14060202020100100

ANNUAL STATEMENT

For the Year Ended December 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

GRANGE INSURANCE COMPANY

NAIC Group Code 00267 (Current Period), 00267 (Prior Period) NAIC Company Code 14060 Employer's ID Number 31-4192970

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile United States

Incorporated/Organized 03/25/1935 Commenced Business 04/20/1935

Statutory Home Office 671 South High Street (Street and Number), Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code)

Main Administrative Office 671 South High Street (Street and Number) Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code) 614-445-2900 (Area Code) (Telephone Number)

Mail Address PO Box 1218 (Street and Number or P.O. Box), Columbus, OH, US 43216-1218 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 671 South High Street (Street and Number) Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code) 614-445-2900 (Area Code) (Telephone Number)

Internet Web Site Address www.grangeinsurance.com

Statutory Statement Contact Jeffrey Paul Siefker (Name) 614-445-2900 (Area Code) (Telephone Number) (Extension)

siefkerj@grangeinsurance.com (E-Mail Address) 614-542-3017 (Fax Number)

OFFICERS

Name	Title	Name	Title
JOHN (NMN) AMMENDOLA	PRESIDENT & CEO	LAVAWN DEE COLEMAN	EVP & SECRETARY
TERESA JEAN BROWN	EVP & CFO		

OTHER OFFICERS

DOREEN YVONNE DELANEY	EVP - CHIEF OPERATIONS OFFICER	JOHN HOAGLAND NORTH	EVP - PRESIDENT - PERSONAL LINES
LINDA MARKO ROUBINEK	EVP - CHIEF CUSTOMER INTERACTIONS OFFICER	JILL ANN WAGNER	EVP-CHIEF DISTRIBUTION & AFFILIATE OFFICER
MICHAEL ANTHONY WINNER	EVP - PRESIDENT - COMMERCIAL LINES		

DIRECTORS OR TRUSTEES

JOHN (NMN) AMMENDOLA	KATHIE JANE ANDRADE #	MARK LEWIS BOXER	TERESA JEAN BROWN
DOUGLAS PAUL BUTH	MICHAEL DESMOND FRAIZER	ROBERT ENLOW HOYT	SUZAN BULYABA KEREERE
MARY MARNETTE PERRY	THOMAS SIMRALL STEWART	CHRISTIANNA (NMN) WOOD	

State of Ohio
ss
County of Franklin

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.

JOHN (NMN) AMMENDOLA	LAVAWN DEE COLEMAN	TERESA JEAN BROWN
PRESIDENT & CEO	EVP & SECRETARY	EVP & CFO

Subscribed and sworn to before me this 22nd day of February, 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

Teresa J. Burchwell, Notary Public
April 28, 2022

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	242,758,545	9.057	242,758,545		242,758,545	9.057
1.02 All other governments	0	0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	38,568,548	1.439	38,568,548		38,568,548	1.439
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	113,397,117	4.231	113,397,117		113,397,117	4.231
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	392,548,845	14.645	392,548,845		392,548,845	14.645
1.06 Industrial and miscellaneous	566,482,984	21.134	566,482,984		566,482,984	21.134
1.07 Hybrid securities	0	0.000			0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000			0	0.000
1.09 SVO identified funds	100,675,710	3.756	100,675,710		100,675,710	3.756
1.10 Unaffiliated bank loans	0	0.000			0	0.000
1.11 Total long-term bonds	1,454,431,749	54.262	1,454,431,749	0	1,454,431,749	54.262
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	53,478,731	1.995	53,478,731		53,478,731	1.995
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	53,478,731	1.995	53,478,731	0	53,478,731	1.995
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	236,233,156	8.813	236,233,156		236,233,156	8.813
3.02 Industrial and miscellaneous Other (Unaffiliated)	10,307,500	0.385	10,307,500		10,307,500	0.385
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other	234,357,435	8.743	234,357,435		234,357,435	8.743
3.05 Mutual funds	311,706,152	11.629	311,706,152		311,706,152	11.629
3.06 Unit investment trusts	0	0.000			0	0.000
3.07 Closed-end funds	0	0.000			0	0.000
3.08 Total common stocks	792,604,243	29.571	792,604,243	0	792,604,243	29.571
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance	0	0.000			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	80,413,992	3.000	80,413,992		80,413,992	3.000
5.02 Properties held for production of income	9,406,460	0.351	9,406,460		9,406,460	0.351
5.03 Properties held for sale	0	0.000	0		0	0.000
5.04 Total real estate	89,820,452	3.351	89,820,452	0	89,820,452	3.351
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	39,171,101	1.461	39,171,101		39,171,101	1.461
6.02 Cash equivalents (Schedule E, Part 2)	107,146,350	3.997	107,146,350	8,620,123	115,766,473	4.319
6.03 Short-term investments (Schedule DA)	0	0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	146,317,451	5.459	146,317,451	8,620,123	154,937,574	5.780
7. Contract loans	0	0.000	0		0	0.000
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	135,110,082	5.041	135,110,082		135,110,082	5.041
10. Receivables for securities	0	0.000	0		0	0.000
11. Securities Lending (Schedule DL, Part 1)	8,620,124	0.322	8,620,124	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	2,680,382,832	100.000	2,680,382,832	8,620,123	2,680,382,831	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		93,021,037
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	818,792	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	818,792
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	4,019,376	
	8.2 Totals, Part 3, Column 9	0	4,019,376
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		89,820,453
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		89,820,453

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		114,252,923
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	20,747,446	20,747,446
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	857,159	
	5.2 Totals, Part 3, Column 9	(505,612)	351,547
6.	Total gain (loss) on disposals, Part 3, Column 19		505,612
7.	Deduct amounts received on disposals, Part 3, Column 16		747,446
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		135,110,082
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		135,110,082

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		2,213,429,194
2.	Cost of bonds and stocks acquired, Part 3, Column 7		648,508,439
3.	Accrual of discount		2,484,098
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	1,327,554	
	4.2 Part 2, Section 1, Column 15	1,856,867	
	4.3 Part 2, Section 2, Column 13	51,614,992	
	4.4 Part 4, Column 11	(36,011,765)	18,787,648
5.	Total gain (loss) on disposals, Part 4, Column 19		31,282,638
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		598,466,048
7.	Deduct amortization of premium		14,670,386
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	468,168	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	1,389,479	1,857,647
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		1,016,784
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		2,300,514,720
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,300,514,720

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	242,758,545	256,621,244	239,166,838	234,950,976
Governments (including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	242,758,545	256,621,244	239,166,838	234,950,976
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals	38,568,548	40,452,869	43,042,918	36,800,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals	113,397,117	120,498,583	122,740,575	105,185,000
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	392,548,845	406,688,228	406,621,285	375,690,466
Industrial and Miscellaneous, SVO Identified	8. United States	582,171,155	639,236,906	589,837,948	461,761,984
Funds, Unaffiliated Bank Loans and Hybrid	9. Canada	25,821,678	27,967,166	26,508,225	24,652,000
Securities (unaffiliated)	10. Other Countries	59,165,862	65,091,602	59,829,224	58,063,906
	11. Totals	667,158,695	732,295,674	676,175,397	544,477,890
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	1,454,431,750	1,556,556,598	1,487,747,013	1,297,104,332
PREFERRED STOCKS	14. United States	53,173,165	55,895,555	51,416,182	
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries	305,566	402,569	309,685	
	17. Totals	53,478,731	56,298,124	51,725,867	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	53,478,731	56,298,124	51,725,867	
COMMON STOCKS	20. United States	550,883,599	550,883,599	394,369,800	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries	7,363,208	7,363,208	5,453,882	
	23. Totals	558,246,807	558,246,807	399,823,682	
Parent, Subsidiaries and Affiliates	24. Totals	234,357,435	234,357,435	40,276,318	
	25. Total Common Stocks	792,604,242	792,604,242	440,100,000	
	26. Total Stocks	846,082,973	848,902,366	491,825,867	
	27. Total Bonds and Stocks	2,300,514,723	2,405,458,964	1,979,572,880	

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	20,818,591	133,758,650	86,579,155	1,593,566	8,584	XXX	242,758,546	16.7	240,998,157	17.2	242,758,546	
1.2 NAIC 2						XXX	0	0.0	0	0.0		
1.3 NAIC 3						XXX	0	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5						XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	20,818,591	133,758,650	86,579,155	1,593,566	8,584	XXX	242,758,546	16.7	240,998,157	17.2	242,758,546	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	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	3,021,069	18,087,578	10,129,141	7,330,760		XXX	38,568,548	2.7	41,445,752	3.0	38,568,548	
3.2 NAIC 2						XXX	0	0.0	0	0.0		
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	3,021,069	18,087,578	10,129,141	7,330,760	0	XXX	38,568,548	2.7	41,445,752	3.0	38,568,548	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	1,019,032	21,646,630	56,214,906	32,246,541	2,270,008	XXX	113,397,117	7.8	118,861,943	8.5	113,397,117	
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4						XXX	0	0.0	0	0.0		
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	1,019,032	21,646,630	56,214,906	32,246,541	2,270,008	XXX	113,397,117	7.8	118,861,943	8.5	113,397,117	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	69,893,518	104,447,069	114,614,014	87,185,935	16,408,310	XXX	392,548,845	27.0	325,525,164	23.3	392,548,845	
5.2 NAIC 2						XXX	0	0.0	0	0.0		
5.3 NAIC 3						XXX	0	0.0	0	0.0		
5.4 NAIC 4						XXX	0	0.0	0	0.0		
5.5 NAIC 5						XXX	0	0.0	0	0.0		
5.6 NAIC 6						XXX	0	0.0	0	0.0		
5.7 Totals	69,893,518	104,447,069	114,614,014	87,185,935	16,408,310	XXX	392,548,845	27.0	325,525,164	23.3	392,548,845	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	8,602,191	112,101,033	67,756,455	23,163,092	4,075,745	XXX	215,698,516	14.8	242,780,084	17.4	163,645,247	52,053,269
6.2 NAIC 2	10,750,812	95,349,988	56,505,613	15,909,080	11,609,293	XXX	190,124,786	13.1	183,067,868	13.1	170,149,208	19,975,579
6.3 NAIC 3		28,240,381	73,552,519	11,899,857	6,170,315	XXX	119,863,073	8.2	102,034,475	7.3	64,960,848	54,902,225
6.4 NAIC 4		18,206,940	20,806,382	365,750	859,845	XXX	40,238,917	2.8	29,136,861	2.1	12,692,273	27,546,644
6.5 NAIC 5		171,500	211,191			XXX	382,691	0.0	452,440	0.0		382,691
6.6 NAIC 6		175,000				XXX	175,000	0.0	0	0.0	175,000	
6.7 Totals	19,353,003	254,244,842	218,832,160	51,337,779	22,715,198	XXX	566,482,983	38.9	557,471,728	39.9	411,622,576	154,860,408
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	0	0.0	0	0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	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	23,605,101	23,605,101	1.6	47,632,250	3.4	23,605,101	
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	77,070,610	77,070,610	5.3	65,662,084	4.7	77,070,610	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	100,675,711	100,675,711	6.9	113,294,334	8.1	100,675,711	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0	0	0.0		
10.2 NAIC 2						XXX	0	0.0	0	0.0		
10.3 NAIC 3						XXX	0	0.0	0	0.0		
10.4 NAIC 4						XXX	0	0.0	0	0.0		
10.5 NAIC 5						XXX	0	0.0	0	0.0		
10.6 NAIC 6						XXX	0	0.0	0	0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 103,354,401	390,040,961	335,293,671	151,519,893	22,762,647	23,605,101	1,026,576,673	70.6	XXX	XXX	974,523,404	52,053,269
11.2 NAIC 2	(d) 10,750,812	95,349,988	56,505,613	15,909,080	11,609,293	77,070,610	267,195,396	18.4	XXX	XXX	247,219,817	19,975,579
11.3 NAIC 3	(d) 0	28,240,381	73,552,519	11,899,857	6,170,315	0	119,863,073	8.2	XXX	XXX	64,960,848	54,902,225
11.4 NAIC 4	(d) 0	18,206,940	20,806,382	365,750	859,845	0	40,238,917	2.8	XXX	XXX	12,692,273	27,546,644
11.5 NAIC 5	(d) 0	171,500	211,191	0	0	0	(c) 382,691	0.0	XXX	XXX	0	382,691
11.6 NAIC 6	(d) 0	175,000	0	0	0	0	(c) 175,000	0.0	XXX	XXX	175,000	0
11.7 Totals	114,105,213	532,184,770	486,369,376	179,694,580	41,402,100	100,675,711	(b) 1,454,431,750	100.0	XXX	XXX	1,299,571,342	154,860,408
11.8 Line 11.7 as a % of Col. 7	7.9	36.6	33.4	12.4	2.9	6.9	100.0	XXX	XXX	XXX	89.4	10.7
12. Total Bonds Prior Year												
12.1 NAIC 1	65,033,657	405,632,628	311,148,547	164,771,775	23,024,493	47,632,250	XXX	XXX	1,017,243,350	72.8	962,844,258	54,399,092
12.2 NAIC 2	5,917,141	88,288,575	60,340,472	14,299,410	14,222,270	65,662,084	XXX	XXX	248,729,952	17.8	226,614,243	22,115,709
12.3 NAIC 3	0	18,351,189	78,009,241	4,332,915	1,341,130	0	XXX	XXX	102,034,475	7.3	53,261,787	48,772,688
12.4 NAIC 4	210,275	14,400,706	11,970,529	660,964	1,894,387	0	XXX	XXX	29,136,861	2.1	12,136,560	17,000,302
12.5 NAIC 5	0	0	452,440	0	0	0	XXX	XXX	(c) 452,440	0.0	0	452,440
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	71,161,073	526,673,098	461,921,229	184,065,064	40,482,280	113,294,334	XXX	XXX	(b) 1,397,597,078	100.0	1,254,856,848	142,740,231
12.8 Line 12.7 as a % of Col. 9	5.1	37.7	33.1	13.2	2.9	8.1	XXX	XXX	100.0	XXX	89.8	10.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1	99,187,752	364,545,028	320,741,004	147,402,283	19,042,236	23,605,101	974,523,404	67.0	962,844,258	68.9	974,523,404	XXX
13.2 NAIC 2	10,750,812	82,919,951	48,960,072	15,909,080	11,609,293	77,070,610	247,219,817	17.0	226,614,243	16.2	247,219,817	XXX
13.3 NAIC 3		12,272,357	39,250,013	7,268,163	6,170,315		64,960,848	4.5	53,261,787	3.8	64,960,848	XXX
13.4 NAIC 4		8,833,568	3,858,705				12,692,273	0.9	12,136,560	0.9	12,692,273	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6		175,000					175,000	0.0	0	0.0	175,000	XXX
13.7 Totals	109,938,564	468,745,904	412,809,794	170,579,526	36,821,844	100,675,711	1,299,571,342	89.4	1,254,856,848	89.8	1,299,571,342	XXX
13.8 Line 13.7 as a % of Col. 7	8.5	36.1	31.8	13.1	2.8	7.8	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	7.6	32.2	28.4	11.7	2.5	6.9	89.4	XXX	XXX	XXX	89.4	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	4,166,649	25,495,933	14,552,667	4,117,610	3,720,410		52,053,269	3.6	54,399,092	3.9	XXX	52,053,269
14.2 NAIC 2		12,430,038	7,545,541				19,975,579	1.4	22,115,709	1.6	XXX	19,975,579
14.3 NAIC 3		15,968,024	34,302,506	4,631,694			54,902,225	3.8	48,772,688	3.5	XXX	54,902,225
14.4 NAIC 4		9,373,372	16,947,677	365,750	859,845		27,546,644	1.9	17,000,302	1.2	XXX	27,546,644
14.5 NAIC 5		171,500	211,191				382,691	0.0	452,440	0.0	XXX	382,691
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	4,166,649	63,438,867	73,559,582	9,115,054	4,580,255	0	154,860,408	10.6	142,740,231	10.2	XXX	154,860,408
14.8 Line 14.7 as a % of Col. 7	2.7	41.0	47.5	5.9	3.0	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	0.3	4.4	5.1	0.6	0.3	0.0	10.7	XXX	XXX	XXX	XXX	10.7

(a) Includes $ 154,572,908 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 3,387,320 current year of bonds with Z designations, and$ 3,391,016 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations		104,811,581	81,229,299			XXX	186,040,879	12.8	178,237,560	12.8	186,040,879	
1.02 Residential Mortgage-Backed Securities	12,980,912	12,404,865	2,220,698	1,099,416	8,584	XXX	28,714,473	2.0	27,871,373	2.0	28,714,473	
1.03 Commercial Mortgage-Backed Securities	7,837,680	16,542,205	3,129,159	494,150		XXX	28,003,193	1.9	34,889,224	2.5	28,003,193	
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
1.05 Totals	20,818,592	133,758,651	86,579,156	1,593,566	8,584	XXX	242,758,545	16.7	240,998,157	17.2	242,758,545	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0	0	0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	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	3,021,069	18,087,578	10,129,141	7,330,760		XXX	38,568,548	2.7	41,445,752	3.0	38,568,548	
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
3.05 Totals	3,021,069	18,087,578	10,129,141	7,330,760	0	XXX	38,568,548	2.7	41,445,752	3.0	38,568,548	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	1,019,032	21,646,630	56,214,906	32,246,541	2,270,008	XXX	113,397,117	7.8	118,861,943	8.5	113,397,117	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
4.05 Totals	1,019,032	21,646,630	56,214,906	32,246,541	2,270,008	XXX	113,397,117	7.8	118,861,943	8.5	113,397,117	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	1,105,097	17,700,555	80,666,037	65,576,671	4,505,194	XXX	169,553,554	11.7	165,929,969	11.9	169,553,554	
5.02 Residential Mortgage-Backed Securities	62,264,274	68,470,250	26,393,912	13,837,306	6,747,764	XXX	177,713,505	12.2	159,595,194	11.4	177,713,505	
5.03 Commercial Mortgage-Backed Securities	1,953,767	6,530,424	106,166			XXX	8,590,357	0.6	0	0.0	8,590,357	
5.04 Other Loan-Backed and Structured Securities	4,570,379	11,745,840	7,447,899	7,771,958	5,155,352	XXX	36,691,429	2.5	0	0.0	36,691,429	
5.05 Totals	69,893,517	104,447,069	114,614,014	87,185,935	16,408,310	XXX	392,548,845	27.0	325,525,163	23.3	392,548,845	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	19,353,003	254,244,843	218,832,160	51,337,779	22,715,199	XXX	566,482,984	38.9	557,471,728	39.9	411,622,575	154,860,408
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
6.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
6.05 Totals	19,353,003	254,244,843	218,832,160	51,337,779	22,715,199	XXX	566,482,984	38.9	557,471,728	39.9	411,622,575	154,860,408
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0	0	0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0	0	0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
8.05 Affiliated Bank Loans – Issued						XXX	0	0.0	0	0.0		
8.06 Affiliated Bank Loans – Acquired						XXX	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	100,675,710	100,675,710	6.9	113,294,334	8.1	100,675,710	
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.03 Totals	XXX	XXX	XXX	XXX	XXX	100,675,710	100,675,710	6.9	113,294,334	8.1	100,675,710	0
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued						XXX	0	0.0	0	0.0		
10.02 Bank Loans – Acquired						XXX	0	0.0	0	0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	24,498,202	416,491,187	447,071,543	156,491,750	29,490,400	XXX	1,074,043,082	73.8	XXX	XXX	919,182,674	154,860,408
11.02 Residential Mortgage-Backed Securities	75,245,186	80,875,115	28,614,609	14,936,722	6,756,348	XXX	206,427,979	14.2	XXX	XXX	206,427,979	0
11.03 Commercial Mortgage-Backed Securities	9,791,447	23,072,628	3,235,325	494,150	0	XXX	36,593,551	2.5	XXX	XXX	36,593,551	0
11.04 Other Loan-Backed and Structured Securities	4,570,379	11,745,840	7,447,899	7,771,958	5,155,352	XXX	36,691,429	2.5	XXX	XXX	36,691,429	0
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	100,675,710	100,675,710	6.9	XXX	XXX	100,675,710	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	114,105,214	532,184,770	486,369,376	179,694,580	41,402,100	100,675,710	1,454,431,751	100.0	XXX	XXX	1,299,571,343	154,860,408
11.09 Lines 11.08 as a % Col. 7	8.0	37.0	33.0	12.0	3.0	7.0	100.0	XXX	XXX	XXX	89.0	11.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations	19,715,268	409,907,025	420,104,988	174,190,345	38,029,327	XXX	XXX	XXX	1,061,946,952	76.0	919,206,722	142,740,230
12.02 Residential Mortgage-Backed Securities	46,281,572	97,246,157	32,510,510	8,975,376	2,452,953	XXX	XXX	XXX	187,466,568	13.4	187,466,568	0
12.03 Commercial Mortgage-Backed Securities	5,164,233	19,519,916	9,305,731	899,344	0	XXX	XXX	XXX	34,889,224	2.5	34,889,224	0
12.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	113,294,334	XXX	XXX	113,294,334	8.1	113,294,334	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	71,161,073	526,673,098	461,921,229	184,065,065	40,482,280	113,294,334	XXX	XXX	1,397,597,078	100.0	1,254,856,848	142,740,230
12.09 Line 12.08 as a % of Col. 9	5.0	38.0	33.0	13.0	3.0	8.0	XXX	XXX	100.0	XXX	90.0	10.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	20,331,553	353,052,321	373,511,960	147,376,696	24,910,145	XXX	919,182,674	63.2	919,206,722	65.8	919,182,674	XXX
13.02 Residential Mortgage-Backed Securities	75,245,186	80,875,115	28,614,609	14,936,722	6,756,348	XXX	206,427,979	14.2	187,466,568	13.4	206,427,979	XXX
13.03 Commercial Mortgage-Backed Securities	9,791,447	23,072,628	3,235,325	494,150		XXX	36,593,551	2.5	34,889,224	2.5	36,593,551	XXX
13.04 Other Loan-Backed and Structured Securities	4,570,379	11,745,840	7,447,899	7,771,958	5,155,352	XXX	36,691,429	2.5	0	0.0	36,691,429	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	100,675,710	100,675,710	6.9	113,294,334	8.1	100,675,710	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	109,938,565	468,745,904	412,809,793	170,579,526	36,821,845	100,675,710	1,299,571,343	89.4	1,254,856,848	89.8	1,299,571,343	XXX
13.09 Line 13.08 as a % of Col. 7	8.0	36.0	32.0	13.0	3.0	8.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	8.0	32.0	28.0	12.0	3.0	7.0	89.0	XXX	XXX	XXX	89.0	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	4,166,649	63,438,867	73,559,583	9,115,054	4,580,255	XXX	154,860,408	10.6	142,740,230	10.2	XXX	154,860,408
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	4,166,649	63,438,867	73,559,583	9,115,054	4,580,255	0	154,860,408	10.6	142,740,230	10.2	XXX	154,860,408
14.09 Line 14.08 as a % of Col. 7	3.0	41.0	48.0	6.0	3.0	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	0.3	4.0	5.0	1.0	0.3	0.0	11.0	XXX	XXX	XXX	XXX	11.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	788,084	788,084	0	0	0
2. Cost of short-term investments acquired	1,882,904	1,882,904			
3. Accrual of discount	36,687	36,687			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	109,315	109,315			
6. Deduct consideration received on disposals	2,683,188	2,683,188			
7. Deduct amortization of premium	133,802	133,802			
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	48,266,365	0	48,266,365	0
2. Cost of cash equivalents acquired	311,944,244		311,944,244	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	253,064,259		253,064,259	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	107,146,350	0	107,146,350	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	107,146,350	0	107,146,350	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances 11	12	13	14	15	16	17
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13-11-12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Properties occupied by the reporting entity - Administrative																
HOME OFFICE COMPLEX - 671 SOUTH HIGH		COLUMBUS	OH	01/31/1977	06/04/2019	152,048,908	0	80,370,695	81,990,000	3,659,924	0	0	(3,659,924)	0	6,470,214	6,284,764
APARTMENTS - 20-24 SYCAMORE		COLUMBUS	OH	03/19/1975	06/04/2019	273,678	0	43,298	550,000	0	0	0	0	0	850	84,916
0299999 - Properties occupied by the reporting entity - Administrative						152,322,586	0	80,413,992	82,540,000	3,659,924	0	0	(3,659,924)	0	6,471,064	6,369,681
0399999 - Total Properties occupied by the reporting entity						152,322,586	0	80,413,992	82,540,000	3,659,924	0	0	(3,659,924)	0	6,471,064	6,369,681
Properties held for the production of income																
BREWERS YARD OFFICE I - 585 SOUTH FRONT		COLUMBUS	OH	05/15/2007	06/04/2019	6,537,930	0	4,283,448	6,237,000	169,895	0	0	(169,895)	0	569,147	98,124
BREWERS YARD OFFICE II - 605 SOUTH FRONT		COLUMBUS	OH	05/15/2007	06/04/2019	7,735,528	0	5,123,013	8,613,000	189,557	0	0	(189,557)	0	638,978	109,825
0499999 - Properties held for the production of income						14,273,458	0	9,406,460	14,850,000	359,452	0	0	(359,452)	0	1,208,125	207,950
0699999 Totals						166,596,044	0	89,820,453	97,390,000	4,019,376	0	0	(4,019,376)	0	7,679,189	6,577,630

