00-0	Imprivata, Inc		11/24/2020	Direct		71,280	72,000	0
000000-00-0	Rough Country, LLC		12/10/2020	Direct		185,195	186,873	0
000000-00-0	ADMI Corp.		12/15/2020	Direct		249,745	251,000	0
00076V-AV-2	ABG Intermediate Holdings 2 LLC		07/15/2020	Direct		218,400	224,000	0
00169Q-AF-6	Global Medical Response, Inc.		09/24/2020	Direct		494,010	504,092	0
00216Y-AC-9	ASP Navigate Acquisition Corp		09/28/2020	Direct		324,065	329,000	0
00769E-AY-6	Advantage Sales & Marketing Inc.		12/02/2020	Direct		359,038	366,000	0
01860Y-AJ-1	Alliance Healthcare Services T/L B (10/17)		12/31/2020	PIK BUY		3,332	3,332	0
04270Y-AB-6	Array Technologies INC		10/13/2020	Direct		509,697	524,765	0
12509E-AB-6	CCS-CMGC Holdings (Correct Care) T/L		03/03/2020	Direct		12,318	13,000	0
12510E-AC-1	CCI Buyer, Inc.		12/11/2020	Direct		128,700	130,000	0
12658H-AC-6	CP Atlas Buyer, Inc		11/20/2020	Direct		113,850	115,000	0
12658H-AD-4	CP Atlas Buyer, Inc		11/20/2020	Direct		37,620	38,000	0
15643Y-AD-8	Centurion Pipeline Company LLC		08/14/2020	Direct		207,941	215,482	0
16308T-AD-3	Chefs' Warehouse, Inc.		08/11/2020	Direct		629,516	629,516	0
24736C-BS-2	Delta Air Lines, Inc.		09/16/2020	Direct		142,560	144,000	0
26208T-AB-7	Direct ChassisLink		12/10/2020	Direct		664,935	676,000	0
31935H-AB-3	Trico Group LLC		07/23/2020	Direct		678,536	721,847	0
33937K-AT-1	Flexera Software LLC		12/16/2020	Direct		72,818	73,000	0
36641D-AD-2	Garrett LX III S.a r.l.		10/28/2020	Direct		174,181	180,346	0
39479U-AQ-6	Genesys Telecommunications Laboratories, Inc.		10/09/2020	Direct		406,890	411,000	0
41151P-AN-5	Harbor Freight Tools USA, Inc.		10/14/2020	Direct		383,130	387,000	0
42329D-AF-4	Helix Acquisition T/L (04/18)		09/23/2020	Direct		21,997	24,373	0
42703U-AG-0	Hercules Achievement, Inc.		09/21/2020	Direct		95,680	106,727	0
45321N-AD-8	Imperva, Inc.		11/06/2020	Direct		111,081	112,772	0
45885L-AB-4	Internap Corporation		11/13/2020	Direct		240,577	470,420	0
46184G-AB-1	SK Invictus Intermediate II S.a.r.l.		01/06/2020	Direct		155,814	159,400	0
46583D-AB-5	Ivanti Software, Inc.		11/24/2020	Direct		522,092	530,043	0
50179J-AB-4	LBM Borrower, LLC		12/09/2020	Direct		223,040	225,293	0
50179J-AE-8	LBM Borrower, LLC		12/09/2020	Direct		49,564	50,065	0
51177R-AB-6	Lakeland Tours, LLC		09/25/2020	Direct		47,434	316,223	0
51187G-AK-8	Lakeland Tours, LLC		10/30/2020	Direct		174,200	315,231	0
51187G-AM-4	Lakeland Tours, LLC		10/30/2020	Direct		201,179	251,110	0
51187G-AP-7	Lakeland Tours, LLC		11/03/2020	PAYMENT IN KIND		130,446	137,269	0
54142K-AD-3	LogMeIn, Inc.		08/26/2020	Direct		54,600	56,000	0
55336C-AF-9	MI Windows and Doors, LLC		12/15/2020	Direct		354,220	356,000	0
594088-AR-7	Michaels Stores, Inc.		09/21/2020	Direct		363,824	369,364	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
59835Y-AH-5	Midwest Physician Administrative Services LLC		12/15/2020	Direct		73,661	74,782	0
60662W-AM-4	Mitchell International, Inc.		07/17/2020	Direct		61,940	67,000	0
60662W-AP-7	Mitchell International, Inc.		07/08/2020	Direct		201,160	214,000	0
60935Q-AJ-5	MoneyGram International T/L B		10/13/2020	Direct		733,887	740,878	0
63689E-AJ-4	National Mentor Holdings, Inc.		11/13/2020	Direct		25,914	26,168	0
63689E-AK-1	National Mentor Holdings, Inc.		11/13/2020	Direct		1,159	1,171	0
63689E-AP-0	National Mentor Holdings, Inc.		11/27/2020	Direct		181,406	183,182	0
63689E-AQ-8	National Mentor Holdings, Inc.		11/27/2020	Direct		6,846	6,913	0
64362K-AE-3	New Constellis Borrower LLC		03/27/2020	Direct		36,767	183,836	0
64362K-AE-3	New Constellis Borrower LLC		03/27/2020	Direct		219,627	219,627	0
74101Y-AD-0	Presidio Holdings, Inc.		10/14/2020	Direct		59,253	60,308	0
74142K-AB-5	Pretium Packaging, L.L.C.		10/30/2020	Direct		497,425	505,000	0
74274L-AC-1	PRIORITY PAYMENTS FIRST LIEN TERM LOAN		08/28/2020	Direct		2,273	2,273	0
74530D-AF-2	Pug LLC		08/21/2020	Direct		434,026	461,730	0
75078V-AM-2	Railworks, LLC		12/08/2020	Direct		92,590	94,000	0
78571Y-BE-9	Sabre GLBL Inc.		12/10/2020	Direct		282,150	285,000	0
82087U-AK-3	Shearer's Foods, LLC		09/15/2020	Direct		47,640	48,000	0
85772E-AB-2	Stats (Perform Content Services) T/L		09/09/2020	Direct		103,528	106,000	0
86736L-AB-9	Sungard As New T/L		11/06/2020	Direct		14,727	14,727	0
86736L-AD-5	Sungard As New DD T/L (PIK)		11/13/2020	PAYMENT IN KIND		88,217	88,217	0
86736L-AJ-2	Sungard 12/20 2nd Lien TL		12/22/2020	RESTRUCTURING		98,047	108,136	0
86736L-AJ-2	Sungard 12/20 TLB		12/22/2020	RESTRUCTURING		219,912	559,146	0
87167X-AC-7	Syndigo LLC		12/14/2020	Direct		181,240	184,000	0
87167X-AE-3	Syndigo LLC		12/14/2020	Direct		434,385	441,000	0
873412-AC-4	Tacala LLC		11/16/2020	Direct		721,431	723,600	0
938SPR-II-2	Avaya Inc.		09/25/2020	Direct		499,002	499,002	0
96350T-AC-4	Applecaramel Buyer, LLC		10/08/2020	Direct		244,404	246,873	0
97654Q-AE-7	WireCo WorldGroup T/L B		03/04/2020	Direct		81,700	86,000	0
97654Y-AB-6	Wirepath T/L (SnapAV/General Atlantic)		10/15/2020	Direct		97,399	105,581	0
98422B-AB-5	Xperi Holding Corporation		11/16/2020	Direct		580,351	581,078	0
99AAE8-84-1	Motion Finco, LLC		10/13/2020	Direct		20,518	22,677	0
99AAE8-85-8	Motion Finco, LLC		10/09/2020	Direct		158,504	175,169	0
99B024-72-9	Production Resource Group, LLC		10/06/2020	Direct		288,688	288,688	0
F6456U-AB-9	Banijay Group SAS		04/29/2020	Direct		104,139	104,400	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						16,266,282	17,747,815	0
8399997. Total - Bonds - Part 3						157,080,468	155,515,094	302,167
8399998. Total - Bonds - Part 5						92,676,921	88,769,521	278,152
8399999. Total - Bonds						249,757,389	244,284,614	580,320
59156R-85-0	METLIFE INC		03/16/2020	Wells Fargo	20,000.000	423,400	0.00	0
59156R-87-6	METLIFE INC		03/12/2020	Wells Fargo	20,000.000	474,900	0.00	0
665859-85-6	NORTHERN TRUST CORP		03/23/2020	Wells Fargo	10,000.000	180,000	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,078,300	XXX	0
8999997. Total - Preferred Stocks - Part 3						1,078,300	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						1,078,300	XXX	0
00287Y-10-9	ABBVIE ORD		12/02/2020	PIPER SANDLER & CO.	2,450.000	231,774		0
110122-10-8	BRISTOL MYERS SQUIBB ORD		12/02/2020	PIPER SANDLER & CO.	2,600.000	159,513		0
166764-10-0	CHEVRON ORD		12/02/2020	PIPER SANDLER & CO.	1,350.000	106,945		0
17275R-10-2	CISCO SYSTEMS ORD		12/02/2020	PIPER SANDLER & CO.	4,700.000	187,684		0
191216-10-0	COCA-COLA ORD		12/02/2020	PIPER SANDLER & CO.	3,200.000	160,851		0
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		12/02/2020	PIPER SANDLER & CO.	1,550.000	256,953		0
237194-10-5	DARDEN RESTAURANTS ORD		12/02/2020	PIPER SANDLER & CO.	1,950.000	202,076		0
25746U-10-9	DOMINION ENERGY ORD		12/02/2020	PIPER SANDLER & CO.	1,900.000	155,241		0
26441C-20-4	DUKE ENERGY ORD		12/02/2020	PIPER SANDLER & CO.	1,750.000	162,976		0
291011-10-4	EMERSON ELECTRIC ORD		12/02/2020	PIPER SANDLER & CO.	2,550.000	182,459		0
29364G-10-3	ENTERGY ORD		12/02/2020	PIPER SANDLER & CO.	1,500.000	161,064		0
370334-10-4	GENERAL MILLS ORD		12/02/2020	PIPER SANDLER & CO.	3,350.000	205,051		0
45885A-30-0	INTERNAP CORPORATION		05/26/2020	Direct	102,152.000	127,690		0
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		12/02/2020	PIPER SANDLER & CO.	1,050.000	126,490		0