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1 Description of Property	Location 2 City	 3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
Acquired by purchase								
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	01/31/2020	MATIC	(20,249)	0	(20,249)	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	02/05/2020	THOMAS DOOR CONTROLS, INC	2,413	0	2,413	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	03/02/2020	TOTAL QUALITY LOGISTICS	97,450	0	97,450	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	03/13/2020	THOMAS DOOR CONTROLS, INC	6,157	0	6,157	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	03/13/2020	MID CITY ELECTRIC	14,476	0	14,476	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	03/19/2020	MID CITY ELECTRIC	9,283	0	9,283	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	03/31/2020	WILLIAMS LEA, INC	278,864	0	278,864	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	04/17/2020	WILLIAMS LEA, INC	240,551	0	240,551	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	08/19/2020	THOMAS DOOR CONTROLS, INC	21,094	0	21,094	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	09/10/2020	THOMAS DOOR CONTROLS, INC	5,273	0	5,273	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	09/17/2020	SCHINDLER ELEVATOR	15,750	0	15,750	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/08/2020	KETCHUM & WALTON CO	131,980	0	131,980	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/16/2020	SCHINDLER ELEVATOR	15,750	0	15,750	0
0199999 - Acquired by purchase					818,792	0	818,792	0
0399999 Totals					818,792	0	818,792	0

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location 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 & SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated																			
992PYG-99-5	GOLDENTREE PARTNERS II, LP		New York	NY	Goldentree II	XXX	06/03/2003	13	294,631	830,304	830,304	(80,327)							11.570
992PNG-99-7	GOLDENTREE PARTNERS, LP		New York	NY	GOLDENTREE PARTNERS, LP	XXX	05/01/2017	13	11,544,024	14,001,829	14,001,829	973,422							0.720
992PNW-99-2	UPDATA VENTURE PARTNERS II, LP		Reston	VA	UPDATA VENTURE PARTNERS II, LP	XXX	09/30/2001	1	8,990	221,391	221,391	(23,897)							4.189
992PTX-99-4	Q-BLK APPRECIATION FUND II LLC		SEATTLE	WA	Q-BLK APPRECIATION FUND II LLC	XXX	09/01/2005	13	11,979,714	23,256,728	23,256,728	783,689							4.000
277902-QW-5	EATON VANCE INST SR LOAN FUND		GEORGETOWN	CYM	EATON VANCE INST SR LOAN FUND	XXX	01/02/2013	10	99,500,000	96,799,830	96,799,830	(795,728)					3,007,193		1.180
2599999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated									123,327,359	135,110,082	135,110,082	857,159	0	0	0	0	3,007,193	0	XXX
4899999 - Subtotals - Unaffiliated									123,327,359	135,110,082	135,110,082	857,159	0	0	0	0	3,007,193	0	XXX
4999999 - Subtotals - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 Totals									123,327,359	135,110,082	135,110,082	857,159	0	0	0	0	3,007,193	0	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
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated										
992PNG-99-7	GOLDENTREE PARTNERS, LP	New York	NY	GOLDENTREE PARTNERS, LP	05/01/2017	13		747,446		0.720
277902-QW-5	EATON VANCE INST SR LOAN FUND	GEORGETOWN	CYM	EATON VANCE INST SR LOAN FUND	01/02/2013	10		20,000,000		1.180
2599999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated							0	20,747,446	0	XXX
4899999 – Subtotals - Unaffiliated							0	20,747,446	0	XXX
4999999 – Subtotals - Affiliated							0	0	0	XXX
5099999 Totals							0	20,747,446	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated																			
992PYG-99-5	GOLDENTREE PARTNERS II, LP	New York	NY	Distribution	06/03/2003	01/31/2020	747,446	(505,612)				(505,612)		241,834	747,446		505,612	505,612	
2599999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated							747,446	(505,612)	0	0	0	(505,612)	0	241,834	747,446	0	505,612	505,612	0
4499999 – Subtotals - Unaffiliated							747,446	(505,612)	0	0	0	(505,612)	0	241,834	747,446	0	505,612	505,612	0
4599999 – Subtotals - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 Totals							747,446	(505,612)	0	0	0	(505,612)	0	241,834	747,446	0	505,612	505,612	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912810-FD-5	TSY INFL IX N/B 3.625 15/04/28				1.A	3,150,931	137.4697	3,319,688	2,414,850	3,111,148	23,037	(62,820)			3.625	(0.290)	AO	18,747	43,615	05/12/2020	04/15/2028
912810-FH-6	TSY INFL IX N/B 3.875 15/04/29				1.A	4,109,499	144.0679	4,335,620	3,009,429	4,053,154	26,940	(83,285)			3.875	(0.265)	AO	24,975	58,103	05/12/2020	04/15/2029
912810-FR-4	TSY INFL IX N/B 2.375 15/01/25				1.A	5,260,990	116.8413	5,666,790	4,849,990	5,255,583	52,596	(86,186)			2.375	0.295	JJ	53,198	97,410	05/12/2020	01/15/2025
912810-FS-2	TSY INFL IX N/B 2 15/01/26				1.A	3,220,675	118.8878	3,651,260	3,071,181	3,286,568	37,741	(42,019)			2.000	0.589	JJ	28,368	60,587	11/13/2018	01/15/2026
912810-PS-1	TSY INFL IX N/B 2.375 15/01/27				1.A	3,041,068	124.3093	3,210,114	2,582,360	3,014,543	20,048	(46,573)			2.375	(0.366)	JJ	28,325	30,195	05/12/2020	01/15/2027
912810-PV-4	TSY INFL IX N/B 1.75 15/01/28				1.A	2,732,914	122.6451	3,239,283	2,641,184	2,814,560	32,730	(24,141)			1.750	0.792	JJ	21,346	45,591	11/13/2018	01/15/2028
912810-PZ-5	TSY INFL IX N/B 2.5 15/01/29				1.A	2,715,951	131.3448	3,161,954	2,407,368	2,735,754	31,609	(40,777)			2.500	0.754	JJ	27,795	59,365	06/26/2019	01/15/2029
912828-2L-3	TSY INFL IX N/B 0.375 15/07/27				1.A	6,042,961	112.4934	6,466,155	5,748,030	6,053,091	40,217	(30,087)			0.375	(0.426)	JJ	9,955	10,612	05/12/2020	07/15/2027
912828-3R-9	TSY INFL IX N/B 0.5 15/01/28				1.A	6,266,618	113.3748	6,702,122	5,911,472	6,275,076	41,743	(33,286)			0.500	(0.363)	JJ	13,651	14,552	05/12/2020	01/15/2028
912828-4H-0	TSY INFL IX N/B 0.625 15/04/23				1.A	6,516,244	105.2879	7,096,871	6,740,440	6,731,112	79,074	3,869			0.625	0.687	AO	9,022	41,885	06/26/2019	04/15/2023
912828-5W-6	TSY INFL IX N/B 0.875 15/01/29				1.A	5,340,069	117.5047	5,695,141	4,846,734	5,336,140	35,513	(39,442)			0.875	(0.363)	JJ	19,586	20,879	05/12/2020	01/15/2029
912828-6N-5	TSY INFL IX N/B 0.5 15/04/24				1.A	5,038,814	107.1823	5,532,858	5,162,100	5,178,669	60,832	(4,961)			0.500	0.402	AO	5,528	25,662	11/19/2019	04/15/2024
912828-7D-6	TSY INFL IX N/B 0.25 15/07/29				1.A	5,525,755	113.1845	5,991,243	5,293,340	5,550,525	42,153	(19,800)			0.250	(0.309)	JJ	6,112	7,773	05/12/2020	07/15/2029
912828-B2-5	TSY INFL IX N/B 0.625 15/01/24				1.A	7,163,411	107.3168	8,040,699	7,492,488	7,536,092	88,336	(14,058)			0.625	0.433	JJ	21,627	46,190	06/26/2019	01/15/2024
912828-H4-5	TSY INFL IX N/B 0.25 15/01/25				1.A	7,877,837	107.8961	8,303,093	7,695,450	7,899,910	48,896	(26,823)			0.250	(0.401)	JJ	8,885	8,795	12/07/2020	01/15/2025
912828-N7-1	TSY INFL IX N/B 0.625 15/01/26				1.A	6,206,950	111.6108	6,604,609	5,917,536	6,210,873	41,276	(37,353)			0.625	(0.350)	JJ	17,081	18,209	05/12/2020	01/15/2026
912828-S5-0	TSY INFL IX N/B 0.125 15/07/26				1.A	5,873,715	109.9624	6,414,521	5,833,377	5,940,579	45,274	(10,327)			0.125	(0.200)	JJ	3,368	4,308	05/12/2020	07/15/2026
912828-SA-9	TSY INFL IX N/B 0.125 15/01/22				1.A	6,762,537	101.7846	7,318,570	7,190,250	7,157,157	84,275	31,103			0.125	0.570	JJ	4,151	8,865	11/13/2018	01/15/2022
912828-SV-3	US TREASURY N/B 1.75 15/05/22	SD			1.A	1,627,813	102.2266	1,635,625	1,600,000	1,606,446		(4,638)			1.750	1.452	MN	3,635	28,000	01/10/2017	05/15/2022
912828-TE-0	TSY INFL IX N/B 0.125 15/07/22				1.A	6,617,992	103.0879	7,269,657	7,051,902	7,025,759	82,593	16,637			0.125	0.368	JJ	4,071	8,695	11/13/2018	07/15/2022
912828-UH-1	TSY INFL IX N/B 0.125 15/01/23				1.A	8,140,547	103.8730	8,905,377	8,573,332	8,519,408	91,033	37,268			0.125	0.439	JJ	4,949	9,597	12/07/2020	01/15/2023
912828-V4-9	TSY INFL IX N/B 0.375 15/01/27				1.A	5,748,619	111.5795	6,410,649	5,745,367	5,874,271	51,757	(12,850)			0.375	0.009	JJ	9,950	15,261	05/12/2020	01/15/2027
912828-VM-9	TSY INFL IX N/B 0.375 15/07/23				1.A	7,991,786	105.9250	8,770,281	8,279,712	8,265,984	90,435	15,809			0.375	0.446	JJ	14,340	28,557	12/07/2020	07/15/2023
912828-WU-0	TSY INFL IX N/B 0.125 15/07/24				1.A	7,363,639	107.0628	7,983,619	7,456,948	7,466,691	87,703	(2,729)			0.125	0.088	JJ	4,305	9,194	11/19/2019	07/15/2024
912828-X3-9	TSY INFL IX N/B 0.125 15/04/22				1.A	6,971,135	102.0929	7,542,308	7,387,692	7,341,308	86,438	35,229			0.125	0.616	AO	1,978	9,181	06/26/2019	04/15/2022
912828-XL-9	TSY INFL IX N/B 0.375 15/07/25				1.A	7,218,804	109.8218	7,973,038	7,259,976	7,437,989	61,948	(19,035)			0.375	(0.156)	JJ	12,574	18,314	12/07/2020	07/15/2025
912828-Y3-8	TSY INFL IX N/B 0.75 15/07/28				1.A	5,822,369	116.2874	6,272,615	5,394,064	5,829,081	44,264	(39,533)			0.750	(0.306)	JJ	18,684	23,761	05/12/2020	07/15/2028
912828-YL-8	TSY INFL IX N/B 0.125 15/10/24				1.A	6,165,692	107.2109	6,528,434	6,089,340	6,204,451	47,611	(13,766)			0.125	(0.367)	AO	1,630	4,672	12/07/2020	10/15/2024
912828-Z3-7	TSY INFL IX N/B 0.125 15/01/30				1.A	7,122,416	111.5399	7,450,339	6,679,530	7,136,737	31,475	(17,155)			0.125	(0.608)	JJ	3,856	2,678	12/07/2020	01/15/2030
912828-ZJ-2	TSY INFL IX N/B 0.125 15/04/25				1.A	6,317,154	107.5676	6,506,139	6,048,420	6,325,433	21,366	(13,087)			0.125	(0.917)	AO	1,619	1,821	12/07/2020	04/15/2025
912828-ZZ-6	TSY INFL IX N/B 0.125 15/07/30				1.A	8,009,148	112.1622	8,087,512	7,210,547	8,007,200	3,550	(5,499)			0.125	(0.980)	JJ	4,163		12/07/2020	07/15/2030
000000-00-0																					
91282C-AM-3	US TREASURY N/B 0.25 30/09/25	SD			1.A FE	1,394,641	99.6211	1,394,695	1,400,000	1,394,889		248			0.250	0.328	MS	966		10/05/2020	09/30/2025
91282C-AQ-4	TSY INFL IX N/B 0.125 15/10/25				1.A FE	3,466,627	108.7209	3,491,316	3,211,264	3,464,702	1,521	(3,445)			0.125	(1.466)	AO	860		12/07/2020	10/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
0199999 - Bonds - U.S. Governments - Issuer Obligations						182,825,320	XXX	196,972,195	178,195,674	186,040,879	1,533,982	(593,511)	0	0	XXX	XXX	XXX	409,297	762,327	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36183R-N6-6	Gov National Mortgage A4.1 Pool ID AK761			4	1.A	2,170,826	112.5000	2,325,885	2,067,453	2,160,180		(9,992)			4.100	3.456	MON	7,064	85,023	04/23/2019	09/15/2037
36201M-NU-2	Gov National Mortgage A6 Pol ID 587303			4	1.A	37,193	112.3535	40,794	36,308	36,702		(57)			6.000	5.776	MON	182	2,189	10/21/2002	09/15/2032
36202D-UH-2	Gov National Mortgage A5.5 Pool ID 3284			4	1.A	19,665	115.8146	22,655	19,561	19,645		(4)			5.500	5.337	MON	90	1,104	09/09/2002	09/20/2032
36205G-AD-3	Gov National Mortgage A5Pool ID 389804			4	1.A	21,033	112.7461	23,670	20,994	21,016		(8)			5.000	4.951	MON	87	1,089	01/27/2003	01/15/2033
36290S-RZ-6	Gov National Mortgage A3.5 Pool ID 61620			4	1.A	325,074	108.2532	337,115	311,413	318,453		(12,679)			3.500	2.773	MON	908	10,948	06/05/2017	01/20/2042
38373Q-PY-1	Gov National Mortgage A4.5 Pool ID N.A.			4	1.A	308,252	106.5713	342,260	321,156	316,954		1,056			4.500	4.938	MON	1,204	14,736	06/05/2017	05/20/2033
38373S-W7-8	Gov National Mortgage A4.25 Pool ID N.A.			4	1.A	10,993	103.6542	11,402	11,000	10,988		7			4.250	4.309	MON	39	479	04/24/2003	03/16/2033
38375C-AJ-9	Gov National Mortgage A3 Pool ID N.A.			4	1.A	145,661	100.5704	141,247	140,446	141,681		(4,334)			3.000	(0.224)	MON	351	5,075	09/24/2014	03/20/2039
38376U-QB-8	Gov National Mortgage A3 Pool ID N.A.			4	1.A	1,370,292	110.2950	1,402,658	1,271,733	1,367,805		(2,488)			3.000	(2.662)	MON	3,179		12/15/2020	01/16/2047
38376Y-TG-6	Gov National Mortgage A3 Pool ID N.A.			4	1.A	11,613	99.9762	11,790	11,792	11,728		51			3.000	3.216	MON	29	3,003	08/19/2011	02/20/2039
38378C-RT-6	Gov National Morgage A2 Pool ID N.A.			4	1.A	198,254	102.0992	202,190	198,033	198,132		(134)			2.000	1.951	MON	330	4,175	06/05/2017	10/20/2040
38378D-PC-3	Gov National Mortgage A3 Pool ID N.A.			4	1.A	676,205	101.3473	674,435	665,469	667,278		(2,854)			3.000	2.528	MON	1,664	23,327	12/16/2014	08/20/2039
38378G-CY-2	Gov National Mortgage A3 Pool ID N.A.			4	1.A	433,913	106.1396	439,407	413,990	425,622		(5,643)			3.000	2.205	MON	1,035	12,649	12/07/2012	11/20/2042
38378M-WY-7	Gov National Mortgage A2 Pool ID N.A.			4	1.A	901,537	102.6036	929,074	905,498	901,261		1,221			2.000	2.208	MON	1,509	19,232	11/09/2017	12/16/2042
38378T-X2-1	Gov National Mortgage A2.5 Pool ID N.A.			4	1.A	1,974,580	107.0116	2,162,705	2,021,000	2,003,266		6,621			2.500	2.842	MON	4,210	50,525	04/26/2016	07/20/2041
38380V-4J-7	Gov National Mortgage A3.2 Pool ID N.A.			4	1.A	2,190,225	112.8233	2,463,746	2,183,720	2,188,596		(1,072)			3.200	3.135	MON	5,823	68,683	06/04/2019	03/20/2048
38380X-VM-6	Gov National Mortgage A3.5 Pool ID N.A.			4	1.A	1,315,161	104.6110	1,363,659	1,303,551	1,309,887		(4,656)			3.500	3.165	MON	3,802	46,971	08/14/2018	09/20/2047
38380Y-WC-5	Gov National Mortgage A3 Pool ID N.A.			4	1.A	5,396,571	104.8826	6,047,482	5,765,952	5,632,735		160,864			3.000	5.729	MON	14,415	173,026	12/12/2018	09/20/2046
38381V-QN-3	Gov National Mortgage A3.5 Pool ID N.A.			4	1.A	4,142,598	108.3218	4,338,210	4,004,929	4,072,014		(67,346)			3.500	0.794	MON	11,681	140,172	06/26/2019	05/20/2049
38381X-CV-6	Gov National Mortgage A3 Pool ID N.A.			4	1.A	1,015,313	106.0818	1,060,818	1,000,000	1,006,928		(7,879)			3.000	2.228	MON	2,500	30,000	08/13/2019	07/20/2049
38382F-WG-5	Gov National Mortgage A3 Pool ID N.A.			4	1.A	3,397,500	101.8976	3,260,724	3,200,000	3,367,222		(30,279)			3.000	(0.057)	MON	8,000	48,000	06/23/2020	10/20/2048
38382J-WY-8	Gov National Mortgage A3 PoolID N.A.			4	1.A	2,542,527	103.4582	2,536,904	2,452,106	2,536,381		(7,851)			3.000	1.649	MON	6,130	18,511	09/16/2020	10/20/2042
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						28,604,986	XXX	30,138,827	28,326,106	28,714,473	0	12,545	0	0	XXX	XXX	XXX	74,234	758,917	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38378K-RS-0	Gov National Mortgage A2.3886 Pool ID NA			4	1.A	1,925,625	103.3765	2,067,531	2,000,000	1,985,692		8,258			2.389	2.735	MON	3,981	47,772	06/04/2015	07/16/2043
38380J-8G-6	Gov National Mortgage A2.85 Pool ID NA			4	1.A	1,896,506	103.0222	1,993,696	1,935,211	1,909,154		12,683			2.850	3.805	MON	4,596	58,176	08/20/2018	02/16/2058
38380J-CY-2	Gov National Mortgage A2.6 Pool ID NA			4	1.A	2,693,685	104.9537	2,847,923	2,713,506	2,699,200		2,161			2.600	2.701	MON	5,879	70,960	10/31/2017	01/16/2059
38380J-H6-8	Gov National Mortgage A2.85 Pool ID NA			4	1.A	1,618,478	103.3627	1,704,122	1,648,682	1,629,578		5,554			2.850	3.510	MON	3,916	48,318	07/19/2018	04/16/2050

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38380J-HK-7	Gov National Mortgage A2.35 Pool ID NA			4	1.A	1,582,309	102.8713	1,690,062	1,642,890	1,605,311		11,069			2.350	3.277	MON	3,217	39,123	08/27/2018	04/16/2052
38380J-XC-7	Gov National Mortgage A2.5 Pool ID NA			4	1.A	2,511,493	103.5101	2,700,495	2,608,920	2,546,858		12,136			2.500	3.284	MON	5,435	65,743	05/07/2018	11/16/2048
38380J-XD-5	Gov National Mortgage A2.6 Pool ID NA			4	1.A	4,211,639	103.7757	4,512,374	4,348,200	4,262,351		16,788			2.600	3.250	MON	9,421	113,955	04/12/2018	11/16/2048
38380J-XJ-2	Gov National Mortgage A2.6 Pool ID NA			4	1.A	2,266,204	102.6688	2,385,578	2,323,567	2,287,735		12,973			2.600	3.574	MON	5,034	62,650	07/24/2018	07/16/2051
38380M-JT-9	Gov National Mortgage A3.25 Pool ID NA			4	1.A	3,166,344	104.1203	3,352,862	3,220,182	3,187,501		21,240			3.250	3.812	MON	8,721	107,704	09/19/2018	05/16/2059
38380M-NX-5	Gov national Mortgage A3.25 Pool ID NA			4	1.A	3,341,652	104.7161	3,570,661	3,409,849	3,363,300		23,631			3.250	3.992	MON	9,235	114,856	10/17/2018	11/16/2053
38380M-TJ-0	Gov National Mortgage A3.25 Pool ID NA			4	1.A	2,522,597	104.1397	2,684,919	2,578,189	2,526,512		19,596			3.250	4.780	MON	6,983	90,039	10/19/2018	10/16/2047
0399999 - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						27,736,532	XXX	29,510,222	28,429,195	28,003,193	0	146,088	0	0	XXX	XXX	XXX	66,419	819,294	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						239,166,838	XXX	256,621,244	234,950,976	242,758,545	1,533,982	(434,878)	0	0	XXX	XXX	XXX	549,950	2,340,538	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
011770-4E-1	ALASKA ST 5			2	1.D FE	1,075,751	118.6680	1,038,345	875,000	981,326		(21,788)			5.000	2.211	FA	18,229	43,750	06/23/2016	08/01/2032
20772J-CW-0	CONNECTICUT ST 5			2	1.E FE	2,272,500	103.6200	2,072,400	2,000,000	2,026,642		(30,892)			5.000	3.382	MN	16,667	100,000	12/05/2011	11/01/2028
20772J-DJ-8	CONNECTICUT ST 5			2	1.E FE	578,085	103.7890	518,945	500,000	507,525		(8,742)			5.000	3.174	MN	4,167	25,000	11/09/2011	11/01/2026
246381-BZ-9	DELAWARE ST 5				1.A FE	1,190,790	112.3890	1,123,890	1,000,000	1,054,771		(20,139)			5.000	2.802	FA	20,833	50,000	08/15/2013	08/01/2023
25476F-SZ-2	DIST OF COLUMBIA 5			2	1.B FE	2,361,860	124.0480	2,480,960	2,000,000	2,236,137		(36,133)			5.000	2.831	JD	8,333	100,000	05/18/2017	06/01/2035
373384-F3-5	GEORGIA ST 5				1.A FE	1,197,800	110.0320	1,100,320	1,000,000	1,047,594		(21,899)			5.000	2.652	FA	20,833	50,000	07/09/2013	02/01/2023
419792-PH-3	HAWAII ST 5			2	1.A	578,793	108.8030	560,335	515,000	535,604		(10,790)			5.000	2.763	MN	4,292	25,750	10/28/2016	11/01/2023
419792-PR-1	HAWAII ST 5			2	1.C FE	545,077	108.8030	527,695	485,000	504,404		(10,162)			5.000	2.763	MN	4,042	24,250	10/28/2016	11/01/2023
56052A-YB-6	MAINE ST 5				1.C FE	2,459,200	116.2300	2,324,600	2,000,000	2,170,328		(47,226)			5.000	2.403	JD	8,333	100,000	06/12/2014	06/01/2024
574192-6M-7	MARYLAND ST 4.3			1	1.A FE	1,000,000	117.7110	1,177,110	1,000,000	1,000,000					4.300	4.300	FA	17,917	43,000	07/30/2010	08/01/2025
57582P-WK-2	MASSACHUSETTS ST 4.2			1	1.B FE	247,398	103.5630	258,908	250,000	249,854		298			4.200	4.265	JD	875	10,500	12/14/2010	12/01/2021
57582P-YC-8	MASSACHUSETTS ST 5			2	1.B FE	3,197,679	101.1720	3,009,867	2,975,000	2,981,805		(26,243)			5.000	4.089	AO	37,188	148,750	03/31/2011	04/01/2025
604129-L2-0	MINNESOTA ST 5			2	1.A FE	1,138,355	112.3070	1,123,070	1,000,000	1,040,545		(14,758)			5.000	3.361	FA	20,833	50,000	08/22/2013	08/01/2025
604129-YT-7	MINNESOTA ST 5			2	1.A FE	1,730,190	103.6030	1,554,045	1,500,000	1,520,348		(26,290)			5.000	3.174	AO	18,750	75,000	12/21/2011	10/01/2030
605580-DH-9	MISSISSIPPI ST 5.25				1.C FE	3,057,065	104.2060	2,865,665	2,750,000	2,771,216		(24,392)			5.250	4.309	MN	24,063	144,375	04/06/2005	11/01/2021
649791-DM-9	NEW YORK ST 5.25			2	1.B FE	3,565,830	100.5750	3,017,250	3,000,000	3,008,655		(68,098)			5.250	2.935	FA	59,500	157,500	10/20/2011	02/15/2025
68608U-TS-5	OREGON ST 5			2	1.B FE	2,758,729	112.0320	2,604,744	2,325,000	2,457,111		(48,645)			5.000	2.722	FA	48,438	116,250	04/21/2014	08/01/2027
68609B-SQ-1	OREGON ST 5			2	1.B FE	571,900	123.1000	584,725	475,000	535,479		(10,480)			5.000	2.452	MN	3,958	23,750	05/26/2017	05/01/2031
68609B-SW-8	OREGON ST 5			2	1.B FE	1,381,314	120.8240	1,329,064	1,100,000	1,262,581		(28,520)			5.000	2.072	MN	9,167	55,000	09/07/2016	05/01/2039
70914P-TU-6	PENNSYLVANIA ST 5			2	1.D FE	2,153,390	110.6690	1,881,373	1,700,000	1,810,928		(47,636)			5.000	2.034	AO	21,250	85,000	04/24/2013	04/01/2024
76222R-VV-1	RHODE ISLAND ST & PROVIDENCE P 5			2	1.C FE	2,457,380	126.4560	2,529,120	2,000,000	2,315,237		(43,643)			5.000	2.409	FA	41,667	100,000	08/22/2017	08/01/2031
880541-RM-1	TENNESSEE ST 5			2	1.A FE	2,302,300	103.5650	2,071,300	2,000,000	2,026,379		(34,067)			5.000	3.224	AO	25,000	100,000	10/13/2011	10/01/2025
93974C-8D-5	WASHINGTON ST 5			2	1.B FE	1,062,007	111.8610	950,819	850,000	906,564		(21,721)			5.000	2.263	JJ	21,250	42,500	04/15/2013	07/01/2025
93974C-Y9-5	WASHINGTON ST 5			2	1.B FE	2,286,600	107.6130	2,152,260	2,000,000	2,059,939		(36,322)			5.000	3.062	FA	41,667	100,000	03/07/2014	08/01/2027
97705L-U9-6	WISCONSIN ST 5			2	1.B FE	1,872,930	106.4040	1,596,060	1,500,000	1,557,577		(42,056)			5.000	2.084	MN	12,500	75,000	12/11/2012	05/01/2026
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						43,042,918	XXX	40,452,869	36,800,000	38,568,548	0	(680,345)	0	0	XXX	XXX	XXX	509,750	1,845,375	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						43,042,918	XXX	40,452,869	36,800,000	38,568,548	0	(680,345)	0	0	XXX	XXX	XXX	509,750	1,845,375	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
005518-WS-0	ADAMS & WELD CNTYS CO SCH DIST 5			2	1.C FE	1,219,040	127.0720	1,270,720	1,000,000	1,154,452		(20,145)			5.000	2.562	JD	4,167	50,000	09/07/2017	12/01/2033
014464-VS-7	ALEDO TX INDEP SCH DIST 5			2	1.A FE	1,389,080	118.6060	1,328,387	1,120,000	1,270,008		(27,323)			5.000	2.232	FA	21,156	56,000	06/16/2016	02/15/2043
03588E-4Q-3	ANNE ARUNDEL CNTY MD 5.35			2	1.B FE	1,258,728	100.3790	1,204,548	1,200,000	1,200,006		(1,927)			5.350	5.348	AO	16,050	64,200	10/28/2010	04/01/2028
03588H-RB-4	ANNE ARUNDEL CNTY MD 5			2	1.B FE	2,434,100	123.2230	2,556,877	2,075,000	2,306,600		(36,478)			5.000	2.892	AO	25,938	103,750	05/11/2017	10/01/2036
05914F-VS-6	BALTIMORE CNTY MD 5			2	1.A FE	596,715	115.2260	576,130	500,000	539,060		(10,233)			5.000	2.711	FA	10,417	25,000	12/15/2014	08/01/2037
079365-Z4-7	BELLEVUE WA 5			2	1.A FE	1,175,880	111.4440	1,114,440	1,000,000	1,048,709		(19,152)			5.000	2.913	JD	4,167	50,000	09/26/2013	12/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
080869-JY-7	BELTON MO 5			2	1.D FE	612,555	125.6680	628,340	500,000	577,199		(11,509)			5.000	2.312	MS	8,333	25,000	11/03/2017	03/01/2029
082672-BM-7	BENTON & KLICKITAT CNTYS WA CO 5			2	1.A FE	1,218,460	125.6820	1,256,820	1,000,000	1,148,539		(19,754)			5.000	2.494	JD	4,167	50,000	06/09/2017	12/01/2030
124511-MP-8	BYRON CENTER MI PUBLIC SCHS 5			2	1.C FE	1,145,440	122.6880	1,226,880	1,000,000	1,098,825		(13,812)			5.000	3.271	MN	8,333	50,000	05/25/2017	05/01/2038
150429-N3-8	CEDAR HILL TX INDEP SCH DIST 5			2	1.A FE	1,330,508	110.1960	1,278,274	1,160,000	1,202,148		(18,857)			5.000	3.229	FA	21,911	58,000	06/05/2013	02/15/2038
161035-FR-6	CHARLOTTE NC 5			2	1.A FE	913,620	116.6990	875,243	750,000	811,207		(16,491)			5.000	2.562	JJ	18,750	37,500	04/21/2014	07/01/2026
172217-UX-7	CINCINNATI OH 5.25			2	1.C FE	1,197,550	121.8930	1,218,930	1,000,000	1,111,704		(23,563)			5.250	2.573	JD	4,375	52,500	03/20/2017	12/01/2027
179093-GC-7	CLACKAMAS CNTY OR SCH DIST #12 5			2	1.B FE	604,815	116.4680	582,340	500,000	541,150		(11,248)			5.000	2.513	JD	1,111	25,000	12/22/2014	06/15/2028
199491-6X-4	COLUMBUS OH 5			2	1.A FE	1,256,430	107.8010	1,078,010	1,000,000	1,046,243		(27,682)			5.000	2.103	FA	18,889	50,000	10/25/2012	02/15/2025
20772K-EU-9	CONNECTICUT ST 3.621				1.E FE	1,500,000	108.5330	1,627,995	1,500,000	1,500,000					3.621	3.621	MS	15,993	54,315	08/16/2018	09/15/2023
208418-J2-0	CONROE TX INDEP SCH DIST 5			2	1.A FE	460,137	100.5400	427,295	425,000	426,352		(10,666)			5.000	2.449	FA	8,028	21,250	09/28/2017	02/15/2030
208418-K2-8	CONROE TX INDEP SCH DIST 5			2	1.A FE	1,184,789	100.5450	1,105,995	1,100,000	1,103,271		(25,783)			5.000	2.615	FA	20,778	55,000	09/28/2017	02/15/2030
235219-KK-7	DALLAS TX 5			2	1.D FE	1,179,830	113.9360	1,139,360	1,000,000	1,069,405		(21,010)			5.000	2.682	FA	18,889	50,000	05/28/2015	02/15/2027
235308-QR-7	DALLAS TX INDEP SCH DIST 6			2	1.A FE	2,236,877	100.5990	1,996,890	1,985,000	1,988,968		(30,967)			6.000	4.394	FA	44,993	119,100	05/25/2011	02/15/2026
244127-J3-1	DEER PARK TX INDEP SCH DIST 5			2	1.A FE	858,848	100.5400	799,293	795,000	797,445		(19,277)			5.000	2.534	FA	15,017	39,750	09/20/2017	02/15/2027
244127-K2-1	DEER PARK TX INDEP SCH DIST 5			2	1.A FE	220,086	100.5180	206,062	205,000	205,579		(4,564)			5.000	2.733	FA	3,872	10,250	09/20/2017	02/15/2027
246199-HQ-9	DELAWARE CITY OH SCH DIST 5			2	1.D FE	592,550	119.4510	597,255	500,000	544,115		(9,230)			5.000	2.872	JD	2,083	25,000	05/04/2015	12/01/2027
249002-AD-8	DENTON TX INDEP SCH DIST 5			2	1.A FE	2,455,440	107.8010	2,156,020	2,000,000	2,083,317		(49,692)			5.000	2.384	FA	37,778	100,000	10/17/2012	08/15/2028
249002-CX-2	DENTON TX INDEP SCH DIST 5			2	1.A FE	2,350,800	118.5020	2,370,040	2,000,000	2,162,143		(36,464)			5.000	2.912	FA	37,778	100,000	06/23/2015	08/15/2029
26371G-QW-3	DUBLIN OH CITY SCH DIST 5			2	1.B FE	839,235	111.3420	835,065	750,000	775,145		(9,779)			5.000	3.552	JD	3,125	37,500	08/15/2013	12/01/2025
280455-EA-0	EDGEWOOD OH CITY SCH DIST 5			2	1.C FE	264,170	111.5900	278,975	250,000	254,030		(1,547)			5.000	4.297	JD	1,042	12,500	06/26/2013	12/01/2028
280659-TN-3	EDINA MN INDEP SCH DIST #273 5				1.A FE	1,699,229	119.3610	1,653,150	1,385,000	1,528,338		(33,041)			5.000	2.342	FA	28,854	69,250	07/10/2015	02/01/2025
30382A-BG-6	FAIRFAX CNTY VA 5				1.A FE	2,430,460	113.2380	2,264,760	2,000,000	2,134,927		(46,796)			5.000	2.463	AO	25,000	100,000	03/21/2014	10/01/2023
30747N-LG-7	FARGO ND 2			2	1.A FE	1,710,829	104.1410	1,728,741	1,660,000	1,710,072		(757)			2.000	1.651	MN	5,164		10/06/2020	05/01/2032
358776-CU-4	FRISCO TX 5			2	1.A FE	2,022,166	110.0170	2,002,309	1,820,000	1,871,685		(22,986)			5.000	3.610	FA	34,378	91,000	08/13/2013	02/15/2026
373046-UJ-8	GEORGETOWN TX INDEP SCH DIST 5			2	1.A FE	2,468,723	118.7210	2,350,676	1,980,000	2,268,914		(59,512)			5.000	1.716	FA	37,400	99,000	06/29/2016	08/15/2037
403755-B3-4	GWINNETT CNTY GA SCH DIST 5				1.A FE	1,205,590	105.1830	1,051,830	1,000,000	1,029,011		(26,080)			5.000	2.293	FA	20,833	50,000	09/24/2013	02/01/2022
414005-MV-7	HARRIS CNTY TX 5				1.A FE	1,226,650	103.5950	1,035,950	1,000,000	1,019,032		(24,747)			5.000	2.446	AO	12,500	50,000	09/15/2011	10/01/2021
419792-KM-7	HAWAII ST 2.902			2	1.C FE	1,029,672	109.9720	1,176,700	1,070,000	1,039,117		3,435			2.902	3.325	AO	7,763	31,051	02/26/2018	10/01/2028
419792-VC-7	HAWAII ST 5			2	1.A FE	443,285	112.2260	443,293	395,000	409,537		(5,277)			5.000	3.509	FA	8,229	19,750	11/20/2013	08/01/2028
421110-4T-1	HAYS TX CONSOL INDEP SCH DIST 5				1.A FE	1,183,223	129.1750	1,194,869	925,000	1,178,248		(4,975)			5.000	1.429	FA	7,965		10/14/2020	02/15/2029
426056-G2-7	HENRICO CNTY VA 5			2	1.A FE	2,514,920	129.7390	2,594,780	2,000,000	2,360,431		(50,558)			5.000	2.071	FA	41,667	100,000	11/14/2017	08/01/2028
431621-PB-1	HILLIARD OH SCH DIST 5			2	1.B FE	541,730	104.2190	521,095	500,000	504,514		(4,725)			5.000	3.998	JD	2,083	25,000	09/21/2011	12/01/2028
435236-JR-6	HOLLAND MI SCH DIST 5			2	1.C FE	3,123,873	114.5450	3,092,715	2,700,000	2,857,768		(44,152)			5.000	3.152	MN	22,500	135,000	05/22/2014	05/01/2027
438670-F4-8	HONOLULU CITY & CNTY HI 5			2	1.B FE	2,315,800	108.8030	2,176,060	2,000,000	2,074,525		(38,945)			5.000	2.913	MN	16,667	100,000	04/10/2014	11/01/2028
44256P-GP-2	HOWARD CNTY MD 5			2	1.A FE	3,629,860	126.3450	3,777,716	2,990,000	3,408,571		(62,392)			5.000	2.530	FA	56,478	149,500	04/27/2017	02/15/2031
443524-UQ-4	HUBER HEIGHTS OH 5.01			2	1.D FE	700,000	100.2400	701,680	700,000	700,000					5.010	5.010	JD	2,923	35,070	10/27/2010	12/01/2025
492692-PW-2	KETTERING OH CITY SCH DIST 5.25				1.C FE	1,146,990	130.8800	1,308,800	1,000,000	1,100,018		(7,678)			5.250	4.059	JD	4,375	52,500	11/12/2013	12/01/2031
494791-RB-4	KING CNTY WA PUBLIC HOSP DIST 5			2	1.D FE	3,438,540	116.5410	3,496,230	3,000,000	3,190,697		(44,870)			5.000	3.270	JD	12,500	150,000	11/25/2014	12/01/2030
495260-C9-0	KING CNTY WA SCH DIST #414 LAK 5				1.B FE	1,200,430	113.8420	1,138,420	1,000,000	1,073,723		(24,097)			5.000	2.383	JD	4,167	50,000	05/15/2015	12/01/2023
498531-CR-1	KLEIN TX INDEP SCH DIST 5			2	1.C FE	582,510	112.4170	562,085	500,000	524,325		(8,905)			5.000	3.041	FA	10,417	25,000	10/31/2013	08/01/2025
514282-VF-6	LANCASTER PA 5			2	1.F FE	2,565,746	121.6350	2,584,744	2,125,000	2,373,041		(42,708)			5.000	2.652	MN	17,708	106,250	03/10/2016	11/01/2027
516825-HM-1	LAREDO TX CMNTY CLG DIST 5				1.D FE	910,648	119.8630	928,938	775,000	841,629		(13,355)			5.000	2.992	FA	16,146	38,750	06/10/2015	08/01/2025
522777-HB-0	LEBANON OH CITY SCH DIST 5.25			2	1.C FE	1,077,890	100.3490	1,003,490	1,000,000	1,000,000		(12,152)			5.250	5.250	JD	4,375	52,500	05/02/2014	12/01/2043
545896-7Q-9	LOUDOUN CNTY VA 5			2	1.A FE	964,631	109.1340	927,639	850,000	876,644		(13,225)			5.000	3.312	JD	3,542	42,500	08/16/2013	12/01/2025
548253-V2-6	LOWER MERION TWP PA 5.45			2	1.A FE	1,011,670	100.1430	1,001,430	1,000,000	1,000,064		(1,499)			5.450	5.295	JJ	25,131	54,500	04/20/2011	01/15/2031
562333-FV-1	MANCHESTER NH 5.15			2	1.C FE	499,500	100.0000	500,000	500,000	499,760		30			5.150	5.159	JJ	12,875	25,750	12/02/2010	07/01/2027
564386-FK-1	MANSFIELD TX INDEP SCH DIST 5			2	1.A FE	1,810,470	105.3820	1,580,730	1,500,000	1,540,822		(35,318)			5.000	2.544	FA	28,333	75,000	07/19/2012	02/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
574193-SL-3	MARYLAND ST 4			2	1.A FE	2,510,360	125.9900	2,519,800	2,000,000	2,504,582		(5,778)			4.000	1.116	MS	23,556		11/18/2020	03/15/2034
574480-NW-5	MARYSVILLE OH EXEMPTED VLG SCH 5			2	1.C FE	1,735,964	108.8730	1,551,440	1,425,000	1,490,774		(33,022)			5.000	2.534	JD	5,938	71,250	11/16/2012	12/01/2027
57582R-LY-0	MASSACHUSETTS ST 5			2	1.B FE	1,500,238	124.2340	1,577,772	1,270,000	1,419,946		(22,944)			5.000	2.831	JD	5,292	63,500	05/10/2017	12/01/2033
597589-AK-6	MIDLAND MI PUBLIC SCHS 5				1.C FE	1,204,240	119.6630	1,196,630	1,000,000	1,095,623		(20,531)			5.000	2.663	MN	8,333	50,000	04/24/2015	05/01/2025
602366-RX-6	MILWAUKEE WI 5			2	1.F FE	1,847,693	110.8840	1,857,307	1,675,000	1,723,120		(19,020)			5.000	3.734	MN	10,701	83,750	08/26/2013	05/15/2026
613579-X6-3	MONTGOMERY CNTY PA 5.4			2	1.A FE	49,549	101.2050	45,542	45,000	45,186		(719)			5.400	3.755	AO	608	2,430	04/10/2014	10/01/2030
613579-Z5-3	MONTGOMERY CNTY PA 5.4			2	1.A FE	1,963,132	101.2050	1,978,558	1,955,000	1,955,351		(1,342)			5.400	5.328	AO	26,393	105,570	04/10/2014	10/01/2030
613664-4J-7	MONTGOMERY CNTY TN 5			2	1.C FE	1,995,455	106.0010	1,855,018	1,750,000	1,783,607		(25,809)			5.000	3.432	AO	21,875	87,500	07/19/2011	04/01/2025
622625-JA-0	MOUNT PLEASANT SC 5				1.A FE	2,046,880	116.3410	1,931,261	1,660,000	1,801,400		(39,206)			5.000	2.403	JD	6,917	83,000	04/16/2014	06/01/2024
64327T-EC-8	NEW CASTLE CNTY DE 5			2	1.A FE	621,145	120.0420	600,210	500,000	565,624		(12,995)			5.000	2.096	AO	6,250	25,000	07/26/2016	10/01/2038
668180-DK-5	N WSTRN OH LOCAL SCH DIST CLAR 6.875			2	1.C FE	1,023,450	100.3610	1,003,610	1,000,000	1,000,000		(2,856)			6.875	6.875	JD	5,729	68,750	12/13/2010	12/01/2038
680616-A8-2	OLENTANGY OH LOCAL SCH DIST 5			2	1.B FE	1,201,290	119.5960	1,195,960	1,000,000	1,093,843		(19,703)			5.000	2.743	JD	4,167	50,000	02/11/2015	12/01/2029
689172-HR-8	OTTAWA & GLANDORF OH LOCAL SCH 2.049			2	1.C FE	509,195	101.5830	507,915	500,000	508,973		(222)			2.049	1.851	JD	2,789		09/09/2020	12/01/2033
701057-CD-1	PARKER CO WTR & SANTN DIST 2.439			2	1.B FE	535,000	104.9410	524,705	500,000	534,012		(988)			2.439	1.671	FA	5,081		09/09/2020	08/01/2033
717087-TB-6	PFLUGERVILLE TX 5			2	1.C FE	2,277,951	107.5310	2,107,608	1,960,000	2,027,412		(41,000)			5.000	2.781	FA	40,833	98,000	05/22/2014	08/01/2027
736679-VQ-1	PORTLAND OR 5				1.A FE	1,378,046	116.5260	1,316,744	1,130,000	1,231,224		(27,799)			5.000	2.303	JD	2,511	56,500	06/08/2015	06/15/2024
745401-EL-9	PULASKI CNTY AR SPL SCH DIST 2.75			2	1.C FE	488,855	102.5180	512,590	500,000	489,681		700			2.750	2.953	FA	5,729	10,580	10/17/2019	02/01/2033
76541V-MP-9	RICHMOND VA 5			2	1.B FE	2,304,720	110.3880	2,207,760	2,000,000	2,079,052		(34,681)			5.000	3.113	MS	33,333	100,000	11/12/2013	03/01/2026
76541V-PE-1	RICHMOND VA 5			2	1.B FE	1,845,960	115.0910	1,726,365	1,500,000	1,627,297		(38,338)			5.000	2.224	MS	25,000	75,000	12/22/2014	03/01/2025
774217-4W-0	ROCKVILLE MD 4.375			2	1.A FE	1,999,400	101.5900	2,031,800	2,000,000	1,999,603		18			4.375	4.377	JD	7,292	87,500	10/18/2011	06/01/2036
815628-FW-7	SEDGWICK CNTY KS UNIF SCH DIST 5			2	1.D FE	1,811,930	108.4190	1,631,706	1,505,000	1,565,430		(33,240)			5.000	2.653	AO	18,813	75,250	11/13/2012	10/01/2030
815628-HE-5	SEDGWICK CNTY KS UNIF SCH DIST 5				1.D FE	3,112,158	134.6010	3,142,933	2,335,000	2,878,238		(55,981)			5.000	2.089	AO	29,188	116,750	08/31/2016	10/01/2029
830201-MG-1	SKAGIT CNTY WA 5			2	1.C FE	1,980,368	117.3860	1,954,477	1,665,000	1,800,035		(32,137)			5.000	2.812	JD	6,938	83,250	12/23/2014	12/01/2030
889278-VR-5	TOLEDO OH 5			2	1.F FE	1,235,057	121.3660	1,280,411	1,055,000	1,149,274		(17,500)			5.000	3.042	JD	4,396	52,750	09/24/2015	12/01/2026
93974E-JD-9	WASHINGTON ST 5			2	1.B FE	2,033,085	134.7120	2,020,680	1,500,000	2,014,696		(18,389)			5.000	1.208	FA	31,667		08/17/2020	08/01/2037
940157-L9-9	WASHINGTON MD SUBURBAN SAN DIS 5			2	1.A FE	3,167,505	121.8190	3,289,113	2,700,000	2,994,180		(49,529)			5.000	2.829	JD	11,250	135,000	05/10/2017	06/01/2036
969887-T9-9	WILLIAMSON CNTY TX 5			2	1.A FE	2,415,040	119.4050	2,388,100	2,000,000	2,189,011		(42,871)			5.000	2.582	FA	37,778	100,000	05/27/2015	02/15/2026
97705M-HT-5	WISCONSIN ST 5			2	1.A	16,201	106.3350	15,950	15,000	15,355		(256)			5.000	3.188	MN	125	750	07/24/2017	05/01/2025
97705M-HX-6	WISCONSIN ST 5			2	1.B FE	1,081,826	106.4040	1,048,079	985,000	1,013,431		(20,595)			5.000	2.797	MN	8,208	49,250	07/24/2017	05/01/2025
986523-TK-4	YORK CNTY SC SCH DIST #3 ROCK 5			2	1.C FE	2,898,166	124.4620	2,943,526	2,365,000	2,720,124		(52,812)			5.000	2.381	MS	39,417	118,250	06/27/2017	03/01/2031
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						122,740,575	XXX	120,498,583	105,185,000	113,397,117	0	(1,771,981)	0	0	XXX	XXX	XXX	1,283,213	4,898,566	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						122,740,575	XXX	120,498,583	105,185,000	113,397,117	0	(1,771,981)	0	0	XXX	XXX	XXX	1,283,213	4,898,566	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
010268-AN-0	ALABAMA FEDERAL AID HIGHWAY FI 5			2	1.B FE	2,543,300	116.6860	2,508,749	2,150,000	2,320,438		(43,569)			5.000	2.727	MS	35,833	107,500	07/27/2015	09/01/2028
014365-DU-1	ALDERWOOD WA WTR & WSTWTR DIST 1				1.B FE	855,000	100.6790	860,805	855,000	855,000					1.000	1.000	JD	1,164		10/28/2020	12/01/2026
014365-DV-9	ALDERWOOD WA WTR & WSTWTR DIST 2				1.B FE	1,017,052	106.2800	1,025,602	965,000	1,016,108		(944)			2.000	1.202	JD	2,627		10/28/2020	12/01/2027
04048R-MM-5	ARIZONA BRD OF RGTS ST UNIV SY 5			2	1.C FE	756,675	117.4000	757,230	645,000	698,368		(10,897)			5.000	3.032	JJ	16,125	32,250	03/26/2015	07/01/2036
045141-WE-4	ASHWAUBENON WI 3.5			2	1.C FE	1,280,000	100.2120	1,282,714	1,280,000	1,280,000					3.500	3.500	AO	11,200	44,800	10/24/2018	10/01/2023
097464-ZE-4	BOISE ID ST UNIV REVENUES 5			2	1.E FE	2,431,190	118.5280	2,370,560	2,000,000	2,256,483		(45,340)			5.000	2.402	AO	25,000	100,000	07/12/2017	04/01/2033
117068-EV-4	BRUNSWICK CNTY NC ENTERPRISE S 5			2	1.D FE	1,195,710	119.3340	1,193,340	1,000,000	1,090,910		(19,887)			5.000	2.733	AO	12,500	50,000	05/14/2015	04/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
120525-DS-6	BUNCOMBE CNTY NC LTD OBLIG 5			2	1.B FE	589,655	115.2700	576,350	500,000	534,105		(9,351)			5.000	2.902	JD	2,083	25,000	07/30/2014	06/01/2030
143287-BA-7	CARMEL IN LOCAL PUBLIC IMPT BO 5			2	1.C FE	1,238,950	122.0040	1,220,040	1,000,000	1,136,952		(22,862)			5.000	2.361	JJ	23,056	50,000	04/20/2016	07/15/2031
143287-CB-4	CARMEL IN LOCAL PUBLIC IMPT BO 3.762			2	1.C FE	1,000,000	105.3160	1,053,160	1,000,000	1,000,000					3.762	3.762	JJ	17,347	37,620	07/21/2016	01/15/2041
14329N-FM-1	CARMEL IN REDEV AUTH LEASE REN 1.624				1.C FE	2,200,000	101.7300	2,238,060	2,200,000	2,200,000					1.624	1.624	FA	8,337		09/24/2020	02/01/2028
14329N-FQ-2	CARMEL IN REDEV AUTH LEASE REN 1.754			2	1.C FE	2,050,000	101.8120	2,087,146	2,050,000	2,050,000					1.754	1.754	FA	8,390		09/24/2020	08/01/2029
160853-ST-5	CHARLOTTE-MECKLENBURG NC HOSP 5			2	1.D FE	565,970	119.8220	599,110	500,000	539,486		(6,252)			5.000	3.298	JJ	11,528	25,000	11/15/2016	01/15/2036
181506-DS-2	CLARK-PLEASANT IN INTERMEDIATE 5			2	1.B FE	1,546,132	102.4660	1,434,524	1,400,000	1,409,508		(17,057)			5.000	3.732	JJ	32,278	70,000	08/26/2011	07/15/2024
196707-KW-2	COLORADO ST BRD OF GOVERNORS U 5				1.C FE	2,392,460	134.7500	2,695,000	2,000,000	2,288,367		(15,621)			5.000	3.674	MS	33,333	100,000	05/29/2013	03/01/2035
20774Y-PT-8	CONNECTICUT ST HLTH & EDUCTNL 5			2	1.F FE	562,760	111.5880	557,940	500,000	520,077		(6,617)			5.000	3.510	MN	4,167	25,000	10/31/2013	11/01/2027
20775H-DL-4	CONNECTICUT ST HSG FIN AUTH HS 1.65				1.A FE	1,258,875	101.9670	1,274,588	1,250,000	1,258,720		(155)			1.650	1.550	MN	2,922		10/27/2020	05/15/2028
20775H-DM-2	CONNECTICUT ST HSG FIN AUTH HS 1.7				1.A FE	1,475,988	101.9360	1,493,362	1,465,000	1,475,809		(179)			1.700	1.600	MN	3,528		10/27/2020	11/15/2028
23542J-AQ-8	DALLAS TX WTRWKS & SWR SYS REV 5			2	1.B FE	2,539,960	123.4300	2,468,600	2,000,000	2,317,264		(51,396)			5.000	2.072	AO	25,000	100,000	06/23/2016	10/01/2031
240130-AS-3	DAYTONA BEACH FL CAPITAL IMPT 5			2	1.D FE	1,982,868	100.3510	1,921,722	1,915,000	1,915,749		(8,486)			5.000	4.544	FA	39,896	95,750	06/08/2011	02/01/2026
240523-UK-4	DE KALB CNTY GA WTR & SWR REVE 5.25			2	1.C FE	1,082,760	125.5950	1,098,956	875,000	990,745		(18,313)			5.250	2.761	AO	11,484	45,938	03/13/2013	10/01/2032
24916P-GH-4	DENVER CITY & CNTY CO BRD OF W 5			2	1.A FE	2,462,120	126.5030	2,530,060	2,000,000	2,318,217		(43,157)			5.000	2.427	MS	29,444	100,000	07/24/2017	09/15/2034
25483V-KK-9	DIST OF COLUMBIA REVENUE 5			2	1.F FE	2,633,882	108.4330	2,342,153	2,160,000	2,259,934		(50,176)			5.000	2.528	JD	9,000	108,000	11/08/2012	12/01/2027
303867-KZ-7	FAIRFAX CNTY VA SWR REVENUE 5			2	1.A FE	3,119,754	127.8680	3,209,487	2,510,000	2,922,590		(57,801)			5.000	2.292	JJ	57,869	125,500	06/21/2017	07/15/2032
3134GW-EM-4	FREDDIE MAC 1.52 28/01/33			2	1.A FE	750,000	100.0034	750,025	750,000	750,000					1.520	1.520	JJ	4,845		07/30/2020	01/28/2033
3135GA-3Y-5	FANNIE MAE 1 17/11/28			2	1.A	1,999,000	99.3760	1,987,520	2,000,000	1,999,014		14			1.000	1.007	MN	2,444		11/10/2020	11/17/2028
3135GA-5V-9	FANNIE MAE 1 23/06/28			2	1.A	3,000,000	99.6659	2,989,976	3,000,000	3,000,000					1.000	1.000	JD	667		12/09/2020	06/23/2028
3135GA-A6-8	FANNIE MAE 1 14/12/28			2	1.A	2,000,000	100.0700	2,001,399	2,000,000	2,000,000					1.000	1.000	JD	944		12/09/2020	12/14/2028
3136G4-ZU-0	FANNIE MAE 1 28/01/28			2	1.A FE	1,000,000	99.3287	993,287	1,000,000	1,000,000					1.000	1.000	JJ	4,250		07/21/2020	01/28/2028
346609-HK-9	FORSYTH CNTY GA WTR & SEWERAGE 5			2	1.A FE	1,957,522	115.4880	1,917,101	1,660,000	1,768,472		(31,350)			5.000	2.893	AO	20,750	83,000	06/24/2014	04/01/2031
349288-CQ-1	FORT WAYNE IN REDEV AUTH LEASE 5			2	1.D FE	1,689,302	104.8360	1,562,056	1,490,000	1,515,669		(22,815)			5.000	3.382	FA	31,042	74,500	04/23/2012	02/01/2026
353186-8A-0	FRANKLIN CNTY OH HOSP REVENUE 5			2	1.B FE	1,240,275	104.1900	1,302,375	1,250,000	1,241,882		214			5.000	5.050	MN	7,986	62,500	06/08/2011	11/15/2041
360066-NN-0	FULTON CNTY GA WTR & SWR REVEN 5			2	1.C FE	1,183,580	108.9340	1,089,340	1,000,000	1,041,975		(20,082)			5.000	2.841	JJ	25,000	50,000	03/06/2013	01/01/2029
385640-GK-7	GRAND ISLAND NE ELEC REVENUE 5			2	1.E FE	2,641,048	113.7390	2,672,867	2,350,000	2,445,386		(30,634)			5.000	3.528	FA	44,389	117,500	11/20/2013	08/15/2027
386244-VS-3	GRAND RAPIDS MI BLDG AUTH 1.39				1.A FE	500,000	101.4070	507,035	500,000	500,000					1.390	1.390	AO	830		10/23/2020	10/01/2027
397337-CS-3	GREENWOOD SC MET DIST 5			2	1.D FE	1,241,940	123.0120	1,230,120	1,000,000	1,141,161		(22,634)			5.000	2.373	AO	12,500	50,000	04/14/2016	10/01/2030
409327-HM-8	HAMPTON ROADS VA SANTN DIST WS 5			2	1.C FE	1,789,260	126.2050	1,893,075	1,500,000	1,684,413		(30,250)			5.000	2.631	FA	31,250	75,000	05/24/2017	08/01/2034
414005-WL-8	HARRIS CNTY TX 5			2	1.C FE	2,908,465	123.2630	2,835,049	2,300,000	2,654,768		(58,820)			5.000	2.091	FA	43,444	115,000	06/14/2016	08/15/2031
41422E-ES-8	HARRIS CNTY TX MET TRANSIT AUT 5			2	1.C FE	1,191,690	117.9740	1,179,740	1,000,000	1,076,832		(18,673)			5.000	2.882	MN	8,333	50,000	05/01/2014	11/01/2027
438701-ZB-3	HONOLULU CITY & CNTY HI WSTWTR 5			2	1.C FE	1,208,980	120.5980	1,205,980	1,000,000	1,101,895		(21,058)			5.000	2.600	JJ	25,000	50,000	07/31/2015	07/01/2026