46625H-10-0	JPMORGAN CHASE ORD		12/02/2020	PIPER SANDLER & CO.	2,250.000	243,177		0
478160-10-4	JOHNSON & JOHNSON ORD		12/02/2020	PIPER SANDLER & CO.	1,100.000	159,328		0
49456B-10-1	KINDER MORGAN CL P ORD		12/02/2020	PIPER SANDLER & CO.	5,650.000	73,937		0
532457-10-8	ELI LILLY ORD		12/02/2020	PIPER SANDLER & CO.	1,450.000	210,883		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
539830-10-9	LOCKHEED MARTIN ORD		12/02/2020	PIPER SANDLER & CO.	550.000	204,201		0
580135-10-1	MCDONALD'S ORD		12/02/2020	PIPER SANDLER & CO.	1,000.000	217,572		0
58933Y-10-5	MERCK & CO ORD		12/02/2020	PIPER SANDLER & CO.	2,600.000	210,682		0
594918-10-4	MICROSOFT ORD		12/02/2020	PIPER SANDLER & CO.	1,450.000	311,056		0
69351T-10-6	PPL ORD		12/02/2020	PIPER SANDLER & CO.	4,100.000	116,307		0
713448-10-8	PEPSICO ORD		12/02/2020	PIPER SANDLER & CO.	1,250.000	174,470		0
717081-10-3	PFIZER ORD		12/02/2020	PIPER SANDLER & CO.	4,700.000	172,083		0
723484-10-1	PINNACLE WEST ORD		12/02/2020	PIPER SANDLER & CO.	1,950.000	161,269		0
742718-10-9	PROCTER & GAMBLE ORD		12/02/2020	PIPER SANDLER & CO.	1,650.000	231,661		0
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		12/02/2020	PIPER SANDLER & CO.	3,050.000	175,227		0
780259-20-6	ROYAL DUTCH SHELL ADR REP 2 CL A ORD	C	12/02/2020	PIPER SANDLER & CO.	2,050.000	61,182		0
842587-10-7	SOUTHERN ORD		12/02/2020	PIPER SANDLER & CO.	2,400.000	143,790		0
871829-10-7	SYSCO ORD		12/02/2020	PIPER SANDLER & CO.	2,900.000	191,908		0
88579Y-10-1	3M ORD		12/02/2020	PIPER SANDLER & CO.	450.000	74,782		0
8AMCSF-K0-5	New Constellis Borrower LLC		03/27/2020	Direct	14,446.000	1,806		0
91533B-10-0	UPJOHN INC.		11/16/2020	PIPER SANDLER & CO.	390.849	5,994		0
92343V-10-4	VERIZON COMMUNICATIONS ORD		12/02/2020	PIPER SANDLER & CO.	3,000.000	179,551		0
931142-10-3	WALMART ORD		12/02/2020	PIPER SANDLER & CO.	1,600.000	231,038		0
949746-10-1	WELLS FARGO ORD		12/02/2020	PIPER SANDLER & CO.	4,050.000	101,794		0
96MSCG-U6-9	Production Resource Group, LLC		10/06/2020	RESTRUCTURING	1,039.000	245,043		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						6,325,504	XXX	0
31337#-10-5	FEDERAL HOME LOAN BANK OF CINCINNATI		05/14/2020	Direct	22,069.000	2,206,900		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,206,900	XXX	0
092533-10-8	BLACKROCK CAPITAL INVESTMENT ORD		12/30/2020	Stock Dividend	22,051.687	58,725		0
9699999. Subtotal - Closed-End Funds						58,725	XXX	0
9799997. Total - Common Stocks - Part 3						8,591,129	XXX	0
9799998. Total - Common Stocks - Part 5						115,150	XXX	0
9799999. Total - Common Stocks						8,706,279	XXX	0
9899999. Total - Preferred and Common Stocks						9,784,579	XXX	0
9999999 - Totals						259,541,968	XXX	580,320

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year'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
912828-L6-5	UNITED STATES TREASURY		09/30/2020	Maturity @ 100.00		900,000	900,000	904,187	900,643	0	(643)	0	(643)	0	900,000	0	0	0	12,411	09/30/2020
912828-N4-8	UNITED STATES TREASURY		12/31/2020	Maturity @ 100.00		1,375,000	1,375,000	1,399,443	1,380,067	0	(5,067)	0	(5,067)	0	1,375,000	0	0	0	24,063	12/31/2020
0599999. Subtotal - Bonds - U.S. Governments						2,275,000	2,275,000	2,303,630	2,280,710	0	(5,710)	0	(5,710)	0	2,275,000	0	0	0	36,473	XXX
3132D5-4L-3	FH SB8027 - RMBS		12/01/2020	Paydown		991,886	991,886	1,017,303	1,017,303	0	(25,417)	0	(25,417)	0	991,886	0	0	0	20,510	01/01/2035
3132DM-GK-5	FH SD0202 - RMBS		12/01/2020	Paydown		1,003,060	1,003,060	1,063,244	0	0	(60,184)	0	(60,184)	0	1,003,060	0	0	0	23,132	01/01/2050
31339S-PS-8	FH QA3133 - RMBS		12/01/2020	Paydown		1,783,839	1,783,839	1,837,633	1,837,633	0	(53,794)	0	(53,794)	0	1,783,839	0	0	0	34,143	09/01/2049
3133KG-PY-8	FH RA1339 - RMBS		12/01/2020	Paydown		621,950	621,950	644,496	0	0	(22,546)	0	(22,546)	0	621,950	0	0	0	10,320	09/01/2049
3133KH-5H-5	FH RA2648 - RMBS		12/01/2020	Paydown		39,447	39,447	41,642	0	0	(2,194)	0	(2,194)	0	39,447	0	0	0	185	06/01/2050
3140JH-JW-4	FN BN1176 - RMBS		12/01/2020	Paydown		508,441	508,441	530,606	529,911	0	(21,470)	0	(21,470)	0	508,441	0	0	0	13,850	11/01/2048
3140KL-JF-0	FN BQ1161 - RMBS		12/01/2020	Paydown		22,539	22,539	23,768	0	0	(1,229)	0	(1,229)	0	22,539	0	0	0	113	08/01/2050
3140Q9-5B-5	FN CA2641 - RMBS		12/01/2020	Paydown		497,653	497,653	518,920	518,920	0	(21,267)	0	(21,267)	0	497,653	0	0	0	12,196	11/01/2048
3140QB-JC-3	FN CA3858 - RMBS		12/01/2020	Paydown		1,485,540	1,485,540	1,551,693	1,551,693	0	(66,153)	0	(66,153)	0	1,485,540	0	0	0	33,326	07/01/2049
3140X4-TF-3	FN FM1449 - RMBS		12/01/2020	Paydown		614,073	614,073	633,263	633,263	0	(19,190)	0	(19,190)	0	614,073	0	0	0	12,705	09/01/2049
3140X5-NS-8	FN FM2200 - RMBS		12/01/2020	Paydown		1,864,939	1,864,939	1,966,222	0	0	(101,284)	0	(101,284)	0	1,864,939	0	0	0	50,986	01/01/2050
31418D-HD-7	FN MA3827 - RMBS		12/01/2020	Paydown		1,201,515	1,201,515	1,211,746	1,211,722	0	(10,207)	0	(10,207)	0	1,201,515	0	0	0	19,892	11/01/2034
31418D-MD-1	FN MA3955 - RMBS		12/01/2020	Paydown		1,008,728	1,008,728	1,028,430	0	0	(19,702)	0	(19,702)	0	1,008,728	0	0	0	13,035	03/01/2035
31418D-UD-2	FN MA4179 - RMBS		12/01/2020	Paydown		16,884	16,884	17,520	0	0	(636)	0	(636)	0	16,884	0	0	0	28	11/01/2035
67919P-PP-2	OKLAHOMA ST WTR RES BRD REVOLVING FD REV		11/23/2020	RBC Capital Markets LLC		1,018,930	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	18,930	18,930	16,147	04/01/2022
3199999. Subtotal - Bonds - U.S. Special Revenues						12,679,425	12,660,495	13,086,486	8,300,445	0	(425,272)	0	(425,272)	0	12,660,495	0	18,930	18,930	260,569	XXX
125523-AF-7	CIGNA CORP		03/19/2020	Tender Offer		362,021	335,000	334,822	334,857	0	12	0	12	0	334,869	0	27,152	27,152	8,515	07/15/2023
21872U-AA-2	CAFL 201 A1 - CMBS		12/15/2020	Paydown		24,606	24,606	24,606	0	0	0	0	0	0	24,606	0	0	0	230	03/15/2050
36256G-AD-1	GMALT 2018-3 A3 - ABS		11/20/2020	Paydown		500,000	500,000	499,961	499,990	0	10	0	10	0	500,000	0	0	0	8,328	06/21/2021
38013F-AD-3	GMCAR 2018-4 A3 - ABS		12/16/2020	Paydown		1,159,627	1,159,627	1,179,558	1,178,785	0	(19,158)	0	(19,158)	0	1,159,627	0	0	0	28,609	10/16/2023
81748M-AD-0	SEMT 2020-1 A4 - CMO/RMBS		12/01/2020	Paydown		869,629	869,629	887,158	0	0	(17,528)	0	(17,528)	0	869,629	0	0	0	16,945	02/25/2050
85209F-AA-4	SHMLT 2020-SH1 A1 - CMO/RMBS		12/01/2020	Paydown		1,762,099	1,762,099	1,762,081	0	0	18	0	18	0	1,762,099	0	0	0	19,659	01/28/2050
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,677,983	4,650,962	4,688,186	2,013,632	0	(36,646)	0	(36,646)	0	4,650,831	0	27,152	27,152	82,286	XXX
59156R-BP-2	METLIFE INC		10/10/2020	Call @ 100.00		1,667,000	1,667,000	1,681,586	1,668,617	0	(1,617)	0	(1,617)	0	1,667,000	0	0	0	60,324	12/29/2049
4899999. Subtotal - Bonds - Hybrid Securities						1,667,000	1,667,000	1,681,586	1,668,617	0	(1,617)	0	(1,617)	0	1,667,000	0	0	0	60,324	XXX
000000-00-0	Internap Corporation		12/24/2020	Redemption @ 100.00		242,765	242,765	242,769	0	0	(1)	0	(1)	0	242,766	0	(1)	(1)	8,934	05/08/2023
000000-00-0	Rough Country, LLC		12/31/2020	Direct		340	340	337	0	0	0	0	0	0	340	0	0	0	0	05/26/2025
000000-00-0	PAI HoldCo, Inc.		10/28/2020	Adjustment		48,805	49,000	48,633	0	0	4	0	4	0	48,636	0	169	169	(106)	11/30/2027
000000-00-0	Imprivata, Inc		12/02/2020	Adjustment		71,590	72,000	71,280	0	0	1	0	1	0	71,281	0	309	309	0	11/24/2027
000000-00-0	Cablevision Lightpath LLC		09/30/2020	Adjustment		38,000	38,000	37,810	0	0	0	0	0	0	37,810	0	190	190	0	09/29/2027
000000-00-0	AVSC Holding Corp		12/31/2020	Direct		170,069	234,341	229,654	0	0	24	0	24	0	229,691	0	(59,622)	(59,622)	0	10/15/2026
00076V-AQ-3	ABG Intermediate Holdings T/L (09/17)		04/29/2020	Direct		575,720	656,092	651,859	653,536	0	195	0	195	0	653,731	0	(78,011)	(78,011)	11,883	09/27/2024
00076V-AV-2	ABG Intermediate Holdings 2 LLC		12/31/2020	Direct		560	560	546	0	0	1	0	1	0	560	0	0	0	9	09/27/2024
00187U-AE-8	AP Exhaust Acquisition, LLC T/L B		08/05/2020	Direct		412	164,428	8,571	72,623	0	230	63,830	(63,600)	0	9,023	0	(8,611)	(8,611)	2,904	05/10/2024
00215K-AB-2	ASP Chromaflo T/L (11/16 2nd Lien)		12/31/2020	Direct		134,700	134,700	132,882	129,374	4,211	1,115	0	5,326	0	134,700	0	0	0	9,151	11/18/2024
00215P-AC-9	ASP MCS T/L (Mortgage Contracting)		04/27/2020	Direct		253,025	509,828	172,737	223,030	0	735	49,561	(48,826)	0	174,204	0	78,821	78,821	8,587	05/20/2024
00216U-AC-7	ASP UNIFRAX T/L B		12/31/2020	Redemption @ 100.00		7,295	7,295	7,113	6,768	470	18	0	488	0	7,256	0	39	39	235	12/12/2025
00241Y-AQ-7	AVSC Holding (Audio Visual) 2nd Lien T/L		11/24/2020	Direct		319,431	602,700	164,236	566,538	34,450	227	436,979	(402,302)	0	164,236	0	155,195	155,195	53,383	09/01/2025
00241Y-AR-5	AVSC Holding Corp AVSC Holding (Audio Vi		12/04/2020	Direct		416,383	478,900	469,361	469,645	0	1,155	0	1,155	0	470,800	0	(54,417)	(54,417)	28,730	10/15/2026
00769E-AS-9	Advantage Sales T/L 1st Lien (Karman)		04/29/2020	GOLDMAN SACHS		816,740	991,830	971,994	957,860	28,219	1,305	0	29,525	0	987,385	0	(170,645)	(170,645)	17,664	07/23/2021
00769E-AW-0	Advantage Sales T/L B Incremental		10/28/2020	Redemption @ 100.00		1,009,515	1,009,515	979,230	973,758	27,264	4,524	0	31,787	0	1,005,545	0	3,970	3,970	38,771	07/23/2021
00900Y-AD-8	Aimbridge Acquisition T/L B		04/29/2020	Direct		187,301	229,126	228,553	228,598	0	34	0	34	0	228,633	0	(41,332)	(41,332)	3,625	02/02/2026
00956F-AM-2	Airxcel 1st Lien T/L (4/18)		12/31/2020	Direct		7,644	7,644	7,569	7,510	127	6	0	133	0	7,644	0	0	0	253	04/28/2025
01373Y-AB-8	Alchemy US Holdco T/L		11/09/2020	Direct		489,061	512,089	505,433	502,170	4,228	972	0	5,200	0	507,370	0	(18,309)	(18,309)	29,287	10/10/2025
01860Y-AJ-1	Alliance Healthcare Services T/L B (10/1		12/31/2020	Direct		367,756	397,759	393,782	366,152	30,371	386	0	30,757	0	396,957	0	(29,201)	(29,201)	23,453	10/24/2023
03167D-AH-7	Amneal Pharmaceuticals LLC		04/29/2020	Direct		136,689	152,239	115,518	116,447	0	2,433	0	2,433	0	118,880	0	17,809	17,809	2,707	05/05/2025
04270Y-AB-6	Array Technologies INC		12/30/2020	Direct		11,165	11,165	10,845	0	0	9	0	9	0	11,165	0	0	0	157	10/08/2027
04761P-AF-2	Atkins Nutritionals, Inc. Atkins Nutriti		04/23/2020	Direct		149,036	153,500	152,733	152,747	0	86	0	86	0	152,833	0	(3,798)	(3,798)	3,202	07/05/2024
05349U-BC-5	Avaya T/L B (6/18)		11/19/2020	Direct		900,649	900,699	891,339	882,235	11,588	3,512	0	15,100	0	897,335	0	3,315	3,315	45,904	12/16/2024
05543C-AC-0	BDF (Bobs Discount Furniture) T/L		12/31/2020	Direct		70,938	77,778	77,389	74,668	2,963	34	0	2,997	0	77,665	0	(6,728)	(6,728)	3,816	08/14/2023
05850F-AB-2	Ball Metalpack T/L		12/31/2020	Direct		13,179	13,179	13,113	11,582	1,595	2	0	1,597	0	13,179	0	0	0	489	07/31/2025
08948E-AB-3	Big River Steel T/L B		09/18/2020	Redemption @ 100.00		655,316	655,316	648,763	650,013	0	5,291	0	5,291	0	655,304	0	12	12	30,575	08/23/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
10524M-AN-7	Brand Energy & Infrastructure T/L		12/31/2020	Direct		471,654	469,344	464,650	467,587	1,476	5	0	1,481	0	469,069	0	2,585	2,585	3,751	06/21/2024
10566U-AC-2	Brave Parent Holdings 1st T/L (Bomgar)		04/24/2020	JEFFERIES		801,214	834,410	831,960	812,857	20,380	78	0	20,458	0	833,315	0	(32,102)	(32,102)	25,198	04/18/2025
11823L-AH-8	TERM LOAN:BUCKEYE PARTNERS, L.P.		02/10/2020	Direct		215,841	214,500	213,428	213,428	0	42	0	42	0	213,470	0	2,371	2,371	3,458	10/16/2026
12509E-AB-6	CCS-CMGC Holdings (Correct Care) T/L		12/31/2020	Direct		6,614	6,614	6,543	6,361	117	6	0	122	0	6,614	0	0	0	284	10/01/2025
15672U-AC-2	Cerence Inc.		06/12/2020	Direct		464,292	463,500	435,690	436,659	0	18,248	0	18,248	0	454,908	0	9,385	9,385	14,620	09/30/2024
16308T-AB-7	Chefs Warehouse (Dairyland USA) T/L B		06/08/2020	Redemption @ 100.00		758,928	758,928	758,928	757,979	949	0	0	949	0	758,928	0	0	0	19,088	06/22/2025
16308T-AD-3	Chefs' Warehouse, Inc.		12/31/2020	Redemption @ 100.00		6,279	6,279	6,279	0	0	0	0	0	0	6,279	0	0	0	90	06/23/2025
17026C-AC-1	Signify T/L (Censeo Health) (Chloe Ox)		12/31/2020	Redemption @ 100.00		13,957	13,957	13,969	13,860	98	(2)	0	97	0	13,957	0	0	0	532	12/23/2024
20038G-AB-4	Comfort Holding Initial T/L (Innocor)		02/24/2020	Redemption @ 100.00		1,121,008	1,121,008	1,109,798	1,113,307	4,563	113	0	4,676	0	1,117,983	0	3,025	3,025	11,102	02/05/2024
20363A-AF-3	Community Care Health Network T/L B		12/31/2020	Direct		7,450	7,450	7,431	7,340	110	0	0	110	0	7,450	0	0	0	258	02/17/2025
21038K-AE-7	Constellis T/L B		03/27/2020	Direct		38,216	1,275,463	510,185	510,185	0	0	0	0	0	510,185	0	(471,969)	(471,969)	0	04/19/2024
21038K-AG-2	Constellis T/L 2nd Lien		03/27/2020	Direct		357	1,376,200	103,215	103,215	0	0	0	0	0	103,215	0	(102,858)	(102,858)	0	04/21/2025
22051U-AM-7	Vertiv Group (Cortes NP Acquisition) T/L		03/02/2020	Direct		749,453	749,453	726,970	741,987	0	7,466	0	7,466	0	749,453	0	0	0	13,290	11/30/2023
23243F-AB-1	Cyanco Intermediate T/L		04/24/2020	DEUTSCHE BANK AG		816,065	868,010	865,840	867,854	0	11	0	11	0	867,865	0	(51,801)	(51,801)	15,118	03/17/2025
24022K-AB-5	DCert Buyer, Inc. Digicert Buyer T/L		04/29/2020	Direct		767,293	813,500	811,466	811,483	0	104	0	104	0	811,587	0	(44,294)	(44,294)	15,865	10/16/2026
24701P-AC-0	Deliver Buyer T/L (Material Handling)		04/29/2020	Direct		658,310	731,857	724,943	729,803	0	634	0	634	0	730,437	0	(72,128)	(72,128)	16,495	05/01/2024
24736C-BS-2	Delta Air Lines, Inc.		09/24/2020	Adjustment		145,080	144,000	142,560	0	0	18	0	18	0	142,578	0	2,502	2,502	(703)	09/16/2027
25277B-AB-4	Diamond Sports Group T/L		04/29/2020	WELLS FARGO		523,792	622,241	619,129	619,266	0	150	0	150	0	619,416	0	(95,624)	(95,624)	9,285	08/24/2026
28031F-AD-2	Edgewater Generation, L.L.C. Edgewater (		04/29/2020	Direct		466,622	497,487	495,622	475,101	20,521	114	0	20,636	0	495,736	0	(29,114)	(29,114)	9,250	12/12/2025
29216J-AC-1	EmployBridge T/L (10/18)		04/29/2020	Direct		556,423	791,128	784,500	775,962	12,564	323	0	12,887	0	788,849	0	(232,427)	(232,427)	14,755	04/18/2025
29279E-AB-8	Energy Acquisition T/L (Electrical Compo		12/31/2020	Direct		10,082	10,082	9,981	9,316	761	5	0	766	0	10,082	0	0	0	444	06/26/2025
29373U-AC-5	Envision Healthcare (Enterprise Merger)		04/29/2020	JP MORGAN CHASE BANK		645,059	940,599	938,248	799,979	139,739	56	0	139,794	0	939,774	0	(294,715)	(294,715)	17,507	10/10/2025
31850F-AT-9	First American Payment Systems T/L B		03/04/2020	Direct		1,085,254	1,085,254	1,074,401	1,073,045	6,412	5,797	0	12,209	0	1,085,254	0	0	0	30,719	01/05/2024