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
442435-F6-5	HOUSTON TX UTILITY SYS REVENUE 5			2	1.C FE	2,252,016	104.1900	2,089,010	2,005,000	2,037,142		(31,117)			5.000	3.140	MN	12,810	100,250	10/18/2013	11/15/2026
45470R-DS-2	INDIANA ST FIN AUTH HIGHWAY RE 5			2	1.B FE	2,771,523	125.3010	2,881,923	2,300,000	2,633,269		(43,221)			5.000	2.702	JD	9,583	115,000	08/24/2017	06/01/2035
47875P-EY-9	JOHNSON CNTY KS WTR DIST #1 WT 1.5			2	1.A FE	960,000	100.8430	968,093	960,000	960,000					1.500	1.500	JJ	1,680		10/14/2020	07/01/2030
485106-ME-5	KANSAS CITY MO SPL OBLG 5			2	1.E FE	1,074,662	117.8620	1,054,865	895,000	990,820		(18,697)			5.000	2.603	AO	11,188	44,750	04/08/2016	10/01/2030
485424-PT-6	KANSAS ST DEPT OF TRANSPRTN HI 5			2	1.C FE	900,270	116.3430	872,573	750,000	810,943		(15,599)			5.000	2.673	MS	12,500	37,500	11/14/2014	09/01/2030
485429-UA-0	KANSAS ST DEV FIN AUTH REVENUE 5				1.E FE	1,205,236	101.5190	1,040,570	1,025,000	1,033,511		(24,900)			5.000	2.517	MN	8,542	51,250	07/03/2013	05/01/2021
485429-UK-8	KANSAS ST DEV FIN AUTH REVENUE 5			2	1.D FE	1,565,333	101.5380	1,472,301	1,450,000	1,457,833		(15,732)			5.000	3.700	JD	6,042	72,500	08/05/2013	06/01/2026
49151E-7W-7	KENTUCKY ST PROPERTY & BLDGS C 5			2	1.E FE	2,137,000	102.7320	2,054,640	2,000,000	2,010,705		(15,143)			5.000	4.074	FA	41,667	100,000	08/25/2011	08/01/2029
491552-ZL-2	KENTUCKY ST TURNPIKE AUTH ECON 5			2	1.E FE	3,208,408	109.0360	3,020,297	2,770,000	2,904,340		(50,934)			5.000	2.987	JJ	69,250	138,500	07/10/2014	07/01/2028
49548K-BK-6	KING GEORGE CNTY VA ECON DEV A 3				1.A FE	1,778,912	112.3560	1,797,696	1,600,000	1,776,073		(2,839)			3.000	1.654	AO	7,467		10/22/2020	10/15/2029
514271-AR-6	LANCASTER OH WTR REVENUE 5			2	1.E FE	1,484,041	104.1530	1,353,989	1,300,000	1,320,425		(21,531)			5.000	3.263	JD	5,417	65,000	06/01/2012	12/01/2027
534272-D9-7	LINCOLN NE ELEC SYS REVENUE 5			2	1.C FE	1,153,680	121.4540	1,214,540	1,000,000	1,077,006		(15,041)			5.000	3.221	MS	16,667	50,000	07/10/2015	09/01/2035
534272-M9-7	LINCOLN NE ELEC SYS REVENUE 1.749			1	1.C FE	2,003,815	101.9610	2,013,730	1,975,000	2,003,230		(585)			1.749	1.615	MS	9,403		09/22/2020	09/01/2032
546589-VM-1	LOUISVILLE & JEFFERSON CNTY KY 5			2	1.D FE	2,308,726	116.8960	2,261,938	1,935,000	2,092,450		(37,953)			5.000	2.782	MN	12,363	96,750	11/06/2014	05/15/2029
54659R-EL-1	LOUISVILLE & JEFFERSON CNTY KY 3			2	1.A FE	865,530	114.3160	857,370	750,000	860,942		(4,588)			3.000	1.239	MN	2,875	11,250	08/06/2020	11/15/2035
56045R-XJ-3	MAINE ST MUNI BOND BANK 5			2	1.C FE	1,176,750	122.3720	1,223,720	1,000,000	1,116,441		(18,092)			5.000	2.833	MN	8,333	50,000	07/12/2017	11/01/2036
574218-GC-1	MARYLAND ST HLTH & HGR EDUCTNL 5			2	1.D FE	1,589,816	107.1320	1,462,352	1,365,000	1,406,239		(26,450)			5.000	2.942	JJ	34,125	68,250	05/10/2013	07/01/2032
576000-NG-4	MASSACHUSETTS ST SCH BLDG AUTH 5			2	1.B FE	1,820,894	107.8010	1,670,916	1,550,000	1,610,307		(35,888)			5.000	2.553	FA	29,278	77,500	09/23/2014	08/15/2029
576051-DW-3	MASSACHUSETTS ST WTR RESOURCES 5			2	1.B FE	1,973,708	102.7910	1,803,982	1,755,000	1,773,195		(30,265)			5.000	3.212	FA	36,563	87,750	09/05/2013	08/01/2023
58400U-AN-7	MECKLENBURG CNTY NC SPL OBLG 5			2	1.B FE	1,193,221	100.3490	1,073,734	1,070,000	1,070,044		(15,404)			5.000	3.532	JJ	26,750	53,500	10/14/2011	01/01/2025
590545-MP-1	MESA AZ UTILITY SYS REVENUE 5				1.C FE	1,109,130	107.0550	1,070,550	1,000,000	1,012,997		(8,215)			5.000	4.107	JJ	25,000	50,000	07/18/2005	07/01/2022
592098-L7-0	MET GOVT NASHVILLE & DAVIDSON 5			2	1.C FE	1,231,590	111.8610	1,118,610	1,000,000	1,062,265		(23,839)			5.000	2.433	JJ	25,000	50,000	04/11/2013	07/01/2025
604146-AR-1	MINNESOTA ST GEN FUND REVENUE 5			2	1.B FE	1,091,500	105.3400	1,053,400	1,000,000	1,014,252		(11,702)			5.000	3.752	MS	16,667	50,000	08/01/2013	03/01/2028
63968A-J9-7	NEBRASKA ST PUBLIC PWR DIST RE 5			2	1.E FE	2,002,957	120.2060	2,055,523	1,710,000	1,891,214		(33,350)			5.000	2.731	JJ	42,750	85,500	07/11/2017	01/01/2031
64469N-AG-4	NEW HAMPSHIRE ST FEDERAL HIGHW 4.984			1	1.F FE	984,920	114.4530	1,144,530	1,000,000	993,944		1,119			4.984	5.130	MS	16,613	49,840	11/12/2010	09/01/2025
646065-Y6-3	NEW JERSEY ST EDUCTNL FACS AUT 5			2	1.A FE	1,201,940	102.1800	1,021,800	1,000,000	1,013,213		(25,821)			5.000	2.354	JJ	25,000	50,000	01/30/2013	07/01/2034
64971W-GE-4	NEW YORK CITY NY TRANSITIONAL 5			2	1.A FE	2,217,547	115.6970	2,198,243	1,900,000	2,064,002		(43,192)			5.000	2.482	FA	39,583	95,000	04/25/2017	08/01/2032
64971W-L9-9	NEW YORK CITY NY TRANSITIONAL 5			2	1.A FE	1,568,250	120.1330	1,501,663	1,250,000	1,433,361		(32,144)			5.000	2.092	MN	10,417	62,500	08/24/2016	05/01/2034
64972H-UH-3	NEW YORK CITY NY TRANSITIONAL 5			2	1.C FE	1,177,080	106.7690	1,067,690	1,000,000	1,031,510		(19,697)			5.000	2.908	JJ	23,056	50,000	10/24/2012	07/15/2032
64986D-DT-9	NEW YORK ST ENVRNMNTL FACS COR 5			2	1.A FE	2,419,060	126.9290	2,538,580	2,000,000	2,286,186		(40,189)			5.000	2.591	JD	4,444	100,000	08/01/2017	06/15/2035
649902-3Y-7	NEW YORK ST DORM AUTH ST PERSO 5			2	1.B FE	2,198,660	100.9180	2,018,360	2,000,000	2,005,045		(23,667)			5.000	3.783	MS	29,444	100,000	06/20/2011	03/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
65854R-AZ-3	N CENTRL TX HLTH FAC DEV CORP 5			2	1.D FE	2,764,326	107.7170	2,499,034	2,320,000	2,406,133		(51,183)			5.000	2.663	FA	43,822	116,000	05/14/2013	08/15/2025
661524-GK-8	NORTH PENN PA WTR AUTH 5			2	1.D FE	1,956,605	103.7720	1,696,672	1,635,000	1,668,136		(38,717)			5.000	2.548	MN	13,625	81,750	11/08/2012	11/01/2028
662903-MZ-3	N TEXAS ST MUNI WTR DIST WTR S 5			2	1.C FE	956,735	105.3400	895,390	850,000	866,329		(13,469)			5.000	3.323	MS	14,167	42,500	07/22/2013	09/01/2026
677632-D3-2	OHIO ST UNIV 5			2	1.C FE	956,024	116.5830	932,664	800,000	865,481		(15,591)			5.000	2.793	JD	3,333	40,000	09/24/2014	12/01/2029
677632-MV-0	OHIO ST UNIV 4.91			1	1.C FE	1,000,000	138.4030	1,384,030	1,000,000	1,000,000					4.910	4.910	JD	4,092	49,100	09/15/2010	06/01/2040
67765Q-CA-2	OHIO ST WTR DEV AUTH REVENUE 5			2	1.A FE	586,015	122.3860	611,930	500,000	551,774		(8,688)			5.000	2.931	JD	2,083	25,000	11/15/2016	12/01/2034
677704-ZX-9	OHIO UNIV GEN RECPTS ATHENS 5			2	1.E FE	2,174,626	109.2050	2,074,895	1,900,000	1,962,430		(31,024)			5.000	3.232	JD	7,917	95,000	05/23/2013	12/01/2031
678657-KT-3	OKLAHOMA CITY OK WTR UTILITIES 5			2	1.A FE	1,135,340	111.5960	1,115,960	1,000,000	1,038,566		(14,518)			5.000	3.391	JJ	25,000	50,000	08/01/2013	07/01/2027
682001-AM-4	OMAHA NE PUBLIC PWR DIST ELEC 5			2	1.C FE	2,503,874	105.1380	2,323,550	2,210,000	2,249,639		(35,357)			5.000	3.319	FA	46,042	110,500	08/01/2013	02/01/2028
682001-BX-9	OMAHA NE PUBLIC PWR DIST ELEC 5			2	1.D FE	1,197,700	114.1680	1,141,680	1,000,000	1,070,104		(21,522)			5.000	2.632	FA	20,833	50,000	08/08/2014	02/01/2027
709235-YY-5	PENNSYLVANIA ST UNIV 5			2	1.C FE	2,378,140	123.4790	2,469,580	2,000,000	2,263,312		(35,371)			5.000	2.831	MS	33,333	100,000	08/22/2017	09/01/2042
751100-HP-6	RALEIGH NC COMB ENTERPRISE SYS 5			2	1.A FE	1,791,502	105.5970	1,726,511	1,635,000	1,659,455		(20,092)			5.000	3.691	MS	27,250	81,750	08/21/2013	03/01/2027
765433-KK-2	RICHMOND VA PUBLIC UTILITY REV 5			2	1.C FE	584,610	122.5800	612,900	500,000	549,538		(8,999)			5.000	2.886	JJ	11,528	25,000	11/18/2016	01/15/2032
79574C-CD-3	SALT RIVER AZ PROJ AGRIC IMPT& 5			2	1.B FE	2,412,760	123.2390	2,464,780	2,000,000	2,276,905		(42,209)			5.000	2.513	JJ	50,000	100,000	09/06/2017	01/01/2038
812728-SC-8	SEATTLE WA WTR SYS REVENUE 5			2	1.B FE	1,151,670	107.8980	1,078,980	1,000,000	1,031,145		(17,903)			5.000	3.084	MS	16,667	50,000	08/05/2013	09/01/2024
836480-AS-2	SOUTH BEND IN BLDG CORP REVENU 5				1.D FE	806,271	101.5450	680,352	670,000	685,366		(14,848)			5.000	2.690	FA	13,958	33,500	09/11/2012	08/01/2021
83755L-N4-4	SOUTH DAKOTA ST BLDG AUTH REVE 2.262			2	1.B FE	501,385	100.1790	500,895	500,000	501,344		(42)			2.262	2.230	JD	943	2,765	08/28/2020	06/01/2036
845040-JX-3	S W TX HGR EDU AUTH 5			2	1.D FE	2,358,960	111.1110	2,222,220	2,000,000	2,106,105		(36,435)			5.000	2.990	AO	25,000	100,000	05/09/2013	10/01/2031
847175-KH-8	SPARTANBURG SC SAN SWR DIST SW 5			2	1.D FE	2,297,200	110.3880	2,207,760	2,000,000	2,073,502		(32,180)			5.000	3.243	MS	33,333	100,000	04/04/2013	03/01/2031
847184-TJ-7	SPARTANBURG SC WTRWKS REVENUE 5			2	1.C FE	1,211,963	111.5900	1,255,388	1,125,000	1,150,146		(9,699)			5.000	4.029	JD	4,688	56,250	10/17/2013	06/01/2029
847184-TR-9	SPARTANBURG SC WTRWKS REVENUE 5			2	1.C FE	1,158,650	120.5660	1,205,660	1,000,000	1,081,301		(15,015)			5.000	3.211	JD	4,167	50,000	06/05/2015	12/01/2029
859883-EP-1	STEUBEN LAKES IN REGL WST DIST 1.837			2	1.C FE	1,200,000	100.2220	1,202,664	1,200,000	1,200,000					1.837	1.837	MS	5,572		09/11/2020	09/01/2031
87638Q-HS-1	TARRANT CNTY TX CULTURAL EDU F 5			2	1.D FE	573,320	111.5400	557,700	500,000	524,195		(8,281)			5.000	3.162	AO	6,250	25,000	07/16/2014	10/01/2028
87638Q-HW-2	TARRANT CNTY TX CULTURAL EDU F 5			2	1.D FE	1,420,832	112.1620	1,463,714	1,305,000	1,342,109		(12,523)			5.000	3.909	AO	16,313	65,250	12/11/2013	10/01/2026
88283L-JE-7	TEXAS ST TRANSPRTN COMMISSIONS 5			2	1.A FE	1,153,980	115.4880	1,154,880	1,000,000	1,056,425		(16,210)			5.000	3.172	AO	12,500	50,000	06/10/2014	04/01/2033
88283L-KV-7	TEXAS ST TRANSPRTN COMMISSIONS 4			1	1.A FE	1,901,160	126.4350	1,896,525	1,500,000	1,891,769		(9,391)			4.000	1.652	AO	15,000	15,000	08/31/2020	10/01/2033
88675A-BX-3	TIGARD OR WTR SYS REVENUE 2				1.A FE	2,026,600	104.0220	2,080,440	2,000,000	2,026,205		(395)			2.000	1.851	FA	6,444		10/21/2020	08/01/2030
889396-QG-5	TOLEDO OH WTRWKS REVENUE 5			2	1.D FE	2,041,694	110.5340	2,006,192	1,815,000	1,876,876		(24,554)			5.000	3.502	MN	11,596	90,750	06/17/2013	11/15/2025
914026-QK-8	UNIV OF ALABAMA AL UNIV GEN RE 5			2	1.C FE	2,850,724	111.9500	2,938,688	2,625,000	2,695,794		(23,866)			5.000	3.964	AO	32,813	131,250	09/04/2013	10/01/2026
914072-QE-6	UNIV OF ARKANSAS AR UNIV REVEN 5			2	1.C FE	2,026,961	111.6180	1,897,506	1,700,000	1,798,384		(32,824)			5.000	2.873	MN	14,167	85,000	05/02/2013	11/01/2030
914318-L5-7	UNIV OF IDAHO ID REVENUES 5.25			2	1.F FE	1,566,909	104.6130	1,438,429	1,375,000	1,410,033		(26,983)			5.250	3.173	AO	18,047	72,188	09/04/2014	04/01/2039
914641-V6-9	UNIV OF NEBRASKA NE REVENUES 5			2	1.C FE	1,114,080	104.8010	1,048,010	1,000,000	1,015,444		(14,881)			5.000	3.431	JJ	25,000	50,000	08/14/2013	07/01/2025
915217-WN-9	UNIV OF VIRGINIA VA UNIV REVEN 5			2	1.A FE	2,414,080	124.1600	2,483,200	2,000,000	2,279,330		(40,645)			5.000	2.579	AO	25,000	100,000	07/27/2017	04/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
916277-KV-7	UPPER OCCOQUAN VA SEWAGE AUTH 5.3			1	1.A FE	750,000	128.2040	961,530	750,000	750,000					5.300	5.300	JJ	19,875	39,750	12/20/2010	07/01/2027
92812V-E8-5	VIRGINIA ST HSG DEV AUTH 2.059				1.B FE	1,037,330	101.8830	1,018,830	1,000,000	1,035,692		(1,638)			2.059	1.610	JJ	9,151		07/28/2020	07/01/2029
92818M-DF-4	VIRGINIA ST RESOURCES AUTH INF 5			2	1.A FE	2,123,542	108.7070	2,125,222	1,955,000	2,018,633		(33,130)			5.000	3.173	MN	16,292	97,750	11/01/2017	11/01/2031
92818M-DP-2	VIRGINIA ST RESOURCES AUTH INF 5			2	1.C FE	48,799	108.1470	48,666	45,000	46,465		(763)			5.000	3.173	MN	375	2,250	11/01/2017	11/01/2031
92818N-UE-6	VIRGINIA ST RESOURCES AUTH INF 1.45				1.A FE	1,195,000	101.2410	1,209,830	1,195,000	1,195,000					1.450	1.450	MN	2,070		10/28/2020	11/01/2028
938240-CN-6	WASHINGTON CNTY OR CLEAN WTR S 5.701			1	1.B FE	999,806	130.0920	1,209,856	930,000	972,328		(3,350)			5.701	5.099	AO	13,255	53,019	07/30/2010	10/01/2030
938782-FS-3	WASHINGTON DC MET AREA TRANSIT 5			2	1.D FE	1,792,860	123.1950	1,847,925	1,500,000	1,701,572		(27,936)			5.000	2.741	JJ	37,500	75,000	08/10/2017	07/01/2037
958697-KY-9	WSTRN MN MUNI PWR AGY 2.695			1	1.D FE	700,343	109.8390	768,873	700,000	700,316		(24)			2.695	2.690	JJ	9,433	12,681	11/25/2019	01/01/2032
975680-CG-2	WINSTON SALEM NC LTD OBLG 5				1.A FE	383,802	115.9120	399,896	345,000	359,073		(3,788)			5.000	3.728	JD	1,438	17,250	09/09/2013	06/01/2024
975680-CU-1	WINSTON SALEM NC LTD OBLG 5				1.B FE	1,902,655	116.3410	2,018,516	1,735,000	1,796,152		(16,399)			5.000	3.897	JD	7,229	86,750	09/09/2013	06/01/2024
977100-FC-5	WISCONSIN ST GEN FUND ANNUAL A 5			2	1.C FE	572,210	121.1130	605,565	500,000	544,895		(7,602)			5.000	3.169	MN	4,167	25,000	03/22/2017	05/01/2035
977123-E4-6	WISCONSIN ST TRANSPRTN REVENUE 5			2	1.B FE	1,186,910	111.9910	1,119,910	1,000,000	1,059,031		(22,549)			5.000	2.562	JJ	25,000	50,000	12/12/2014	07/01/2030
97712D-CN-4	WISCONSIN ST HLTH & EDUCTNL FA 5			2	1.B FE	918,179	113.3530	963,501	850,000	871,919		(7,046)			5.000	4.048	MN	5,431	42,500	07/22/2013	11/15/2028
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						181,494,428	XXX	179,460,284	160,505,000	169,553,554	0	(2,166,465)	0	0	XXX	XXX	XXX	2,049,955	6,477,950	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128HX-SS-5	FREDDIEMAC STRIP 3 POOL ID N.A.			4	1.A	551,224	107.5478	566,623	526,857	543,502		(9,312)			3.000	1.765	MON	1,317	16,341	09/13/2012	08/15/2042
3132HT-DQ-6	FREDDIEMAC STRIP 3.5 POOL ID N.A.			4	1.A	2,952,174	106.6708	2,895,732	2,714,643	2,959,020		(24,755)			3.500	0.643	MON	8,520	32,784	07/29/2020	10/15/2042
3136A1-BB-0	FANNIE MAE 2 POOL ID N.A.			4	1.A	581,896	103.5663	626,611	605,034	589,912		9,135			2.000	3.195	MON	1,008	12,490	06/23/2014	03/25/2041
3136A1-QT-5	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	839,384	104.9897	881,267	839,384	839,384					3.500	3.500	MON	2,448	29,987	10/12/2011	10/25/2026
3136A3-FG-1	FANNIE MAE 4.5 POOL ID N.A.			4	1.A	1,271,252	124.2266	1,473,767	1,186,354	1,241,452		(3,695)			4.500	3.967	MON	4,449	53,386	01/25/2012	01/25/2042
3136A3-KN-0	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	2,046,250	108.0729	2,161,458	2,000,000	2,000,791		(414)			3.500	3.480	MON	5,833	70,000	12/21/2011	10/25/2040
3136A6-XB-5	FANNIE MAE 3 POOL ID N.A.			4	1.A	1,004,844	103.5229	1,035,229	1,000,000	1,000,580		(831)			3.000	2.927	MON	2,500	30,000	09/10/2015	05/25/2031
3136A8-3H-1	FANNIE MAE 2 POOL ID N.A.			4	1.A	351,620	102.6835	364,243	354,724	352,798		976			2.000	2.261	MON	591	7,273	01/23/2015	01/25/2042
3136A9-BK-3	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	759,187	109.8451	780,057	710,143	734,355		(16,253)			3.500	1.551	MON	2,071	25,288	05/01/2013	10/25/2042
3136AB-CS-0	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	1,817,941	106.5085	1,827,465	1,715,793	1,746,727		(30,295)			3.500	2.073	MON	5,004	60,348	06/05/2017	04/25/2033
3136AB-J7-9	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	484,870	105.2828	488,538	464,025	477,317		(16,345)			3.500	1.065	MON	1,353	17,725	05/21/2015	10/25/2042
3136AB-QX-4	FANNIE MAE 2 POOL ID N.A.			4	1.A	291,292	103.9760	301,978	290,430	290,935		(202)			2.000	1.939	MON	484	5,928	05/28/2013	02/25/2033
3136AD-3Y-3	FANNIE MAE 1.25 POOL ID N.A.			4	1.A	1,343,218	99.7531	1,407,645	1,411,129	1,376,066		19,227			1.250	2.245	MON	1,470	18,002	08/21/2015	04/25/2043
3136AD-MZ-9	FANNIE MAE 1.5 POOL ID N.A.			4	1.A	261,308	100.2082	279,527	278,946	260,899		2,206			1.500	3.108	MON	349	4,260	06/05/2017	04/25/2043
3136AD-TB-5	FANNIE MAE 4 POOL ID N.A.			4	1.A	216,272	111.5584	224,724	201,441	213,906		(4,062)			4.000	1.997	MON	671	8,249	06/05/2017	04/25/2033
3136AD-Y4-5	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	395,740	110.2204	417,662	378,934	392,544		(4,673)			3.500	2.439	MON	1,105	13,510	06/05/2017	05/25/2033
3136AF-J2-1	FANNIE MAE 3 POOL ID N.A.			4	1.A	841,506	105.7751	872,644	825,000	829,582		(3,266)			3.000	2.542	MON	2,063	24,750	06/05/2017	08/25/2042
3136AH-PG-9	FANNIE MAE 4 POOL ID N.A.			4	1.A	1,620,475	102.2346	1,565,912	1,531,685	1,544,308		(30,318)			4.000	2.329	MON	5,106	62,322	10/11/2017	07/25/2032
3136AK-SC-8	FANNIE MAE 2.5 POOL ID N.A.			4	1.A	2,144,531	106.8306	2,403,689	2,250,000	2,177,396		9,233			2.500	3.045	MON	4,688	56,250	12/16/2016	08/25/2034
3136AL-NS-6	FANNIE MAE 3 POOL ID N.A.			4	1.A	2,333,324	100.6999	2,295,845	2,279,889	2,281,552		(8,445)			3.000	2.695	MON	5,700	70,197	11/25/2014	09/25/2038
3136AL-NT-4	FANNIE MAE 3 POOL ID N.A.			4	1.A	995,000	102.3045	1,023,045	1,000,000	999,540		1,030			3.000	3.081	MON	2,500	30,000	07/13/2015	11/25/2039
3136AM-4B-2	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	2,122,338	108.1692	2,167,892	2,004,168	2,061,310		(32,134)			3.500	2.103	MON	5,845	70,649	06/05/2017	01/25/2030
3136AP-GW-6	FANNIE MAE 3 POOL ID N.A.			4	1.A	3,060,457	104.0543	3,099,778	2,979,000	3,003,254		(19,398)			3.000	2.245	MON	7,448	89,370	05/04/2016	09/25/2038
3136AU-6M-8	FANNIE MAE 3 POOL ID N.A.			4	1.A	2,570,569	101.1094	2,510,437	2,482,892	2,548,070		(25,569)			3.000	(0.012)	MON	6,207	25,078	08/04/2020	06/25/2028
3136AU-U6-6	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	218,925	103.5859	219,440	211,843	215,466		(5,381)			3.500	2.037	MON	618	8,058	06/05/2017	08/25/2045
3136AW-EK-9	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	1,445,984	107.1594	1,475,832	1,377,231	1,398,631		(24,506)			3.500	1.817	MON	4,017	48,537	07/25/2017	04/25/2030
3136B1-6G-4	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	180,732	100.2027	180,872	180,506	180,661		(360)			3.500	3.093	MON	526	12,199	05/22/2018	12/25/2042
3136B2-EF-5	FANNIE MAE 3 POOL ID N.A.			4	1.A	4,629,732	105.4736	4,621,727	4,381,882	4,625,282		(27,904)			3.000	0.322	MON	10,955	22,425	09/28/2020	06/25/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136B2-RL-8	FANNIE MAE 3 POOL ID N.A.			4	1.A	1,424,691	103.2496	1,424,255	1,379,429	1,424,700		(6,878)			3.000	0.999	MON	3,449	10,898	09/22/2020	05/25/2048
3136B3-BX-7	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	1,886,096	107.2144	2,030,495	1,893,863	1,887,371		2,357			3.500	3.638	MON	5,524	67,806	09/19/2018	08/25/2050
3136B3-DG-2	FANNIE MAE 4 POOL ID N.A.			4	1.A	1,773,938	107.4490	1,883,492	1,752,917	1,770,736		(7,332)			4.000	3.547	MON	5,843	72,176	10/18/2018	09/25/2050
3136B4-MA-3	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	1,960,656	105.3243	2,051,584	1,947,873	1,952,386		(4,982)			3.500	3.280	MON	5,681	68,176	04/23/2019	08/25/2047
3136B8-XS-3	FANNIE MAE 2.5 POOL ID N.A.			4	1.A	1,629,177	103.3894	1,637,324	1,583,647	1,626,020		(12,293)			2.500	0.119	MON	3,299	13,959	07/29/2020	02/25/2050
3136BB-GT-3	FANNIE MAE 5 POOL ID N.A.			4	1.A	1,756,788	109.5771	1,743,596	1,591,204	1,761,317		(22,539)			5.000	1.052	MON	6,630	34,297	07/20/2020	07/25/2050
3136BC-N5-5	FANNIE MAE 2 POOL ID N.A.			4	1.A	5,143,656	103.1246	5,142,081	4,986,277	5,143,305		(784)			2.000	1.756	MON	8,310	8,333	11/16/2020	12/25/2050
3136BD-DA-3	FANNIE MAE 2 POOL ID N.A.			4	1.A	5,096,603	102.4914	5,083,776	4,960,198	5,096,521		(1,176)			2.000	1.669	MON	8,267	8,333	11/20/2020	10/25/2050
3136BD-PX-0	FANNIE MAE 2 POOL ID N.A.			4	1.A	5,196,094	104.1047	5,205,233	5,000,000	5,196,056		(38)			2.000	1.661	MON	8,333		12/14/2020	01/25/2051
3137A1-BV-4	FREDDIE MAC 4 POOL ID N.A.			4	1.A	2,515,050	109.3386	2,614,305	2,391,016	2,433,548		(12,765)			4.000	3.398	MON	7,970	97,517	10/19/2011	08/15/2030
3137A4-WF-0	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	468,755	104.6808	481,960	460,410	463,055		(1,469)			3.500	3.140	MON	1,343	16,719	10/24/2011	11/15/2025
3137AG-YX-2	FREDDIE MAC 2 POOL ID N.A.			4	1.A	659,253	102.0998	674,221	660,355	659,775		503			2.000	2.057	MON	1,101	13,787	06/05/2017	02/15/2041