31935H-AB-3	Trico Group LLC		12/31/2020	Direct		9,038	9,038	8,495	0	0	42	0	42	0	9,038	0	0	0	135	02/02/2024
34721H-AB-5	Fort Dearborn 1st Lien T/L		08/03/2020	Direct		231,331	243,364	232,534	234,238	744	1,353	0	2,098	0	236,335	0	(5,004)	(5,004)	11,271	10/19/2023
36165Y-AB-6	GC EOS Buyer T/L B (06/18) (BBB)		12/31/2020	Direct		5,750	5,750	5,577	5,711	23	16	0	39	0	5,750	0	0	0	177	08/01/2025
37249U-AN-6	Gentiva Health Services T/L		01/22/2020	Direct		742,011	748,803	742,011	744,346	0	47	0	47	0	744,393	0	(2,381)	(2,381)	2,545	07/02/2025
37610G-AB-4	Recorded Books T/L (08/18)		04/30/2020	Redemption @ 100.00		316,885	341,280	337,867	339,409	0	228	0	228	0	339,637	0	(22,752)	(22,752)	6,979	08/29/2025
38019U-AB-8	Go Wireless T/L		12/31/2020	Direct		28,060	28,060	27,779	27,000	1,042	18	0	1,060	0	28,060	0	0	0	1,383	12/22/2024
38750B-AB-3	Granite Generation LLC Granite Generatio		04/23/2020	Direct		1,055,371	1,093,700	1,082,763	1,082,763	108	506	0	614	0	1,083,377	0	(28,006)	(28,006)	16,157	11/07/2026
40426B-AC-1	Henry Company T/L B (HNC Holdings)		04/24/2020	ROYAL BANK OF CANADA		546,137	593,494	590,527	592,700	0	76	0	76	0	592,776	0	(46,639)	(46,639)	11,416	10/05/2023
40435Y-AB-2	Patriot Container T/L		04/23/2020	Direct		977,332	1,062,083	1,056,772	1,055,444	3,895	255	0	4,150	0	1,059,595	0	(82,263)	(82,263)	18,678	03/20/2025
42329D-AF-4	Helix Acquisition T/L (04/18)		10/15/2020	Direct		3,824	3,824	3,589	3,032	0	25	0	25	0	3,824	0	0	0	109	09/30/2024
42703U-AG-0	Hercules Achievement, Inc.		12/24/2020	Direct		635	635	576	0	0	4	0	4	0	635	0	0	0	11	12/16/2024
43455J-AT-5	Hoffmaster Group T/L B1		12/31/2020	Direct		1,435	1,435	1,422	1,429	5	1	0	6	0	1,435	0	0	0	49	11/21/2023
44325H-AB-4	Hoya Midco T/L (Vivid Seats)		12/31/2020	Redemption @ 100.00		11,698	11,698	11,610	11,631	59	2	0	61	0	11,692	0	6	6	288	06/28/2024
44928Q-AE-9	IBC Capital T/L B1 (Goodpack)		12/31/2020	Direct		5,773	5,773	5,759	5,767	6	0	0	6	0	5,773	0	0	0	178	09/11/2023
44958A-AJ-6	IG Investments Holdings T/L (Insight Glo		12/31/2020	Direct		3,114	3,114	3,098	3,113	0	1	0	1	0	3,114	0	0	0	107	05/23/2025
45321N-AD-8	Imperva, Inc.		12/09/2020	Adjustment		22,880	23,000	22,655	0	0	2	0	2	0	22,657	0	223	223	0	01/12/2026
46049B-AB-7	Elevate Textiles T/L (International Text		12/31/2020	Direct		7,542	7,542	5,430	8,232	566	91	1,347	(690)	0	7,542	0	0	0	248	05/01/2024
46184G-AB-1	SK Invictus Intermediate II S.a.r.l.		12/31/2020	Direct		57,034	57,483	55,174	54,079	0	118	0	118	0	55,412	0	1,622	1,622	641	03/28/2025
47117F-AK-3	Jason 2nd T/L		07/16/2020	Direct		21,190	353,174	35,317	226,031	0	0	190,714	(190,714)	0	35,317	0	(14,127)	(14,127)	(317)	06/30/2022
48234K-AC-6	K&N Parent T/L		12/31/2020	Direct		1,515	1,515	1,526	1,260	256	0	0	256	0	1,515	0	0	0	58	10/20/2023
50226B-AD-0	LSF9 Atlantis T/L (4/17)		12/31/2020	Redemption @ 100.00		20,570	20,570	20,364	18,951	1,601	7	0	1,608	0	20,559	0	10	10	855	05/01/2023
51187G-AC-6	Lakeland Tours T/L B		09/25/2020	Redemption @ 100.00		462,026	1,019,540	510,323	1,015,717	3,585	24	508,991	(505,382)	0	510,335	0	(48,309)	(48,309)	42,150	12/16/2024
51187G-AK-8	Lakeland Tours, LLC		12/31/2020	Direct		784	784	433	0	0	19	0	19	0	784	0	0	0	7	09/25/2025
51187G-AM-4	Lakeland Tours, LLC		12/31/2020	Direct		624	624	500	0	0	7	0	7	0	624	0	0	0	5	09/25/2025
51187G-AP-7	Lakeland Tours, LLC		12/31/2020	Direct		341	341	324	0	0	2	0	2	0	341	0	0	0	4	09/25/2023
53226D-AD-0	Lighthouse Network T/L B (Shift4)		10/29/2020	Redemption @ 100.00		1,283,506	1,283,506	1,277,088	1,279,877	0	971	0	971	0	1,280,848	0	2,658	2,658	74,677	12/02/2024
54142K-AD-3	LogMeIn, Inc.		11/25/2020	Adjustment		54,988	56,000	54,600	0	0	25	0	25	0	54,625	0	363	363	280	08/31/2027
55292H-AB-9	MLN US HoldCo T/L		12/31/2020	Direct		247,670	263,158	262,500	248,040	14,554	27	0	14,581	0	262,621	0	(14,951)	(14,951)	4,064	11/28/2025
55336C-AB-8	MI Windows and Doors T/L B		12/15/2020	Direct		799,455	799,200	766,916	767,282	0	28,553	0	28,553	0	795,835	0	3,620	3,620	37,597	11/06/2026
56388V-AC-9	Mannington Mills T/L B		04/29/2020	Direct		293,579	322,942	319,712	319,917	0	183	0	183	0	320,100	0	(26,521)	(26,521)	6,762	08/06/2026
57810J-AC-2	Amynta T/L (FeeCo) (Mayfield)		12/31/2020	Direct		11,099	11,099	10,942	10,455	626	19	0	645	0	11,099	0	0	0	378	02/28/2025
594088-AR-7	Michaels Stores, Inc.		10/30/2020	Direct		923	923	910	0	0	0	0	0	0	923	0	0	0	3	09/17/2027
60662W-AM-4	Mitchell International, Inc.		12/31/2020	Direct		343	343	317	0	0	1	0	1	0	343	0	0	0	4	11/29/2024
60662W-AP-7	Mitchell International, Inc.		12/31/2020	Direct		51,280	51,408	48,323	0	0	287	0	287	0	48,632	0	2,648	2,648	599	11/29/2024
60935Q-AJ-5	MoneyGram International T/L B		12/31/2020	BANK OF AMERICA		315,872	421,581	415,268	377,735	36,219	591	0	36,810	0	416,420	0	(100,548)	(100,548)	11,424	06/30/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year'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
62871N-AK-1	NAB Holdings T/L (North American Bancard		12/31/2020	Direct		5,079	5,079	5,054	5,079	0	1	0	1	0	5,079	0	0	0	145	07/01/2024
62924D-AB-0	NMSC Holdings T/L B		09/30/2020	Redemption @ 100.00		11,753	11,753	11,637	11,671	66	6	0	72	0	11,742	0	11	11	276	04/19/2023
64911C-AB-3	VAC T/L (Vacuumschmelze)		12/31/2020	Direct		8,492	8,492	8,450	7,160	1,328	4	0	1,332	0	8,492	0	0	0	297	03/10/2025
67U54B-AC-0	Oak Parent T/L (Augusta Sportswear)		12/31/2020	Direct		8,963	8,963	8,772	8,745	204	14	0	217	0	8,963	0	0	0	329	10/26/2023
68162R-AC-5	West Corporation T/L B (Olympus Merger)		12/31/2020	Direct		11,649	11,649	11,547	9,862	1,784	3	0	1,787	0	11,649	0	0	0	493	10/10/2024
68162R-AD-3	West Corporation Incremental T/L B-1 (3/		12/31/2020	Direct		204	204	204	171	33	0	0	33	0	204	0	0	0	8	10/10/2024
68347R-AF-6	One Call Corp T/L B		04/29/2020	Direct		1,284,380	1,395,500	1,083,843	1,083,843	0	876	0	876	0	1,084,719	0	199,661	199,661	38,633	11/25/2022
69361C-AJ-0	PSC Industrial Holdings T/L		12/31/2020	Redemption @ 100.00		4,861	4,861	4,813	4,838	11	4	0	16	0	4,854	0	7	7	137	10/11/2024
71913Y-AC-6	Phoenix Services T/L		12/31/2020	Direct		3,290	3,290	3,275	3,081	208	1	0	209	0	3,290	0	0	0	99	03/03/2025
72913G-AG-4	PLH Infrastructure T/L		12/31/2020	Direct		23,505	23,505	22,800	22,956	453	95	0	549	0	23,505	0	0	0	1,116	08/07/2023
74101Y-AD-0	Presidio Holdings, Inc.		12/31/2020	Direct		151	151	149	0	0	0	0	0	0	151	0	0	0	0	01/22/2027
74274L-AC-1	PRIORITY PAYMENTS FIRST LIEN TERM LOAN		12/31/2020	Direct		259,680	259,680	254,501	254,579	3,679	706	0	4,385	0	259,680	0	0	0	15,134	01/03/2023
74274X-AC-5	Procera Networks T/L (10/18) (Sandvine)		05/06/2020	Redemption @ 100.00		46,313	46,724	46,491	45,987	603	7	0	610	0	46,598	0	(285)	(285)	711	10/31/2025
74530D-AF-2	Pug LLC		12/31/2020	Direct		1,154	1,154	1,085	0	0	4	0	4	0	1,154	0	0	0	35	02/13/2027
76100L-AH-5	Research Now T/L B (Survey Sampling)		04/29/2020	Direct		261,233	314,277	299,618	303,750	0	888	0	888	0	304,638	0	(43,405)	(43,405)	12,002	12/20/2024
78411E-AC-2	SCSG EA Acquisition T/L (Specialty Care)		10/01/2020	Direct		1,010	1,010	1,005	979	31	0	0	31	0	1,010	0	0	0	31	09/01/2023
78662T-AB-7	Sage Borrowco T/L (Smart Foodservice)		04/24/2020	Redemption @ 100.00		431,631	431,631	427,315	427,873	0	190	0	190	0	428,064	0	3,567	3,567	8,666	06/19/2026