3137AH-AB-4	FREDDIE MAC 4 POOL ID N.A.			4	1.A	658,618	101.6243	605,202	595,529	608,713		(10,324)			4.000	(0.472)	MON	1,985	25,169	04/30/2013	11/15/2034
3137AK-L2-5	FREDDIE MAC 3 POOL ID N.A.			4	1.A	1,210,919	105.8281	1,281,994	1,211,392	1,211,111		180			3.000	3.014	MON	3,028	36,342	01/20/2012	01/15/2027
3137AM-HK-6	FREDDIE MAC 3 POOL ID N.A.			4	1.A	377,986	101.0447	377,336	373,434	375,627		(3,102)			3.000	1.752	MON	934	13,131	11/10/2014	03/15/2041
3137AM-XC-6	FREDDIE MAC 3 POOL ID N.A.			4	1.A	864,500	111.9331	1,018,592	910,000	890,352		2,646			3.000	3.390	MON	2,275	27,300	04/10/2012	03/15/2032
3137AM-XR-3	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A	1,970,246	102.6602	2,053,204	2,000,000	1,995,951		3,657			2.500	2.673	MON	4,167	50,000	06/05/2017	09/15/2026
3137AN-4M-4	FREDDIE MAC 2 POOL ID N.A.			4	1.A	241,122	102.0571	249,830	244,794	243,043		1,226			2.000	2.392	MON	408	5,045	12/16/2014	06/15/2041
3137AN-DK-8	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	1,071,875	112.2338	1,122,338	1,000,000	1,048,991		(5,431)			3.500	2.739	MON	2,917	35,000	06/21/2016	03/15/2042
3137AN-JP-1	FREDDIE MAC 1.1233 POOL ID N.A.			4	1.A	174,915	96.0499	178,760	186,112	176,156		3,077			1.775	3.317	MON	275	2,519	06/05/2017	11/15/2040
3137AN-QF-5	FREDDIE MAC 2.75 POOL ID N.A.			4	1.A	140,019	101.2460	137,483	135,791	137,032		(2,655)			2.750	1.219	MON	311	4,327	04/18/2012	04/15/2041
3137AN-VV-4	FREDDIE MAC 3 POOL ID N.A.			4	1.A	3,000,000	103.5991	3,107,972	3,000,000	3,000,000					3.000	3.000	MON	7,500	90,000	04/17/2012	01/15/2031
3137AS-EH-3	FREDDIE MAC 2 POOL ID N.A.			4	1.A	133,555	102.4171	136,619	133,394	133,482		(93)			2.000	1.953	MON	222	2,793	06/05/2017	05/15/2041
3137AS-FL-3	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A	409,540	102.9752	419,113	407,004	408,381		(2,249)			2.500	2.140	MON	848	11,123	06/05/2017	11/15/2041
3137AS-Q8-0	FREDDIE MAC 3 POOL ID N.A.			4	1.A	72,286	102.7299	72,352	70,430	71,370		(1,869)			3.000	0.586	MON	176	2,543	06/05/2017	12/15/2040
3137AT-GL-0	FREDDIE MAC 2.4226 POOL ID N.A.			4	1.A	1,394,839	95.0478	1,307,145	1,375,250	1,395,913		(2,764)			2.423	1.867	MON	2,776	14,455	07/22/2020	11/15/2040
3137AW-4N-2	FREDDIE MAC 3 POOL ID N.A.			4	1.A	718,664	109.2187	770,942	705,870	709,153		(1,245)			3.000	2.803	MON	1,765	21,176	12/20/2012	11/15/2027
3137AY-TF-8	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	351,070	100.4206	337,366	335,952	335,990		(161)			3.500	3.399	MON	980	12,518	04/08/2013	04/15/2040
3137AY-WS-6	FREDDIE MAC 2 POOL ID N.A.			4	1.A	668,340	104.1959	711,260	682,618	671,610		3,092			2.000	2.525	MON	1,138	13,857	06/05/2017	11/15/2032
3137B1-5G-3	FREDDIE MAC 3 POOL ID N.A.			4	1.A	505,078		411,210		486,609		(117,109)				(6.495)	MON	9,952	122,036	04/25/2019	03/15/2033
3137B2-7J-3	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	3,208,594	103.8900	3,116,701	3,000,000	3,079,819		(30,980)			3.500	2.310	MON	8,750	105,000	04/20/2016	05/15/2040
3137B2-KL-3	FREDDIE MAC 1.75 POOL ID N.A.			4	1.A	487,764	101.5303	504,691	497,084	491,675		1,849			1.750	2.172	MON	725	8,907	06/19/2013	06/15/2028
3137B8-RZ-2	FREDDIE MAC 3 POOL ID N.A.			4	1.A	1,105,857	103.6361	1,121,191	1,081,853	1,086,810		(3,881)			3.000	2.476	MON	2,705	32,626	11/25/2014	12/15/2032
3137BA-AN-2	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A	608,713	100.3555	649,737	647,435	623,088		21,329			2.500	12.484	MON	1,349	18,067	01/19/2017	01/15/2033
3137BA-FZ-0	FREDDIE MAC 4 POOL ID N.A.			4	1.A	1,260,509	104.2688	1,282,065	1,229,577	1,239,213		(12,000)			4.000	3.039	MON	4,099	49,706	09/24/2018	03/15/2027
3137BB-QY-9	FREDDIE MAC 3 POOL ID N.A.			4	1.A	591,712	101.4771	588,205	579,644	585,570		(7,760)			3.000	1.748	MON	1,449	18,466	10/24/2017	05/15/2040
3137BD-4W-3	FREDDIE MAC 2.25 POOL ID N.A.			4	1.A	114,709	101.6292	116,487	114,619	114,633		(18)			2.250	2.240	MON	215	2,766	12/16/2014	02/15/2044
3137BE-V6-8	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	2,653,031	101.7307	2,552,196	2,508,777	2,549,541		(32,859)			3.500	0.535	MON	7,317	92,157	12/11/2014	05/15/2042
3137BF-AV-3	FREDDIE MAC 3 POOL ID N.A.			4	1.A	676,169	100.9120	671,450	665,382	670,890		(10,118)			3.000	1.160	MON	1,663	23,088	10/20/2017	03/15/2040
3137BH-LB-1	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	2,041,049	102.8920	2,038,290	1,981,000	2,014,418		(4,692)			3.500	3.205	MON	5,778	69,335	06/12/2015	02/15/2034
3137BJ-C4-3	FREDDIE MAC 3 POOL ID N.A.			4	1.A	2,037,811	103.4743	2,111,911	2,041,000	2,040,195		704			3.000	3.038	MON	5,103	61,230	07/28/2015	08/15/2042
3137BJ-H4-8	FREDDIE MAC 4.5 POOL ID N.A.			4	1.A	2,634,111	114.6933	2,690,698	2,345,993	2,569,586		(35,972)			4.500	2.753	MON	8,797	106,734	09/06/2016	12/15/2053
3137BK-MA-5	FREDDIE MAC 3 POOL ID N.A.			4	1.A	980,108	105.1608	1,000,380	951,286	960,948		(11,842)			3.000	2.193	MON	2,378	28,787	06/05/2017	09/15/2028
3137BK-ZY-9	FREDDIE MAC 3 POOL ID N.A.			4	1.A	2,860,041	103.6435	2,948,657	2,845,000	2,849,642		(3,646)			3.000	2.861	MON	7,113	85,350	06/05/2017	10/15/2040
3137BR-5X-9	FREDDIE MAC 3 POOL ID N.A.			4	1.A	1,592,252	103.1018	1,654,827	1,605,042	1,601,975		7,371			3.000	3.320	MON	4,013	48,617	06/22/2018	01/15/2028
3137BR-FP-5	FREDDIE MAC 3 POOL ID N.A.			4	1.A	2,905,981	102.0753	2,969,805	2,909,425	2,908,609		1,195			3.000	3.047	MON	7,274	87,283	06/05/2017	05/15/2035
3137BV-CQ-7	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	1,750,992	103.9579	1,738,269	1,672,090	1,690,639		(31,920)			3.500	1.757	MON	4,877	59,043	11/03/2017	05/15/2028
3137BW-D9-2	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	1,701,626	102.4117	1,680,329	1,640,758	1,709,686		(19,928)			3.500	(0.027)	MON	4,786	26,437	07/24/2020	03/15/2046
3137F4-RF-1	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	573,743	101.6290	578,748	569,472	571,802		(3,167)			3.500	2.881	MON	1,661	22,469	04/17/2018	03/15/2043
3137F5-GN-3	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	2,572,565	104.0766	2,651,339	2,547,488	2,557,870		(9,232)			3.500	3.143	MON	7,430	89,162	04/25/2019	06/15/2045
3137F5-QM-4	FREDDIE MAC 4 POOL ID N.A.			4	1.A	495,661	100.9925	486,001	481,225	487,350		(17,870)			4.000	1.581	MON	1,604	24,061	06/28/2018	01/15/2044
3137F5-QV-4	FREDDIE MAC 5 POOL ID N.A.			4	1.A	6,084,455	103.4584	5,837,249	5,642,121	5,760,764		(174,364)			5.000	2.467	MON	23,509	283,135	12/13/2018	11/15/2045
3137F5-XN-4	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	1,913,668	102.0358	1,987,723	1,948,063	1,932,939		16,332			3.500	4.526	MON	5,682	72,980	12/12/2018	11/15/2045
3137F6-CT-2	FREDDIE MAC 2 POOL ID N.A.			4	1.A	5,138,431	103.2502	5,129,124	4,967,667	5,137,754		(1,785)			2.000	1.724	MON	8,279	16,613	10/20/2020	11/25/2050
3137F6-KS-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	5,147,724	103.6359	5,145,548	4,965,027	5,146,658		(1,733)			2.000	1.585	MON	8,275	8,305	11/20/2020	11/25/2050
3137F7-QQ-1	FREDDIE MAC 2 POOL ID N.A.			4	1.A	3,100,250	103.4787	3,094,475	2,990,445	3,100,066		(535)			2.000	1.722	MON	4,984	5,000	11/23/2020	12/25/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	5,189,063	104.2552	5,212,759	5,000,000	5,188,925		(138)			2.000	0.971	MON	8,333		12/07/2020	09/25/2050
3137FA-CB-2	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	783,585	107.9510	802,502	743,395	760,061		(11,648)			3.500	1.777	MON	2,168	26,233	09/27/2017	11/15/2028
3137FH-WE-9	FREDDIE MAC 4 POOL ID N.A.			4	1.A	1,390,982	107.6191	1,460,674	1,357,263	1,369,274		(13,604)			4.000	3.140	MON	4,524	54,672	09/24/2018	11/15/2029
3137FJ-QR-3	FREDDIE MAC 4 POOL ID N.A.			4	1.A	5,220,313	101.5422	5,077,112	5,000,000	5,063,812		(100,863)			4.000	2.275	MON	16,667	200,000	03/26/2019	02/15/2039
3137FJ-RM-3	FREDDIE MAC 4 POOL ID N.A.			4	1.A	357,489	101.1126	355,032	351,125	356,992		(9,520)			4.000	0.710	MON	1,170	17,145	08/13/2019	07/15/2044
3137FJ-XB-0	FREDDIE MAC 4.5 POOL ID N.A.			4	1.A	2,408,628	101.0793	2,342,041	2,317,033	2,338,378		(41,692)			4.500	2.862	MON	8,689	105,752	10/16/2018	05/15/2029
3137FK-R3-2	FREDDIE MAC 4 POOL ID N.A.			4	1.A	4,161,875	105.8305	4,233,219	4,000,000	4,068,803		(55,160)			4.000	2.621	MON	13,333	160,000	03/13/2019	11/15/2046
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.			4	1.A	1,236,636	111.2956	1,217,563	1,093,990	1,154,156		(55,698)			4.500	0.277	MON	4,102	48,050	08/06/2019	01/15/2049
3137FP-EC-5	FREDDIE MAC 2.25 POOL ID N.A.			4	1.A	1,622,299	102.6748	1,619,633	1,577,440	1,621,858		(7,181)			2.250	0.430	MON	2,958	9,341	09/22/2020	03/25/2048
3137FW-R3-6	FREDDIE MAC 2 POOL ID N.A.			4	1.A	4,098,552	103.1120	4,083,189	3,959,953	4,095,772		(4,168)			2.000	1.464	MON	6,600	19,867	09/23/2020	08/25/2050
3138LM-GT-4	FANNIE MAE 3.22 POOL ID AN8309			4	1.A	3,063,672	110.2538	3,031,980	2,750,000	3,054,023		(9,649)			3.220	0.133	MON	7,625	7,379	11/17/2020	02/01/2028
31395W-4L-8	FREDDIE MAC 5 POOL ID N.A.			4	1.A	46,846	115.4957	50,419	43,655	46,378		(1,070)			5.000	2.895	MON	182	2,238	06/05/2017	12/15/2034
31397S-5N-0	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	2,081,637	108.9279	2,157,168	1,980,363	2,032,071		(17,076)			3.500	2.529	MON	5,776	70,828	06/05/2017	05/25/2031
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.			4	1.A	29,543	105.7835	29,874	28,241	28,759		(273)			4.000	2.964	MON	94	1,157	01/22/2014	07/15/2039
31398S-SG-9	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	552,238	108.2967	576,644	532,466	544,403		(5,353)			3.500	2.591	MON	1,553	19,178	06/05/2017	12/25/2030
31398T-B8-3	FANNIE MAE 4.5 POOL ID N.A.			4	1.A	4,472,808	119.0862	4,763,449	4,000,000	4,321,728		(44,609)			4.500	3.098	MON	15,000	180,000	06/05/2017	08/25/2030
3140HS-W5-6	FANNIE MAE 3.59 POOL ID BL1567			4	1.A	3,165,885	113.2189	3,141,823	2,775,000	3,148,379		(17,506)			3.590	0.283	MON	8,579	16,880	10/20/2020	02/01/2029
3140HT-WW-5	FANNIE MAE 3.4 POOL ID BL2460			4	1.A	4,640,133	111.0994	4,504,782	4,054,731	4,607,963		(34,411)			3.400	0.158	MON	11,871	34,848	09/23/2020	05/01/2029
31418A-QM-3	FANNIE MAE 3 POOL ID MA1359			4	1.A	232,469	104.9735	237,067	225,835	230,118		(1,681)			3.000	2.117	MON	565	6,980	11/06/2013	02/01/2028
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						179,798,544	XXX	181,683,699	172,374,652	177,713,505	0	(1,243,651)	0	0	XXX	XXX	XXX	461,858	4,252,612	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																					
3136AY-6S-7	FANNIEMAE-ACES 2.6241 POOL ID N.A.			4	1.A	5,308,877	107.0485	5,308,293	4,958,775	5,299,206		(9,671)			2.624	(0.828)	MON	10,844		12/07/2020	11/25/2024
3137FK-WD-4	FHLMC MULTIFAMILY STC P3.499 POOL ID NA			4	1.A	3,296,250	109.4037	3,282,112	3,000,000	3,291,151		(5,099)			3.499	(0.296)	MON	8,748	8,748	12/09/2020	01/25/2026
2799999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities						8,605,127	XXX	8,590,405	7,958,775	8,590,357	0	(14,770)	0	0	XXX	XXX	XXX	19,591	8,748	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																					
3132AC-M8-0	FREDDIE MAC 3.5 POOL ID ZT0383			4	1.A	4,130,117	106.2374	4,118,120	3,876,338	4,164,637		(2,793)			3.500	2.875	MON	11,306	22,612	10/27/2020	03/01/2048
3133A4-TM-8	FREDDIE MAC 3 POOL ID QA9556			4	1.A	3,952,779	106.4350	3,963,158	3,723,548	3,951,308		(1,471)			3.000	1.988	MON	9,309		11/13/2020	05/01/2050
3133A7-3J-6	FREDDIE MAC 3 POOL ID QB1701			4	1.A	5,222,042	106.5605	5,228,075	4,906,205	5,213,584		(14,306)			3.000	2.332	MON	12,266	61,562	07/23/2020	08/01/2050
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877			4	1.A	5,247,257	105.8347	5,260,785	4,970,758	5,242,590		(6,271)			2.500	2.093	MON	10,356	31,128	09/15/2020	09/01/2050
3133GB-E4-2	FREDDIE MAC 2 POOL ID QN4655			4	1.A	5,242,188	104.7834	5,239,170	5,000,000	5,239,696		(2,492)			2.000	0.685	MON	8,333		12/14/2020	12/01/2035
31371K-UA-7	FANNIE MAE 5.5 POOL ID 254477			4	1.A	44,904	115.9567	52,665	45,418	45,014		116			5.500	5.816	MON	208	2,551	01/24/2007	10/01/2032
31371M-VC-8	FANNIE MAE 6 POOL ID 256311			4	1.A	38,756	112.2805	38,398	34,198	37,299		(1,203)			6.000	1.637	MON	171	2,106	06/05/2017	07/01/2026
31371N-SQ-9	FANNIE MAE 5.5 POOL ID 257127			4	1.A	39,976	103.4762	38,191	36,908	37,842		(742)			5.500	3.053	MON	169	2,101	12/14/2010	02/01/2023
31402C-4H-2	FANNIE MAE 5.5 POOL ID 725424			4	1.A	54,497	115.6206	56,295	48,689	53,627		(1,397)			5.500	2.498	MON	223	2,728	06/05/2017	04/01/2034
31403B-4M-2	FANNIE MAE 5 POOL ID 744328			4	1.A	27,435	115.5222	28,667	24,815	26,741		(1,330)			5.000	1.119	MON	103	1,300	06/05/2017	09/01/2033
31403D-GZ-6	FANNIE MAE 5.5 POOL ID 745516			4	1.A	40,932	117.5408	45,380	38,608	40,701		(461)			5.500	4.006	MON	177	2,162	06/05/2017	05/01/2036
3140KM-DY-3	FANNIE MAE 2.5 POOL ID BQ1918			4	1.A	4,158,210	105.8057	4,172,111	3,943,183	4,152,558		(8,683)			2.500	1.975	MON	8,215	24,763	09/24/2020	10/01/2050
3140QG-G9-2	FANNIE MAE 2 POOL ID CA8323			4	1.A	3,129,844	104.3176	3,129,527	3,000,000	3,128,460		(1,384)			2.000	0.922	MON	5,000		12/08/2020	12/01/2040
31412M-BZ-0	FANNIE MAE 6 POOL ID 928956			4	1.A	248,507	112.2805	255,474	227,532	238,502		(3,993)			6.000	4.354	MON	1,138	13,832	12/15/2010	12/01/2027
31416B-4A-3	FANNIE MAE 5.5 POOL ID 995517			4	1.A	31,375	104.3624	30,288	29,022	29,752		(712)			5.500	2.874	MON	133	1,685	12/22/2010	01/01/2024
31417G-VK-9	FANNIE MAE 2.5 POOL ID AB9617			4	1.A	398,109	105.9155	421,002	397,488	397,865		(153)			2.500	2.476	MON	828	10,082	06/05/2013	06/01/2033
31417Y-3N-5	FANNIE MAE 4 POOL ID MA0804			4	1.A	232,630	109.2026	246,713	225,923	230,711		(1,548)			4.000	3.262	MON	753	9,226	06/06/2011	07/01/2031
31417Y-4C-8	FANNIE MAE 4 POOL ID MA0818			4	1.A	562,603	109.2044	589,517	539,829	556,303		(5,441)			4.000	2.881	MON	1,799	22,134	10/14/2011	08/01/2031
31417Y-TV-9	FANNIE MAE 4 POOL ID MA0563			4	1.A	115,631	107.7327	120,798	112,127	114,379		(1,036)			4.000	3.212	MON	374	4,603	11/15/2010	11/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31417Y-W5-2	FANNIE MAE 4 POOL ID MA0667			4	1.A	254,537	107.7367	274,658	254,935	254,558		130			4.000	4.055	MON	850	10,439	02/08/2011	03/01/2031
31418A-E9-5	FANNIE MAE 3.5 POOL ID MA1059			4	1.A	234,106	106.6210	235,825	221,181	230,336		(3,459)			3.500	1.958	MON	645	7,952	05/30/2012	05/01/2032
31418A-EB-0	FANNIE MAE 3.5 POOL ID MA1029			4	1.A	426,253	107.8799	437,358	405,412	420,108		(5,758)			3.500	2.161	MON	1,182	14,575	04/16/2012	04/01/2032
31418A-TA-6	FANNIE MAE 2.5 POOL ID MA1444			4	1.A	702,128	105.9145	718,942	678,795	696,127		(5,501)			2.500	1.667	MON	1,414	17,373	04/30/2013	05/01/2033
31418B-TK-2	FANNIE MAE 3 POOL ID MA2353			4	1.A	417,164	105.7181	430,393	407,113	414,834		(3,794)			3.000	2.259	MON	1,018	12,608	07/28/2015	08/01/2035
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741			4	1.A	1,060,335	104.8204	1,082,854	1,033,056	1,067,983		(14,934)			3.000	0.481	MON	2,583	33,559	08/27/2019	08/01/2039
31419F-EB-8	FANNIE MAE 4 POOL ID AE4629			4	1.A	710,872	110.2121	739,476	670,957	705,915		(10,112)			4.000	2.532	MON	2,237	27,402	06/05/2017	10/01/2040
2899999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities						36,723,186	XXX	36,953,840	34,852,039	36,691,429	0	(98,728)	0	0	XXX	XXX	XXX	80,790	338,483	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						406,621,285	XXX	406,688,228	375,690,466	392,548,845	0	(3,523,613)	0	0	XXX	XXX	XXX	2,612,194	11,077,794	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
001055-AL-6	AFLAC INC 3.625 15/06/23				1.G FE	1,941,440	107.8197	2,156,394	2,000,000	1,983,309		6,336			3.625	3.982	JD	3,222	72,500	07/10/2013	06/15/2023
00287Y-AQ-2	ABBVIE INC 3.6 14/05/25			2	2.B FE	965,780	111.4088	1,114,088	1,000,000	976,386		4,820			3.600	4.192	MN	4,700	36,000	09/25/2018	05/14/2025
00287Y-AR-0	ABBVIE INC 4.5 14/05/35			2	2.B FE	1,972,435	125.6074	2,449,345	1,950,000	1,968,666		(956)			4.500	4.408	MN	11,456	87,750	06/05/2017	05/14/2035
00688J-AA-5	ADIENT US LLC 7 15/05/26			2	4.A FE	290,219	108.7715	299,122	275,000	287,922		(2,132)			7.000	5.885	MN	2,460	19,250	03/02/2020	05/15/2026
00774M-AN-5	AERCAP IRELAND CAP/GLOBA 6.5 15/07/25		D	2	2.C FE	478,618	119.5449	567,838	475,000	478,266		(352)			6.500	6.323	JJ	17,410		06/04/2020	07/15/2025
00775P-AA-5	ADVANTAGE SALES & MARKET 6.5 15/11/28			2	4.B FE	705,000	105.7500	740,250	700,000	704,976		(24)			6.500	6.425	MN	7,963		11/17/2020	11/15/2028
008916-AC-2	AGRIUM INC 7.8 01/02/27		A		2.B FE	3,010,193	133.8240	3,011,041	2,250,000	2,657,544		(57,201)			7.800	4.405	FA	73,125	175,500	06/05/2017	02/01/2027
009279-AA-8	AIRBUS SE 3.15 10/04/27		D	2	1.F FE	1,518,660	108.2911	1,624,367	1,500,000	1,512,339		(1,840)			3.150	3.001	AO	10,631	47,250	05/24/2017	04/10/2027
00971T-AL-5	AKAMAI TECHNOLOGIES INC 0.375 01/09/27				2.C	1,448,762	111.4278	1,554,417	1,395,000	1,447,662		(1,100)			0.375	(0.159)	MS	1,759	1,791	10/28/2020	09/01/2027
00973R-AD-5	AKER BP ASA 4.75 15/06/24		D	2	2.C FE	234,281	103.4588	232,782	225,000	231,407		(2,260)			4.750	3.622	JD	475	10,688	09/18/2019	06/15/2024
013092-AB-7	ALBERTSONS COS/SAFEWAY 5.875 15/02/28			2	4.A FE	125,000	108.8190	136,024	125,000	125,000					5.875	5.875	FA	2,774	7,344	08/01/2019	02/15/2028
013092-AE-1	ALBERTSONS COS/SAFEWAY 4.875 15/02/30			2	4.A FE	398,438	110.1880	468,299	425,000	399,930		1,492			4.875	5.742	FA	7,827	10,935	03/24/2020	02/15/2030
013817-AW-1	ARCONIC INC 5.125 01/10/24			2	3.A FE	1,138,125	110.0830	1,265,955	1,150,000	1,145,697		875			5.125	5.229	AO	14,734	58,938	06/03/2019	10/01/2024
013822-AB-7	ALCOA NEDERLAND HOLDING 7 30/09/26		D	2	3.A FE	1,018,500	106.5000	1,065,000	1,000,000	1,014,037		(1,037)			7.000	6.797	MS	17,500	70,000	09/23/2016	09/30/2026
019736-AF-4	ALLISON TRANSMISSION INC 5.875 01/06/29			2	3.B FE	425,000	110.5000	469,625	425,000	425,000					5.875	5.875	JD	2,081	24,969	03/26/2019	06/01/2029
02079K-AD-9	ALPHABET INC 1.1 15/08/30			2	1.C FE	997,260	98.6328	986,328	1,000,000	997,364		104			1.100	1.129	FA	4,461		08/03/2020	08/15/2030
021441-AF-7	ALTERA CORP 4.1 15/11/23				1.E FE	1,801,146	110.8307	1,939,537	1,750,000	1,776,921		(8,987)			4.100	3.548	MN	9,168	71,750	06/05/2017	11/15/2023
023135-AJ-5	AMAZON.COM INC 2.5 29/11/22			2	1.E FE	252,514	103.8515	259,629	250,000	250,832		(485)			2.500	2.296	MN	556	6,250	06/05/2017	11/29/2022
023771-S5-8	AMERICAN AIRLINES INC 11.75 15/07/25				4.A FE	447,500	115.3250	461,300	400,000	446,892		(608)			11.750	8.621	JJ	23,631		12/02/2020	07/15/2025
029163-AD-4	MUNICH RE AMERICA CORP 7.45 15/12/26				1.F FE	2,042,545	137.2520	2,134,268	1,555,000	1,840,082		(41,569)			7.450	3.988	JD	5,149	115,848	04/20/2017	12/15/2026
03027W-AJ-1	AMERICAN TOWER TRUST I 3.07 15/03/48			2	1.A FE	2,627,208	101.9621	2,752,975	2,700,000	2,656,292		(1,514)			3.070	3.065	MON	3,684	82,890	06/05/2017	03/15/2048
03040W-AK-1	AMERICAN WATER CAPITAL C 3.85 01/03/24			2	2.A FE	2,988,030	109.2915	3,278,745	3,000,000	2,995,747		1,237			3.850	3.898	MS	38,500	115,500	11/08/2013	03/01/2024
030981-AJ-3	AMERIGAS PART/FIN CORP 5.875 20/08/26			2	3.C FE	421,563	112.5000	450,000	400,000	419,318		(987)			5.875	4.855	FA	8,551	23,500	08/13/2019	08/20/2026
032095-AB-7	AMPHENOL CORP 4 01/02/22			2	2.A FE	3,629,896	102.8277	3,598,970	3,500,000	3,522,336		(26,033)			4.000	3.225	FA	58,333	140,000	04/18/2018	02/01/2022
032654-AH-8	ANALOG DEVICES INC 2.875 01/06/23			2	2.A FE	959,390	105.3090	1,053,090	1,000,000	987,181		4,996			2.875	3.428	JD	2,396	28,750	12/10/2014	06/01/2023
03746A-AA-8	APACHE CORP 7.75 15/12/29				3.A FE	2,414,597	116.0000	2,320,000	2,000,000	2,223,237	(48,854)	(23,004)			7.750	5.833	JD	6,889	155,000	06/05/2017	12/15/2029