82087U-AB-3	Shearers Foods T/L		04/23/2020	Direct		1,169,738	1,217,611	1,214,567	1,214,813	0	591	0	591	0	1,215,404	0	(45,666)	(45,666)	24,303	03/31/2022
82087U-AK-3	Shearer's Foods, LLC		12/31/2020	Direct		120	120	119	0	0	0	0	0	0	120	0	0	0	1	09/23/2027
84763N-AB-6	Spectrum Holdings T/L (PPC Industries/KP		12/31/2020	Direct		3,755	3,755	3,750	3,465	289	0	0	290	0	3,755	0	0	0	109	01/31/2025
85772E-AB-2	Stats (Perform Content Services) T/L		12/31/2020	Direct		2,826	2,826	2,789	2,245	46	3	0	49	0	2,826	0	0	0	102	07/10/2026
86736L-AB-9	Sungard As New T/L		12/22/2020	Various		248,676	586,772	192,587	333,304	0	0	155,444	(155,444)	0	192,587	0	56,089	56,089	60,318	11/03/2022
86736L-AD-5	Sungard As New DD T/L (PIK)		12/22/2020	Various		163,091	173,110	173,110	77,677	7,216	0	0	7,216	0	173,110	0	(10,019)	(10,019)	43,675	02/03/2022
87164G-AM-5	Syniverse Holdings T/L (01/18)		04/29/2020	Direct		457,646	653,068	646,537	607,000	41,587	576	0	42,163	0	649,163	0	(191,517)	(191,517)	21,820	03/09/2023
87256F-AB-0	TKC Holdings T/L (Centric Group)		04/29/2020	Direct		598,953	655,794	652,612	605,153	49,379	146	0	49,525	0	654,678	0	(55,725)	(55,725)	6,338	02/01/2023
87264N-AB-3	Eastern Power, LLC		02/10/2020	Direct		197,407	196,915	195,438	195,732	0	32	0	32	0	195,765	0	1,642	1,642	968	10/02/2025
87403U-AB-9	TAILWIND SMITH (ANVIL INTERNATIONAL) T/L		12/31/2020	Direct		7,500	7,500	7,359	7,283	203	14	0	217	0	7,500	0	0	0	210	05/28/2026
87583F-AJ-7	Tank Holding Corp. Tank Holding T/L		01/30/2020	Direct		451,862	453,563	451,862	451,892	0	21	0	21	0	451,913	0	(51)	(51)	5,056	03/06/2026
88065V-AC-2	Tensar T/L		09/23/2020	Call @ 100.00		960,127	960,127	944,479	909,720	49,584	483	0	50,067	0	959,787	0	340	340	50,855	07/09/2021
89609U-AE-1	Trico Group Incremental T/L B-2		04/27/2020	Direct		807,860	870,125	852,722	859,199	0	1,355	0	1,355	0	860,554	0	(52,694)	(52,694)	27,103	02/02/2024
89778P-AB-3	Truck Hero (Tectum Holdings) 1st Lien T/		12/31/2020	Direct		6,197	6,197	6,135	6,047	146	4	0	150	0	6,197	0	0	0	182	04/22/2024
90116E-AB-7	Tweddle Group T/L		02/28/2020	Direct		6,485	6,485	6,485	5,869	616	0	0	616	0	6,485	0	0	0	66	09/18/2023
90276D-AB-5	UGI Energy Services T/L B		04/27/2020	CSFB (EUROPE) LTD, LONDON		342,127	373,822	371,952	372,106	0	95	0	95	0	372,201	0	(30,074)	(30,074)	6,870	08/13/2026
90350H-AF-6	U.S. Anesthesia T/L (6/17)		12/31/2020	Direct		3,353	3,353	3,193	3,332	0	21	0	21	0	3,353	0	0	0	74	06/24/2024
91678H-AB-8	Upstream Newco, Inc. Upstream Newco T/L		12/31/2020	Direct		1,957	1,957	1,947	1,956	0	1	0	1	0	1,957	0	0	0	79	10/23/2026
91822U-AG-3	VC GB Holdings T/L (Generation Brands)		04/29/2020	DEUTSCHE BANK		270,299	299,835	290,317	291,631	0	710	0	710	0	292,341	0	(22,042)	(22,042)	4,849	02/28/2024
92346N-AB-5	Verifone T/L		10/30/2020	Redemption @ 100.00		10,176	10,176	10,125	10,032	133	2	0	134	0	10,166	0	10	10	217	08/20/2025
92484P-AF-3	Sahara Parent (Syncsort/Vero) T/L B (11/		04/29/2020	JEFFERIES		622,508	689,571	687,847	660,264	29,307	0	0	29,307	0	689,571	0	(67,063)	(67,063)	24,679	08/16/2024
92531S-BC-6	Vertafore T/L 5/18 2nd Lien		04/24/2020	JEFFERIES		529,685	556,100	550,539	548,687	4,311	163	0	4,474	0	553,161	0	(23,476)	(23,476)	17,013	07/02/2026
948627-AW-4	Weight Watchers T/L B (11/17)		04/29/2020	JP MORGAN CHASE BANK		1,406,358	1,442,575	1,413,723	1,433,527	0	779	0	779	0	1,434,307	0	(27,949)	(27,949)	32,916	11/29/2024
97654Q-AE-7	WireCo WorldGroup T/L B		12/31/2020	Redemption @ 100.00		20,012	20,012	19,761	17,890	809	29	0	837	0	19,988	0	24	24	595	09/29/2023
97654Y-AB-6	Wirepath T/L (SnapAV/General Atlantic)		12/31/2020	Redemption @ 100.00		11,378	11,378	11,357	9,553	1,555	1	0	1,556	0	11,378	0	0	0	378	08/05/2024
98422B-AB-5	Xperi Holding Corporation		12/08/2020	Direct		78,293	78,000	77,903	0	0	1	0	1	0	77,904	0	389	389	0	06/02/2025
98932T-AC-7	Zelis Cost Management Buyer T/L B		04/24/2020	RBS Citizens N.A.		368,678	384,000	380,160	380,252	0	199	0	199	0	380,451	0	(11,773)	(11,773)	8,367	09/30/2026
99AAE8-84-1	Motion Finco, LLC		12/31/2020	Direct		75	75	68	0	0	0	0	0	0	75	0	0	0	1	11/12/2026
99AAE8-85-8	Motion Finco, LLC		12/31/2020	Direct		589	589	534	0	0	1	0	1	0	589	0	0	0	5	11/12/2026
BL0584-10-4	Constellis Holdings, LLC Constellis T/L		01/01/2020	Reclassification		241,272	(241,272)	241,272	241,272	0	0	0	0	0	241,272	0	0	0	0	12/16/2020
BL2386-28-4	Internap T/L		05/23/2020	Direct		357,064	931,255	232,814	571,167	358,451	180	696,985	(338,353)	0	232,814	0	124,250	124,250	14,217	04/06/2022
BL2785-54-3	Production Resource Group T/L		10/06/2020	Adjustment		533,730	923,800	508,090	868,372	35,585	1,066	396,933	(360,282)	0	508,090	0	25,640	25,640	0	08/21/2024
C2088H-AB-6	Canam Steel T/L B (Can Am Construction		03/02/2020	Direct		208,763	208,763	205,291	205,034	349	3,380	0	3,729	0	208,763	0	0	0	2,491	07/01/2024
F6456U-AB-9	Banijay Group SAS		12/31/2020	Direct		96,069	104,400	104,139	0	0	1	0	1	0	104,140	0	(8,071)	(8,071)	2,446	03/04/2025
G4001C-AB-3	Fleet Bidco Limited		01/01/2020	Direct		128,638	127,680	127,361	127,392	0	2	0	2	0	127,394	0	1,244	1,244	0	10/05/2026
L3434L-AC-4	Evergreen Skills T/L (First Lien)		04/29/2020	BARCLAYS BANK PLC		210,155	371,201	321,134	283,813	73,728	3,590	0	77,318	0	361,131	0	(150,977)	(150,977)	6,589	04/28/2021
LX1814-90-9	PREGIS T/L B		04/29/2020	Direct		670,385	735,900	732,221	732,677	0	187	0	187	0	732,864	0	(62,479)	(62,479)	14,364	07/31/2026
N8003H-AC-1	Sigma Holdco BV Sigma Holdco T/L B2 (Flo		04/29/2020	Various		661,003	696,739	691,514	691,540	0	375	0	375	0	691,915	0	(30,913)	(30,913)	17,658	07/02/2025
P6981X-AD-2	MRO Holdings T/L B		12/31/2020	Direct		319,753	322,145	319,320	319,367	0	130	0	130	0	319,496	0	257	257	(369)	06/04/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						39,552,849	47,324,775	41,652,473	42,065,824	1,078,160	105,909	2,500,783	(1,316,714)	0	41,972,257	0	(2,419,409)	(2,419,409)	1,265,598	XXX
8399997. Total - Bonds - Part 4						60,852,257	68,578,232	63,412,361	56,329,228	1,078,160	(363,335)	2,500,783	(1,785,958)	0	63,225,583	0	(2,373,327)	(2,373,327)	1,705,249	XXX
8399998. Total - Bonds - Part 5						92,491,949	88,769,521	92,676,921	0	0	(16,797)	917	(17,714)	0	92,658,429	0	(167,257)	(167,257)	466,536	XXX
8399999. Total - Bonds						153,344,206	157,347,752	156,089,282	56,329,228	1,078,160	(380,132)	2,501,700	(1,803,673)	0	155,884,013	0	(2,540,584)	(2,540,584)	2,171,785	XXX
665859-87-2	NORTHERN TRUST CORP		01/01/2020	Call @ 25.00	119,000.000	2,975,000	0.00	3,139,890	2,976,190	163,700	0	0	163,700	0	3,139,890	0	(164,890)	(164,890)	43,509	
693475-83-2	PNC FINANCIAL SERVICES GROUP INC		09/01/2020	Direct	23,200.000	580,000	0.00	568,168	594,152	(25,984)	0	0	(25,984)	0	568,168	0	11,832	11,832	23,381	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,555,000	XXX	3,708,058	3,570,342	137,716	0	0	137,716	0	3,708,058	0	(153,058)	(153,058)	66,891	XXX
084423-40-9	W. R. BERKLEY CORP		10/21/2020	Direct	80,000.000	2,000,000	0.00	2,024,800	2,024,800	0	(10,644)	0	(10,644)	0	2,014,156	0	(14,156)	(14,156)	107,547	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						2,000,000	XXX	2,024,800	2,024,800	0	(10,644)	0	(10,644)	0	2,014,156	0	(14,156)	(14,156)	107,547	XXX