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
038222-AJ-4	APPLIED MATERIALS INC 3.9 01/10/25			2	1.G FE	2,723,539	114.2653	3,005,178	2,630,000	2,689,537		(12,091)			3.900	3.359	AO	25,643	102,570	08/29/2018	10/01/2025
038522-AN-8	ARAMARK SERVICES INC 4.75 01/06/26			2	4.A FE	360,063	102.9450	360,308	350,000	359,868		(194)			4.750	3.595	JD	1,385		12/09/2020	06/01/2026
038522-AQ-1	ARAMARK SERVICES INC 5 01/02/28			2	4.A FE	950,500	105.3750	1,001,063	950,000	951,212		308			5.000	4.978	FA	19,792	22,500	08/05/2020	02/01/2028
03937L-AA-3	ARCH CAPITAL GROUP LTD 7.35 01/05/34		D		2.A FE	1,677,925	150.8988	1,886,235	1,250,000	1,602,787		(18,855)			7.350	4.527	MN	15,313	91,875	09/15/2016	05/01/2034
03938L-AP-9	ARCELORMITTAL 7 15/10/39		D		3.A FE	566,500	140.3120	701,560	500,000	565,353		(1,147)			7.000	5.873	AO	7,389	18,125	05/27/2020	10/15/2039
03959K-AA-8	ARCHROCK PARTNERS LP/FIN 6.875 01/04/27			2	4.B FE	461,250	107.6250	484,313	450,000	460,154		(646)			6.875	6.578	AO	7,734	30,938	04/02/2019	04/01/2027
03966V-AA-5	ARCONIC ROLLED PRODUCTS 6.125 15/02/28			2	3.C FE	328,125	107.8125	377,344	350,000	329,414		1,289			6.125	7.182	FA	8,099	11,195	05/21/2020	02/15/2028
04010L-AT-0	ARES CAPITAL CORP 3.75 01/02/22				2.C FE	1,329,450	102.5000	1,312,000	1,280,000	1,303,175		(19,282)			3.750	2.063	FA	20,000	44,250	11/12/2020	02/01/2022
04010L-AW-3	ARES CAPITAL CORP 4.625 01/03/24				2.C FE	5,276,091	105.2500	5,387,748	5,119,000	5,227,584		(32,969)			4.625	3.962	MS	78,918	190,041	12/04/2020	03/01/2024
04550K-AA-9	ASSOCIATED BK GREEN BAY 3.5 13/08/21			2	2.A FE	2,001,360	101.6377	2,032,754	2,000,000	2,000,264		(480)			3.500	3.475	FA	26,833	70,000	08/27/2018	08/13/2021
053499-AL-3	AVAYA INC 6.125 15/09/28			2	4.B FE	450,000	106.8260	480,717	450,000	450,000					6.125	6.125	MS	7,350		09/11/2020	09/15/2028
05379B-AM-9	AVISTA CORP 5.7 01/07/37				1.G FE	854,020	128.8995	1,288,995	1,000,000	886,014		3,604			5.700	6.855	JJ	28,500	57,000	04/30/2008	07/01/2037
05379B-AP-2	AVISTA CORP 5.125 01/04/22				1.G FE	1,002,200	105.8072	1,058,072	1,000,000	1,000,288		(217)			5.125	5.101	AO	12,813	51,250	09/15/2009	04/01/2022
05531F-BE-2	TRUIST FIN CORP 3.7 05/06/25			2	1.G FE	1,989,660	113.0651	2,261,302	2,000,000	1,993,101		1,404			3.700	3.785	JD	5,344	74,000	06/20/2018	06/05/2025
05541V-AE-6	BG ENERGY CAPITAL PLC 4 15/10/21		D		1.E FE	2,620,482	102.6664	2,566,661	2,500,000	2,517,120		(21,067)			4.000	3.124	AO	21,111	100,000	06/05/2017	10/15/2021
055451-AQ-1	BHP BILLITON FIN USA LTD 2.875 24/02/22		D		1.F FE	1,114,555	102.8522	1,122,117	1,091,000	1,096,374		(4,553)			2.875	2.440	FA	11,065	31,366	06/05/2017	02/24/2022
059165-ED-8	BALTIMORE GAS & ELECTRIC 3.5 15/11/21			2	1.G FE	3,031,500	101.9279	3,057,837	3,000,000	3,006,545		(10,207)			3.500	3.147	MN	13,417	105,000	06/27/2018	11/15/2021
06048W-D6-4	BANK OF AMERICA CORP 3 23/10/34			2	1.F FE	992,500	100.3997	1,003,997	1,000,000	992,946		404			3.000	3.063	AO	5,667	30,000	11/20/2019	10/23/2034
06368E-3G-5	BANK OF MONTREAL 1 10/02/27		A	2	1.F FE	497,500	99.4835	497,417	500,000	497,514		14			1.000	1.084	FMAN	708		12/15/2020	02/10/2027
06406F-AC-7	BANK OF NY MELLON CORP 2.8 04/05/26			2	1.F FE	996,450	110.2241	1,102,241	1,000,000	998,091		326			2.800	2.839	MN	4,433	28,000	04/25/2016	05/04/2026
06738E-AW-5	BARCLAYS PLC 4.836 09/05/28		D	2	2.C FE	527,500	115.2581	576,291	500,000	523,753		(3,229)			4.836	3.988	MN	3,493	24,180	10/29/2019	05/09/2028
06738G-8A-1	BARCLAYS BANK PLC 0 04/02/25	@	D		1.E FE	871,237	125.8179	1,051,837	836,000	836,000		(35,237)				(0.820)				01/30/2020	02/04/2025
070101-AH-3	BASIN ELECTRIC PWR COOP 4.75 26/04/47			2	1.F FE	1,068,380	119.4787	1,194,787	1,000,000	1,064,119		(1,320)			4.750	4.337	AO	8,576	47,500	07/18/2017	04/26/2047
071734-AC-1	BAUSCH HEALTH COS INC 5.75 15/08/27		A	2	3.B FE	963,563	107.2500	1,018,875	950,000	961,888		(946)			5.750	5.577	FA	20,636	54,625	02/25/2019	08/15/2027
07274E-AG-8	BAYER US FINANCE LLC 3.375 08/10/24				2.A FE	2,334,331	109.1445	2,510,324	2,300,000	2,318,349		(4,525)			3.375	3.151	AO	17,897	77,625	06/05/2017	10/08/2024
09062X-AF-0	BIOGEN INC 4.05 15/09/25			2	1.G FE	2,724,326	114.5949	2,979,468	2,600,000	2,672,772		(14,881)			4.050	3.373	MS	31,005	105,300	06/05/2017	09/15/2025
092113-AQ-2	BLACK HILLS CORP 4.35 01/05/33			2	2.A FE	1,667,565	121.1513	1,817,269	1,500,000	1,652,482		(10,084)			4.350	3.327	MN	10,875	65,250	06/25/2019	05/01/2033
09257W-AC-4	BLACKSTONE MORTGAGE TR 4.75 15/03/23				2.C PL	430,553	99.5499	447,974	450,000	432,853		2,300			4.750	6.609	MS	6,294	10,688	09/02/2020	03/15/2023
097023-CQ-6	BOEING CO 3.75 01/02/50			2	2.C FE	279,000	105.1590	315,477	300,000	279,257		257			3.750	4.160	FA	4,688	5,625	04/09/2020	02/01/2050
09857L-AM-0	BOOKING HOLDINGS INC 0.75 01/05/25				1.G FE	5,370,902	145.2808	6,616,086	4,554,000	5,309,620		(61,283)			0.750	(2.695)	MN	5,693	14,896	12/03/2020	05/01/2025
099724-AJ-5	BORGWARNER INC 3.375 15/03/25			2	2.B FE	793,815	110.1858	826,393	750,000	789,001		(4,814)			3.375	2.007	MS	7,453	12,656	06/24/2020	03/15/2025
10112R-AY-0	BOSTON PROPERTIES LP 2.75 01/10/26			2	2.A FE	1,360,039	109.0248	1,526,347	1,400,000	1,374,824		3,926			2.750	3.093	AO	9,625	38,500	06/05/2017	10/01/2026
10373Q-AJ-9	BP CAP MARKETS AMERICA 3.245 06/05/22				1.F FE	499,500	103.9790	519,895	500,000	499,794		147			3.245	3.276	MN	2,479	16,225	12/14/2018	05/06/2022
10373Q-AL-4	BP CAP MARKETS AMERICA 2.75 10/05/23				1.F FE	1,422,209	105.4738	1,582,107	1,500,000	1,456,596		17,173			2.750	4.037	MN	5,844	41,250	12/14/2018	05/10/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
10373Q-BE-9	BP CAP MARKETS AMERICA 3.41 11/02/26			2	1.F FE	2,228,520	112.1160	2,242,320	2,000,000	2,223,395		(5,125)			3.410	1.090	FA	26,522		11/16/2020	02/11/2026
110122-CP-1	BRISTOL-MYERS SQUIBB CO 3.4 26/07/29			2	1.F FE	793,400	116.4161	931,329	800,000	794,300		561			3.400	3.496	JJ	11,711	32,489	05/07/2019	07/26/2029
110122-CW-6	BRISTOL-MYERS SQUIBB CO 3.25 15/08/22				1.F FE	1,771,831	104.7667	1,885,801	1,800,000	1,794,908		2,968			3.250	3.430	FA	22,100	58,500	06/05/2017	08/15/2022
11133T-AC-7	BROADRIDGE FINANCIAL SOL 3.4 27/06/26			2	2.A FE	1,995,100	112.5349	2,250,698	2,000,000	1,997,071		476			3.400	3.429	JD	756	68,000	08/02/2017	06/27/2026
112585-AH-7	BROOKFIELD ASSET MAN INC 4 15/01/25		A	2	1.G FE	2,291,548	111.5053	2,508,870	2,250,000	2,271,449		(5,174)			4.000	3.730	JJ	41,500	90,000	06/05/2017	01/15/2025
118230-AQ-4	BUCKEYE PARTNERS LP 3.95 01/12/26			2	3.B FE	422,625	101.3000	455,850	450,000	427,847		4,844			3.950	4.914	JD	1,481	19,275	01/07/2020	12/01/2026
118230-AU-5	BUCKEYE PARTNERS LP 4.5 01/03/28			2	3.B FE	150,000	103.0000	154,500	150,000	150,000					4.500	4.500	MS	2,250	3,600	02/11/2020	03/01/2028
12008R-AM-9	BUILDERS FIRSTSOURCE INC 6.75 01/06/27			2	4.A FE	434,738	108.4710	463,171	427,000	433,927		(521)			6.750	6.519	JD	2,402	28,823	05/22/2019	06/01/2027
12189T-AG-9	BURLINGTN NORTH SANTA FE 6.875 01/12/27				1.E FE	2,423,760	134.4434	2,688,868	2,000,000	2,337,713		(41,418)			6.875	4.071	JD	11,458	137,500	11/13/2018	12/01/2027
12189T-AN-4	BURLINGTN NORTH SANTA FE 6.75 15/03/29				1.E FE	394,740	139.2516	417,755	300,000	369,969		(7,240)			6.750	3.479	MS	5,963	20,250	06/05/2017	03/15/2029
122014-AJ-2	BURLINGTON RESOURCES LLC 6.875 15/02/26				1.G FE	2,544,106	124.8586	2,497,172	2,000,000	2,253,912		(43,656)			6.875	4.125	FA	51,944	137,500	06/05/2017	02/15/2026
122017-AA-4	BURLINGTON STORES INC 2.25 15/04/25				4.B FE	253,813	138.5262	270,126	195,000	253,035		(779)			2.250	(4.083)	AO	926		12/09/2020	04/15/2025
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5 01/02/28			2	3.B FE	1,012,563	105.7500	1,031,063	975,000	1,010,944		(1,646)			5.000	3.846	FA	20,313	8,750	10/28/2020	02/01/2028
1248EP-CB-7	CCO HLDGS LLC/CAP CORP 5.375 01/06/29			2	3.B FE	201,250	109.6250	219,250	200,000	201,295		77			5.375	5.380	JD	896	10,750	05/23/2019	06/01/2029
1248EP-CD-3	CCO HLDGS LLC/CAP CORP 4.75 01/03/30			2	3.B FE	531,250	107.9000	539,500	500,000	529,370		(1,880)			4.750	3.643	MS	7,917	11,875	07/23/2020	03/01/2030
1248EP-CJ-0	CCO HLDGS LLC/CAP CORP 4.5 01/05/32			2	3.B FE	551,250	106.7720	560,553	525,000	550,025		(1,229)			4.500	3.889	MN	3,938	14,634	06/08/2020	05/01/2032
12508E-AJ-0	CDK GLOBAL INC 5.25 15/05/29			2	3.A FE	425,000	110.7920	470,866	425,000	425,000					5.250	5.250	MS	6,570	22,313	05/02/2019	05/15/2029
12527G-AF-0	CF INDUSTRIES INC 5.15 15/03/34				3.A FE	585,250	122.8805	768,003	625,000	590,390		1,642			5.150	5.766	MS	9,477	32,188	11/01/2018	03/15/2034
125581-GW-2	CIT GROUP INC 5.25 07/03/25			2	3.A FE	373,438	113.5000	397,250	350,000	360,452		(10,239)			5.250	4.422	MS	5,717	18,375	04/03/2019	03/07/2025
12572Q-AE-5	CME GROUP INC 3 15/09/22				1.D FE	826,011	104.5855	836,684	800,000	808,766		(4,971)			3.000	2.345	MS	7,067	24,000	06/05/2017	09/15/2022
12625G-AC-8	CNOOC FINANCE 2013 LTD 3 09/05/23		D		1.E FE	1,993,228	103.9010	2,129,970	2,050,000	2,032,202		7,114			3.000	3.385	MN	8,883	61,500	06/05/2017	05/09/2023
126307-AQ-0	CSC HOLDINGS LLC 5.5 15/04/27			2	3.C FE	240,625	106.0000	265,000	250,000	244,243		2,656			5.500	5.940	AO	2,903	13,750	11/28/2018	04/15/2027
126307-AS-6	CSC HOLDINGS LLC 5.375 01/02/28			2	3.C FE	819,750	106.7500	854,000	800,000	815,902		(2,959)			5.375	4.909	FA	17,917	43,000	09/18/2019	02/01/2028
126307-BD-8	CSC HOLDINGS LLC 4.625 01/12/30			2	4.C FE	513,125	104.3750	521,875	500,000	513,014		(111)			4.625	4.456	JD	1,927	10,599	07/23/2020	12/01/2030
126408-HM-8	CSX CORP 4.25 15/03/29			2	2.A FE	2,199,220	121.1446	2,422,892	2,000,000	2,170,838		(18,692)			4.250	3.040	MS	25,028	85,000	06/17/2019	03/15/2029
12653C-AC-2	CNX RESOURCES CORP 7.25 14/03/27			2	3.C FE	324,625	107.0000	374,500	350,000	326,405		1,780			7.250	8.658	MS	7,542	12,688	05/07/2020	03/14/2027
126650-BQ-2	CVS PASS-THROUGH TRUST 6.943 10/01/30				2.B IF	966,497	119.5689	1,070,389	895,207	944,311		(9,037)			6.943	5.697	MON	3,626	62,154	06/05/2017	01/10/2030
131193-AD-6	CALLAWAY GOLF CO 2.75 01/05/26				4.A	223,431	159.0228	257,617	162,000	222,292		(1,139)			2.750	(3.571)	MN	743		11/24/2020	05/01/2026
131347-CN-4	CALPINE CORP 5.125 15/03/28			2	4.A FE	250,000	105.1970	262,993	250,000	250,000					5.125	5.125	MS	3,773	9,182	12/19/2019	03/15/2028
131347-CQ-7	CALPINE CORP 5 01/02/31			2	4.A FE	375,375	104.5000	365,750	350,000	365,750	(9,218)	(407)			5.000	3.897	FA	6,854		11/05/2020	02/01/2031
13342B-AL-9	CAMERON INTL CORP 4 15/12/23			2	2.A FE	1,100,022	105.8509	1,164,360	1,100,000	1,100,012		(4)			4.000	4.000	JD	1,956	44,000	07/17/2018	12/15/2023
13605W-N2-3	CANADIAN IMPERIAL BANK 0.9 25/11/25		A	2	2.A FE	1,998,000	99.7498	1,994,996	2,000,000	1,998,038		38			0.900	0.920	MN	1,800		11/23/2020	11/25/2025