8999997. Total - Preferred Stocks - Part 4						5,555,000	XXX	5,732,858	5,595,142	137,716	(10,644)	0	127,072	0	5,722,214	0	(167,214)	(167,214)	174,438	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						5,555,000	XXX	5,732,858	5,595,142	137,716	(10,644)	0	127,072	0	5,722,214	0	(167,214)	(167,214)	174,438	XXX
92556V-10-6	VIATRIS ORD		12/07/2020	CASH IN LIEU OF FRACTIONS(CIL)	0.849	15		13	0	0	0	0	0	0	13	0	2	2	0	
99C021-16-1	Sungard As New Holdings III, LLC		06/30/2020	Adjustment	0.000	0		0	(4,800)	0	0	0	0	0	(4,800)	0	4,800	4,800	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						15	XXX	13	(4,800)	0	0	0	0	0	(4,787)	0	4,802	4,802	0	XXX
902641-64-6	UBS E TRACS ALERIAN MLP INFRASTR ETN	C	11/24/2020	Call @ 11.27	108,887.000	1,226,993		2,498,367	2,114,586	383,781	0	0	383,781	0	2,498,367	0	(1,271,373)	(1,271,373)	154,140	
9499999. Subtotal - Common Stocks - Mutual Funds						1,226,993	XXX	2,498,367	2,114,586	383,781	0	0	383,781	0	2,498,367	0	(1,271,373)	(1,271,373)	154,140	XXX
092533-10-8	BLACKROCK CAPITAL INVESTMENT ORD		10/06/2020	CASH IN LIEU OF FRACTIONS(CIL)	0.869	2		5	4	1	0	0	1	0	5	0	(3)	(3)	0	
9699999. Subtotal - Closed-End Funds						2	XXX	5	4	1	0	0	1	0	5	0	(3)	(3)	0	XXX
9799997. Total - Common Stocks - Part 4						1,227,010	XXX	2,498,385	2,109,790	383,782	0	0	383,782	0	2,493,585	0	(1,266,574)	(1,266,574)	154,140	XXX
9799998. Total - Common Stocks - Part 5						115,150	XXX	115,150	0	0	0	0	0	0	115,150	0	0	0	608	XXX
9799999. Total - Common Stocks						1,342,160	XXX	2,613,534	2,109,790	383,782	0	0	383,782	0	2,608,734	0	(1,266,574)	(1,266,574)	154,748	XXX
9899999. Total - Preferred and Common Stocks						6,897,160	XXX	8,346,392	7,704,932	521,498	(10,644)	0	510,854	0	8,330,948	0	(1,433,788)	(1,433,788)	329,186	XXX
9999999 - Totals						160,241,366	XXX	164,435,674	64,034,160	1,599,658	(390,776)	2,501,700	(1,292,818)	0	164,214,961	0	(3,974,372)	(3,974,372)	2,500,971	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-X8-8	UNITED STATES TREASURY		05/28/2020	c	05/28/2020	Intercompany Transfer	2,000,000	2,255,313	2,255,313	2,255,313	0	0	0	0	0	0	0	0	1,678	1,678
0599999. Subtotal - Bonds - U.S. Governments							2,000,000	2,255,313	2,255,313	2,255,313	0	0	0	0	0	0	0	0	1,678	1,678
050589-QE-3	AUBURN UNIV ALA GEN FEE REV		02/21/2020	Wells Fargo	11/23/2020	Raymond James & Associates	1,005,000	1,005,000	1,031,140	1,005,000	0	0	0	0	0	0	26,140	26,140	10,398	0
212474-JB-7	CONVENTION CTR AUTH R I REV		11/24/2020	Intercompany Transfer	11/24/2020	Intercompany Transfer	2,500,000	2,666,025	2,666,025	2,666,025	0	0	0	0	0	0	0	0	2,041	2,041
3133KH-5H-5	FH RA2648 - RMBS		11/24/2020	NOMURA SECURITIES INTERNATIONAL	11/24/2020	Adjustment	2,191,401	2,327,925	2,327,925	2,327,925	0	0	0	0	0	0	0	0	3,500	3,500
3140KG-R7-0	FN BP8609 - RMBS		11/24/2020	Various	11/24/2020	Intercompany Transfer	2,650,040	2,775,237	2,775,237	2,775,237	0	0	0	0	0	0	0	0	4,233	4,233
3140KL-JF-0	FN BQ1161 - RMBS		08/24/2020	Various	08/24/2020	Intercompany Transfer	7,550,000	7,955,853	7,955,853	7,955,853	0	0	0	0	0	0	0	0	12,059	12,059
57419R-K7-9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		02/25/2020	Intercompany Transfer	02/25/2020	Intercompany Transfer	1,250,000	1,339,688	1,339,688	1,339,688	0	0	0	0	0	0	0	0	19,654	19,654
64603R-SQ-1	NEW JERSEY SPORTS & EXPOSITION AUTH ST C		11/24/2020	Intercompany Transfer	11/24/2020	Intercompany Transfer	485,000	527,564	527,564	527,564	0	0	0	0	0	0	0	0	6,794	6,794
646140-CK-7	NEW JERSEY ST TPK AUTH TPK REV		02/25/2020	Intercompany Transfer	02/25/2020	Intercompany Transfer	1,500,000	1,725,510	1,725,510	1,725,510	0	0	0	0	0	0	0	0	8,390	8,390
67759H-LC-6	OHIO ST SPL OBLIG		02/19/2020	Morgan Stanley & Co. LLC	11/23/2020	RBC Capital Markets LLC	1,000,000	1,000,000	1,011,310	1,000,000	0	0	0	0	0	0	11,310	11,310	11,064	0
3199999. Subtotal - Bonds - U.S. Special Revenues							20,131,441	21,322,801	21,360,251	21,322,801	0	0	0	0	0	0	37,450	37,450	78,133	56,670
002824-BQ-2	ABBOTT LABORATORIES		08/24/2020	Various	08/24/2020	Intercompany Transfer	3,000,000	3,056,130	3,056,130	3,056,130	0	0	0	0	0	0	0	0	7,000	7,000
02582J-JK-7	AMXCA 2018-9 A - ABS		02/25/2020	Intercompany Transfer	02/25/2020	Intercompany Transfer	2,250,000	2,256,353	2,256,353	2,256,353	0	0	0	0	0	0	0	0	892	892
06539X-AC-8	BANK 2020-BNK27 A4 - CMBS		08/24/2020	Various	08/24/2020	Intercompany Transfer	3,800,000	3,902,790	3,902,790	3,902,790	0	0	0	0	0	0	0	0	4,615	4,615
12189L-AR-2	BURLINGTON NORTHERN SANTA FE LLC		08/24/2020	Intercompany Transfer	08/24/2020	Intercompany Transfer	150,000	165,498	165,498	165,498	0	0	0	0	0	0	0	0	2,234	2,234
12549B-AS-7	CIFC 2013-II A2R - CDO	C	02/25/2020	Intercompany Transfer	02/25/2020	Intercompany Transfer	1,500,000	1,498,875	1,498,875	1,498,875	0	0	0	0	0	0	0	0	4,986	4,986
12592L-BH-4	COMM 2014-CCRE20 A3 - CMBS		11/24/2020	Intercompany Transfer	11/24/2020	Intercompany Transfer	2,500,000	2,655,850	2,655,850	2,655,850	0	0	0	0	0	0	0	0	5,312	5,312
12593P-AW-2	COMM 2015-CCRE25 A4 - CMBS		02/25/2020	Intercompany Transfer	02/25/2020	Intercompany Transfer	1,500,000	1,646,895	1,646,895	1,646,895	0	0	0	0	0	0	0	0	3,759	3,759
14310D-AU-1	CGMS 2013-2 AR - CDO		02/25/2020	Intercompany Transfer	02/25/2020	Intercompany Transfer	1,500,000	1,492,051	1,492,051	1,492,051	0	0	0	0	0	0	0	0	3,951	3,951
17322A-AD-4	CGCMT 2014-GC19 A4 - CMBS		02/25/2020	Intercompany Transfer	02/25/2020	Intercompany Transfer	750,000	811,005	811,005	811,005	0	0	0	0	0	0	0	0	2,012	2,012
34531E-AE-6	FORDO 2017-A A4 - ABS		02/25/2020	Intercompany Transfer	02/25/2020	Intercompany Transfer	750,000	750,438	750,438	750,438	0	0	0	0	0	0	0	0	400	400
369550-BK-3	GENERAL DYNAMICS CORP		06/10/2020	Citigroup Global Markets, Inc.	11/23/2020	MARKET TAXES CORP	2,000,000	2,208,480	2,201,860	2,188,857	0	(19,623)	0	(19,623)	0	0	13,003	13,003	43,333	13,903
452308-AR-0	ILLINOIS TOOL WORKS INC		08/24/2020	Intercompany Transfer	08/24/2020	Intercompany Transfer	2,000,000	2,535,710	2,535,710	2,535,710	0	0	0	0	0	0	0	0	37,483	37,483
46641B-AC-7	JPMCC 2013-C16 A3 - CMBS		02/25/2020	Intercompany Transfer	02/25/2020	Intercompany Transfer	750,000	803,303	803,303	803,303	0	0	0	0	0	0	0	0	1,941	1,941
46645J-AD-4	JPMBB 2015-C33 A4 - CMBS		02/25/2020	Intercompany Transfer	02/25/2020	Intercompany Transfer	1,000,000	1,102,090	1,102,090	1,102,090	0	0	0	0	0	0	0	0	2,513	2,513
47787N-AC-3	JDOT 2020-B A3 - ABS		07/14/2020	RBC CAPITAL MARKETS	11/23/2020	Wachovia Securities, LLC	1,000,000	999,848	1,001,719	999,869	0	22	0	22	0	0	1,850	1,850	1,728	0
58933Y-AZ-8	MERCK & CO INC		08/24/2020	Various	08/24/2020	Intercompany Transfer	3,500,000	3,558,758	3,558,758	3,558,758	0	0	0	0	0	0	0	0	8,458	8,458
654106-AK-9	NIKE INC		11/24/2020	Various	11/24/2020	Intercompany Transfer	3,500,000	3,950,128	3,950,128	3,950,128	0	0	0	0	0	0	0	0	15,794	15,794
744448-CT-6	PUBLIC SERVICE COMPANY OF COLORADO		11/24/2020	Citigroup Global Markets, Inc.	11/24/2020	MARKET TAXES CORP	3,000,000	3,146,964	3,125,154	3,144,180	0	(2,784)	0	(2,784)	0	0	(19,026)	(19,026)	30,004	20,346
74456Q-CE-4	PUBLIC SERVICE ELECTRIC AND GAS CO		11/24/2020	Various	11/24/2020	Intercompany Transfer	3,000,000	2,778,873	2,778,873	2,778,873	0	0	0	0	0	0	0	0	18,450	18,450
75625Q-AC-3	RECKITT BENCKISER TREASURY SERVICES PLC	C	02/25/2020	Intercompany Transfer	02/25/2020	Intercompany Transfer	1,250,000	1,266,859	1,266,859	1,266,859	0	0	0	0	0	0	0	0	5,030	5,030
806851-AK-7	SCHLUMBERGER HOLDINGS CORP		11/24/2020	Intercompany Transfer	11/24/2020	Intercompany Transfer	2,199,000	2,421,992	2,421,992	2,421,992	0	0	0	0	0	0	0	0	1,668	1,668
82620K-AJ-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	02/25/2020	Intercompany Transfer	02/25/2020	Intercompany Transfer	2,250,000	2,255,218	2,255,218	2,255,218	0	0	0	0	0	0	0	0	17,000	17,000
85858E-AB-9	STENA INTERNATIONAL SA	C	01/22/2020	Direct	01/22/2020	Direct	322,000	322,000	327,635	322,000	0	0	0	0	0	0	5,635	5,635	0	0
89237J-AA-4	TALNT 201 A - ABS		06/01/2020	Citigroup Global Markets, Inc.	11/23/2020	TD SECURITIES (USA) LLC	1,250,000	1,249,928	1,281,104	1,249,941	0	13	0	13	0	0	31,163	31,163	8,699	0
91324P-CP-5	UNITEDHEALTH GROUP INC		02/25/2020	Intercompany Transfer	02/25/2020	Intercompany Transfer	2,000,000	2,197,988	2,197,988	2,197,988	0	0	0	0	0	0	0	0	8,333	8,333
91324P-DX-7	UNITEDHEALTH GROUP INC		07/28/2020	Citigroup Global Markets, Inc.	11/23/2020	MORGAN STANLEY & CO. LLC	1,500,000	1,595,310	1,584,645	1,592,400	0	(2,910)	0	(2,910)	0	0	(7,755)	(7,755)	15,583	6,000
92348T-AA-2	VZOT 2020-A A1A - ABS		01/21/2020	Bank of America	11/23/2020	DEUTSCHE BANK SECURITIES, INC.	1,750,000	1,749,795	1,792,383	1,749,868	0	73	0	73	0	0	42,515	42,515	26,530	0
931427-AF-5	WALGREENS BOOTS ALLIANCE INC		02/25/2020	Intercompany Transfer	02/25/2020	Intercompany Transfer	2,500,000	2,559,438	2,559,438	2,559,438	0	0	0	0	0	0	0	0	22,229	22,229
94989N-BE-6	WFCM 2015-C30 A4 - CMBS		02/25/2020	Intercompany Transfer	02/25/2020	Intercompany Transfer	750,000	820,988	820,988	820,988	0	0	0	0	0	0	0	0	1,832	1,832
95000U-2C-6	WELLS FARGO & CO		02/25/2020	Intercompany Transfer	02/25/2020	Intercompany Transfer	1,000,000	1,065,564	1,065,564	1,065,564	0	0	0	0	0	0	0	0	3,229	3,229
98163W-AC-0	WOART 2020-B A3 - ABS		11/24/2020	Various	11/24/2020	Various	4,250,000	4,260,828	4,267,567	4,260,846	0	18	0	18	0	0	6,721	6,721	4,371	433
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							58,471,000	61,085,945	61,134,858	61,060,752	0	(25,193)	0	(25,193)	0	0	74,106	74,106	309,370	219,804
000000-00-0	Lakeland Tours, LLC		08/05/2020	Direct	09/25/2020	Redemption @ 100.00	207,068	191,730	199,602	192,927	0	1,197	0	1,197	0	0	6,675	6,675	2,876	0
000000-00-0	Virgin Media Bristol LLC		09/10/2020	Direct	12/15/2020	Direct	191,000	188,135	191,000	188,176	0	41	0	41	0	0	2,824	2,824	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (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
000000-00-0	PetSmart, Inc.		11/11/2020	Direct	11/13/2020	Adjustment	70,000	69,575	69,683	69,580	0	5	0	5	0	0	103	103	(279)	0
000000-00-0	AVSC Holding Corp		07/28/2020	Direct	07/28/2020	Adjustment	15,285	15,017	11,081	15,018	0	1	0	1	0	0	(3,937)	(3,937)	0	0
00076V-AQ-3	ABG Intermediate Holdings T/L (09/17)		01/29/2020	Direct	04/29/2020	Direct	115,200	115,056	101,088	115,064	0	8	0	8	0	0	(13,976)	(13,976)	1,561	0
00135B-AC-7	Al Convoy Bidco Limited	C	01/31/2020	Direct	04/24/2020	CSFB (EUROPE) LTD, LONDON	132,100	131,440	126,156	131,462	0	22	0	22	0	0	(5,306)	(5,306)	1,166	0
00215N-AJ-9	Verra Mobility Corp.		02/14/2020	Direct	04/27/2020	BANK OF AMERICA	248,010	248,010	227,447	248,010	0	0	0	0	0	0	(20,563)	(20,563)	1,736	0
00241Y-AM-6	AVSC Holding Corp		02/28/2020	Direct	09/30/2020	Direct	14,000	12,810	10,388	12,965	0	155	0	155	0	0	(2,577)	(2,577)	351	0
00769E-AV-2	Advantage Sales & Marketing Inc.		02/21/2020	Direct	10/28/2020	Direct	102,610	100,044	102,610	102,610	0	2,565	0	2,565	0	0	0	0	5,208	0
03966B-AB-7	Arconic Rolled Products Corporation		02/04/2020	Direct	04/27/2020	Direct	159,600	158,802	148,428	158,813	0	11	0	11	0	0	(10,385)	(10,385)	495	0
04649V-AW-0	Asurion, LLC		03/11/2020	Direct	04/23/2020	CITIGROUP	383,596	375,003	364,445	375,165	0	162	0	162	0	0	(10,720)	(10,720)	2,115	0
04649V-AT-7	Asurion, LLC		03/16/2020	Direct	04/28/2020	BANK OF AMERICA	43,860	40,351	42,106	40,483	0	132	0	132	0	0	1,623	1,623	194	0
11284E-AL-7	Brookfield WEC Holdings Inc.		03/12/2020	Direct	04/24/2020	BARCLAYS BANK	122,817	120,198	116,678	120,248	0	50	0	50	0	0	(3,570)	(3,570)	698	0
20563W-AL-0	Compuware Corporation		03/12/2020	Direct	04/29/2020	JEFFERIES	117,951	114,412	116,653	114,489	0	77	0	77	0	0	2,164	2,164	747	0
20857H-AB-0	Consolidated Aerospace Manufacturing, LL		01/15/2020	Direct	02/24/2020	Redemption @ 100.00	107,588	104,629	107,588	104,716	0	86	0	86	0	0	2,872	2,872	449	0
26814U-AC-8	Dynatrace LLC		03/12/2020	Direct	04/22/2020	Direct	114,000	107,730	111,720	107,889	0	159	0	159	0	0	3,831	3,831	407	0
37249U-AU-0	Gentiva Health Services, Inc.		01/22/2020	Direct	04/24/2020	Direct	748,803	742,011	703,875	742,377	0	366	0	366	0	0	(38,502)	(38,502)	10,085	0
37610G-AB-4	Recorded Books T/L (08/18)		07/31/2020	Direct	08/03/2020	Direct	141,338	140,985	130,438	141,001	0	16	0	16	0	0	(10,563)	(10,563)	(2,629)	0
45321N-AD-8	Imperva, Inc.		11/06/2020	Direct	11/12/2020	Adjustment	65,000	64,025	64,513	64,029	0	4	0	4	0	0	484	484	0	0
50105J-AL-1	Kronos Incorporated		03/16/2020	Direct	04/27/2020	Direct	189,000	181,440	183,330	181,630	0	190	0	190	0	0	1,700	1,700	2,145	0
50105J-AM-9	Kronos Intnl		03/11/2020	Direct	04/30/2020	Direct	261,333	254,017	253,493	253,493	0	253	0	253	0	0	(777)	(777)	2,609	0
53566N-AD-6	Lineage Logistics, LLC Term Loan (02/18)		01/24/2020	Direct	04/24/2020	Redemption @ 100.00	159,300	159,300	152,944	159,300	0	0	0	0	0	0	(6,356)	(6,356)	1,705	0
57776D-AB-9	Amentum Holdings LLC Term Loan B		01/24/2020	Direct	04/24/2020	Direct	349,500	347,753	337,268	347,812	0	60	0	60	0	0	(10,545)	(10,545)	4,416	0
74530D-AC-9	Pug LLC		03/10/2020	Direct	04/30/2020	Direct	573,414	562,218	474,462	562,644	0	426	0	426	0	0	(88,183)	(88,183)	5,402	0
74839X-AF-6	QUIKRETE Holdings, Inc.		03/16/2020	Direct	04/29/2020	Direct	160,598	146,660	148,906	146,793	0	133	0	133	0	0	2,113	2,113	635	0
75025K-AF-5	Radiate Holdco, LLC		09/14/2020	Direct	10/01/2020	Direct	166,000	164,340	164,963	164,342	0	2	0	2	0	0	621	621	39	0
76100L-AH-5	Research Now T/L B (Survey Sampling)		03/13/2020	Direct	04/29/2020	Direct	8,454	7,979	7,027	7,992	0	13	0	13	0	0	(964)	(964)	158	0
78571Y-BB-5	Sabre GLBL Inc.		03/09/2020	Direct	04/29/2020	Direct	96,663	87,601	89,423	87,819	0	218	0	218	0	0	1,604	1,604	396	0
78572G-AN-8	KSBR Holding Corp		02/21/2020	Direct	05/13/2020	Adjustment	176,634	176,634	169,141	176,634	0	0	0	0	0	0	(7,492)	(7,492)	1,840	0
80875A-AP-6	Scientific Games International, Inc.		03/11/2020	Direct	10/09/2020	Direct	50,089	44,864	47,722	45,515	0	651	0	651	0	0	2,208	2,208	1,067	0
86736L-AB-9	Sungard As New T/L		12/21/2020	Direct	12/22/2020	RESTRUCTURING	1,874	1,874	737	1,874	0	0	0	0	0	0	(1,137)	(1,137)	0	0
86736L-AD-5	Sungard As New DD T/L (PIK)		12/21/2020	Direct	12/22/2020	RESTRUCTURING	1,158	1,158	1,087	1,158	0	0	0	0	0	0	(70)	(70)	0	0
86875T-AB-3	Surf Holdings Sarl		03/16/2020	Direct	07/13/2020	Direct	381,400	375,937	378,371	376,154	0	217	0	217	0	0	2,217	2,217	1,406	0
87583F-AJ-7	Term Loan B : Tank Holdings		01/30/2020	Direct	04/23/2020	Direct	453,563	451,862	455,260	451,935	0	73	0	73	0	0	3,324	3,324	3,988	0