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
13645R-AE-4	CANADIAN PACIFIC RR CO 5.75 15/03/33		A		2.A FE	588,656	137.6579	688,290	500,000	573,399		(4,506)			5.750	4.210	MS	8,465	28,750	06/05/2017	03/15/2033
14161T-AA-0	CARDTRONICS INC / USA 5.5 01/05/25			2	4.B FE	381,656	103.3750	413,500	400,000	387,911		2,336			5.500	6.302	MN	3,667	22,000	03/27/2019	05/01/2025
141781-AC-8	CARGILL INC 7.375 01/10/25				1.F FE	921,009	127.4143	923,754	725,000	844,008		(22,546)			7.375	3.611	AO	13,367	53,469	06/05/2017	10/01/2025
141781-BB-9	CARGILL INC 3.3 01/03/22			2	1.F FE	1,460,685	102.6607	1,539,911	1,500,000	1,493,711		5,168			3.300	3.667	MS	16,500	49,500	11/21/2013	03/01/2022
141784-AM-0	CARGILL INC 7.41 18/06/27				1.F FE	860,145	131.4794	854,616	650,000	755,166		(13,694)			7.410	4.520	MN	6,154	48,165	11/17/2011	06/18/2027
14309U-AA-0	CARLYLE HOLDINGS FINANCE 3.875 01/02/23				2.A FE	383,730	106.3814	398,930	375,000	378,421		(1,556)			3.875	3.421	FA	6,055	14,531	06/05/2017	02/01/2023
143658-BC-5	CARNIVAL CORP 11.5 01/04/23			2	3.C FE	1,108,656	115.6720	1,214,556	1,050,000	1,099,660		(8,996)			11.500	8.952	AO	30,188	58,027	08/11/2020	04/01/2023
14739L-AA-0	CASCADES INC/USA INC 5.125 15/01/26			2	3.C FE	350,000	105.6250	369,688	350,000	350,000					5.125	5.125	JJ	8,271	11,410	11/13/2019	01/15/2026
14739L-AB-8	CASCADES INC/USA INC 5.375 15/01/28			2	3.C FE	417,000	106.2813	425,125	400,000	416,087		(913)			5.375	4.701	JJ	9,914		08/10/2020	01/15/2028
149123-BN-0	CATERPILLAR INC 6.05 15/08/36				1.G FE	1,291,620	149.8462	1,498,462	1,000,000	1,244,404		(11,093)			6.050	3.951	FA	22,856	60,500	06/07/2016	08/15/2036
150190-AF-3	CEDAR FAIR/CAN/MAGNUM/MI 5.5 01/05/25			2	4.B FE	475,000	104.2500	495,188	475,000	475,000					5.500	5.500	MN	4,354	13,353	04/20/2020	05/01/2025
151290-BU-6	CEMEX SAB DE CV 7.75 16/04/26		D	2	3.C FE	609,438	105.4500	579,975	550,000	567,058		(11,624)			7.750	4.693	AO	8,880	38,750	05/04/2020	04/16/2026
151290-BW-2	CEMEX SAB DE CV 7.375 05/06/27		D	2	3.C FE	420,350	113.8000	455,200	400,000	419,354		(996)			7.375	6.479	JD	2,131	14,750	07/28/2020	06/05/2027
15135B-AJ-0	CENTENE CORP 4.75 15/01/25			2	3.A FE	1,029,063	102.6230	1,051,886	1,025,000	1,027,345		(1,615)			4.750	4.584	JJ	22,450	48,688	08/13/2019	01/15/2025
15135B-AM-3	CENTENE CORP 5.375 15/08/26			2	3.A FE	511,250	105.6250	528,125	500,000	509,275		(887)			5.375	5.098	FA	10,153	28,125	09/10/2018	08/15/2026
15135B-AR-2	CENTENE CORP 4.25 15/12/27			2	3.A FE	694,120	106.0000	742,000	700,000	694,788		627			4.250	4.374	JD	1,322	30,494	11/21/2019	12/15/2027
15135U-AM-1	CENOVUS ENERGY INC 4.25 15/04/27		A	2	3.A FE	1,010,875	109.2023	1,283,127	1,175,000	1,022,381		11,512			4.250	6.863	AO	10,542	24,969	08/11/2020	04/15/2027
15189T-AU-1	CENTERPOINT ENERGY INC 3.85 01/02/24			2	2.B FE	999,280	109.3759	1,093,759	1,000,000	999,565		130			3.850	3.865	FA	16,042	38,500	10/03/2018	02/01/2024
156686-AM-9	CENTURYLINK INC 6.875 15/01/28				4.B FE	383,250	115.8120	405,342	350,000	381,691		(1,559)			6.875	5.330	JJ	11,095		07/23/2020	01/15/2028
156700-BB-1	CENTURYLINK INC 5.125 15/12/26			2	3.C FE	375,000	105.5960	395,985	375,000	375,000					5.125	5.125	FA	7,260	12,759	12/09/2019	12/15/2026
163092-AE-9	CHEGG INC 0 01/09/26	@			4.C	264,060	111.8217	290,737	260,000	260,000		(4,060)				(0.256)				11/12/2020	09/01/2026
163851-AF-5	CHEMOURS CO 5.75 15/11/28			2	4.B FE	669,500	102.0000	663,000	650,000	663,000	(6,486)	(14)			5.750	5.544	MN	3,530		12/09/2020	11/15/2028
16411Q-AD-3	CHENIERE ENERGY PARTNERS 5.625 01/10/26			2	3.B FE	306,000	104.0000	312,000	300,000	305,076		(455)			5.625	5.378	AO	4,219	16,875	02/28/2019	10/01/2026
16411Q-AG-6	CHENIERE ENERGY PARTNERS 4.5 01/10/29			2	3.B FE	526,250	105.7780	528,890	500,000	526,015		(235)			4.500	3.577	AO	5,625		12/03/2020	10/01/2029
16411R-AJ-8	CHENIERE ENERGY INC 4.625 15/10/28			2	3.C FE	350,000	105.0000	367,500	350,000	350,000					4.625	4.625	AO	4,452		09/15/2020	10/15/2028
16412X-AG-0	CHENIERE CORP CHRISTI HD 5.125 30/06/27			2	2.C FE	493,018	118.2978	561,915	475,000	489,508		(2,070)			5.125	4.545	JD	68	24,344	06/10/2019	06/30/2027
166754-AS-0	CHEVRON PHILLIPS CHEM CO 3.7 01/06/28			2	2.A FE	2,443,325	114.2620	2,856,551	2,500,000	2,453,783		5,249			3.700	3.988	JD	7,708	92,500	12/14/2018	06/01/2028
16876A-AB-0	CHILDREN'S HOSPITAL MEDI 2.853 15/11/26			2	1.C FE	977,960	107.8370	1,078,370	1,000,000	985,553		2,206			2.853	3.122	MN	3,646	28,530	06/05/2017	11/15/2026
171340-AH-5	CHURCH & DWIGHT CO INC 2.875 01/10/22				2.A FE	1,196,027	104.2570	1,225,020	1,175,000	1,182,237		(3,988)			2.875	2.515	AO	8,445	33,781	06/05/2017	10/01/2022
17186H-AC-6	CIMPRESS PLC 7 15/06/26		D	2	4.C FE	606,063	105.1250	604,469	575,000	592,372	(2,122)	(11,568)			7.000	6.102	JD	1,789	35,000	08/04/2020	06/15/2026
17252M-AL-4	CINTAS CORPORATION NO. 2 3.25 01/06/22			2	1.G FE	998,480	103.2815	1,032,815	1,000,000	999,752		168			3.250	3.268	JD	2,708	32,500	06/05/2012	06/01/2022
17298C-JU-3	CITIGROUP INC 2 30/07/32			2	1.G FE	1,500,000	97.8323	1,467,484	1,500,000	1,500,000					2.000	2.000	JJ	12,583		07/28/2020	07/30/2032
17298C-KK-3	CITIGROUP INC 2.1 16/10/35			2	2.A FE	995,000	97.6542	976,542	1,000,000	995,056		56			2.100	2.139	AO	4,375		10/15/2020	10/16/2035
17401Q-AL-5	CITIZENS BANK NA/RI 2.65 26/05/22			2	2.A FE	666,167	102.9346	710,249	690,000	681,240		5,970			2.650	3.577	MN	1,778	18,285	05/23/2018	05/26/2022
18538R-AH-6	CLEARWATER PAPER CORP 5.375 01/02/25				3.C FE	401,375	108.3750	433,500	400,000	401,407		(133)			5.375	5.288	FA	8,958	17,469	03/04/2020	02/01/2025