88145L-AB-0	Terrier Media Buyer (Cox Media) T/L B		02/28/2020	Direct	04/24/2020	ROYAL BANK OF CANADA	326,000	324,280	302,424	324,365	0	85	0	85	0	0	(21,941)	(21,941)	17,903	0
89705D-AD-4	Tronox Finance LLC		03/11/2020	Direct	04/24/2020	MORGAN STANLEY	138,600	129,591	131,670	129,773	0	182	0	182	0	0	1,897	1,897	676	0
91132U-AG-8	United PF Holdings, LLC		02/07/2020	Direct	02/12/2020	Direct	116,835	116,251	116,835	116,258	0	7	0	7	0	0	577	577	147	0
914908-AX-6	Univision Communications Inc.		03/02/2020	Direct	04/29/2020	DEUTSCHE BANK AG	238,287	235,031	210,288	235,061	0	31	0	31	0	0	(24,773)	(24,773)	1,639	0
91822U-AG-3	VC GB Holdings T/L (Generation Brands)		01/02/2020	Direct	04/29/2020	DEUTSCHE BANK	69,500	69,494	62,654	69,494	0	0	0	0	0	0	(6,841)	(6,841)	1,124	0
98919X-AB-7	Zayo Group, LLC		09/29/2020	Direct	12/15/2020	BARCLAYS BANK	556,703	544,545	536,090	545,296	0	751	0	751	0	0	(9,206)	(9,206)	3,672	0
BL2386-28-4	Internap T/L		03/24/2020	Direct	05/23/2020	Direct	1,223	1,223	469	306	0	0	917	(917)	0	0	163	163	5	0
C4953E-AD-7	Knowlton Development Corp T/L B		07/31/2020	Direct	08/03/2020	Redemption @ 100.00	130,598	130,273	116,354	130,310	0	37	0	37	0	0	(13,956)	(13,956)	1,675	0
G3679Y-AC-6	Froneri International Ltd		01/30/2020	Direct	02/10/2020	Direct	353,800	352,916	354,242	352,921	0	6	0	6	0	0	1,321	1,321	(266)	0
N8003H-AC-1	Sigma Holdco BV Sigma Holdco T/L B2 (Flo		02/27/2020	Direct	04/29/2020	UBS AG	106,728	105,661	100,871	105,664	0	2	0	2	0	0	(4,792)	(4,792)	(208)	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							8,167,080	8,012,862	7,741,528	8,019,564	0	8,395	917	7,478	0	0	(278,813)	(278,813)	77,355	0
8399998. Total - Bonds							88,769,521	92,676,921	92,491,949	92,658,429	0	(16,797)	917	(17,714)	0	0	(167,257)	(167,257)	466,536	278,152
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
717081-10-3	PFIZER ORD		11/05/2020	PIPER SANDLER & CO.	11/16/2020	Various	3,150.000	115,150	115,150	115,150	0	0	0	0	0	0	0	0	608	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								115,150	115,150	115,150	0	0	0	0	0	0	0	0	608	0
9799998. Total - Common Stocks								115,150	115,150	115,150	0	0	0	0	0	0	0	0	608	0
9899999. Total - Preferred and Common Stocks								115,150	115,150	115,150	0	0	0	0	0	0	0	0	608	0
9999999 - Totals								92,792,070	92,607,099	92,773,579	0	(16,797)	917	(17,714)	0	0	(167,257)	(167,257)	467,144	278,152

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks							0	0	0	XXX	XXX
47036*-10-9	James River Casualty Company		13685	20-8946040	8BI	NO	0	22,437,566	0	10,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer							0	22,437,566	0	XXX	XXX
1899999. Total Common Stocks							0	22,437,566	0	XXX	XXX
1999999 - Totals							0	22,437,566	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 0

2.Total amount of intangible assets nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

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
UNITED STATES TREASURY	@		12/31/2020	Various	04/06/2021	2,699,434	0	15	0	0	2,700,000	2,699,420	0	0	0.000	0.081	N/A	0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,699,434	0	15	0	0	2,700,000	2,699,420	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds						2,699,434	0	15	0	0	2,700,000	2,699,420	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
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
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
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
Garrett Motion, Inc.			10/07/2020	Direct	03/15/2021	240,827	0	2,157	0	0	243,542	238,671	521	0	0.000	5.589	N/A	4,719	0
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						240,827	0	2,157	0	0	243,542	238,671	521	0	XXX	XXX	XXX	4,719	0
6599999. Subtotal - Unaffiliated Bank Loans						240,827	0	2,157	0	0	243,542	238,671	521	0	XXX	XXX	XXX	4,719	0
7699999. Total - Issuer Obligations						2,699,434	0	15	0	0	2,700,000	2,699,420	0	0	XXX	XXX	XXX	0	0
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						240,827	0	2,157	0	0	243,542	238,671	521	0	XXX	XXX	XXX	4,719	0
8399999. Total Bonds						2,940,261	0	2,171	0	0	2,943,542	2,938,090	521	0	XXX	XXX	XXX	4,719	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						2,940,261	0	2,171	0	0	XXX	2,938,090	521	0	XXX	XXX	XXX	4,719	0

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
1A $ 2,699,434 1B $ 0 1C $ 0 1D $ 0 1E $ 0 1F $ 0 1G $ 0
2A $ 0 2B $ 0 2C $ 240,827
3A $ 0 3B $ 0 3C $ 0
4A $ 0 4B $ 0 4C $ 0
5A $ 0 5B $ 0 5C $ 0
6 $ 0

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Key Bank	Cleveland OH		0.000	0	0	31,089,357	XXX
Federal Home Loan Bank of Cincinnati	Cincinnati OH		0.000	0	0	38,160	XXX
US Bank	Cincinnati OH	SD	0.000	0	0	1,675,000	XXX
US Bank	Boston, MA		0.000	0	0	81,342	XXX
Bank of Montreal	Montreal, Canada		0.010	8,335	0	10,006,173	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	8,335	0	42,890,032	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	8,335	0	42,890,032	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	8,335	0	42,890,032	XXX

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

1.	January	109,229,027	4.	April	31,141,688	7.	July	54,542,659	10.	October	39,357,409
2.	February	59,386,780	5.	May	64,409,772	8.	August	74,198,507	11.	November	5,736,310
3.	March	40,908,789	6.	June	63,884,002	9.	September	23,410,989	12.	December	42,890,032

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						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
3199999. Total - U.S. Special Revenues Bonds						0	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
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	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						0	0	0
60934N-50-0	FEDERATED HRMS TRS INST		12/31/2020	0.010		369,749,724	0	178,898
94975H-31-2	WELLSFARGO:TRS+ MM S		12/31/2020	0.010		5,480,011	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						375,229,735	0	178,898
26188J-20-6	DREYFUS CASH MGT INST	SD	12/03/2020	0.070		600,006	0	0
38141W-36-4	GOLDMAN:FS PRM O INST		12/01/2020	0.040		100,012,982	0	62,906
4812A2-60-3	JPMORGAN:PRIME MM INST		11/30/2020	0.090		100,027,708	0	73,170
60934N-20-3	FEDERATED HRMS I PO IS		04/03/2020	0.060		100,070,021	0	156,659
61747C-71-5	MORG STAN I LQ:PR I		12/01/2020	0.080		100,086,100	0	106,095
90262Y-50-5	UBS SELECT PRIME INST		12/14/2020	0.020		100,018,828	0	47,955
8699999. Subtotal - All Other Money Market Mutual Funds						500,815,645	0	446,786
8899999 - Total Cash Equivalents						876,045,380	0	625,684

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 0 1B $ 0 1C $ 0 1D $ 0 1E $ 0 1F $ 0 1G $ 0
2A $ 0 2B $ 0 2C $ 0
3A $ 0 3B $ 0 3C $ 0
4A $ 0 4B $ 0 4C $ 0
5A $ 0 5B $ 0 5C $ 0
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	COLLATERAL SECURITIES FOR THE MA DOI	0	0	699,560	702,474
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	COLLATERAL SECURITIES FOR THE NY DOI	0	0	2,789,825	2,869,484
34.	North Carolina NC			0	0	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	0	COLLATERAL SECURITIES FOR THE OH DOI	2,571,290	2,617,750	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA			0	0	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	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	2,571,290	2,617,750	3,489,384	3,571,959
	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