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
18538R-AJ-2	CLEARWATER PAPER CORP 4.75 15/08/28			2	3.C FE	175,000	103.5000	181,125	175,000	175,000					4.750	4.750	FA	3,071		08/11/2020	08/15/2028
18538U-AC-0	CLEARWATER SEAFOODS INC 6.875 01/05/25		A	2	4.C FE	570,250	104.6350	601,651	575,000	569,611		758			6.875	7.175	MN	6,589	39,531	03/23/2020	05/01/2025
18539U-AC-9	CLEARWAY ENERGY OP LLC 4.75 15/03/28			2	3.B FE	551,500	107.2500	589,875	550,000	551,443	122	(54)			4.750	4.728	MS	7,692	19,884	12/04/2019	03/15/2028
185899-AG-6	CLEVELAND-CLIFFS INC 6.75 15/03/26			2	4.B FE	509,375	108.0000	540,000	500,000	509,287		(88)			6.750	6.580	MS	9,938	17,063	08/12/2020	03/15/2026
186108-CJ-3	CLEVELAND ELECTRIC ILLUM 5.5 15/08/24				2.B FE	497,330	115.1654	575,827	500,000	499,140		208			5.500	5.552	FA	10,389	27,500	08/13/2009	08/15/2024
189054-AU-3	CLOROX COMPANY 3.5 15/12/24			2	1.G FE	1,498,605	110.7170	1,660,755	1,500,000	1,499,394		140			3.500	3.511	JD	2,333	52,500	12/04/2014	12/15/2024
19123M-AB-9	COCA-COLA EUROPEAN PARTN 3.25 19/08/21		D	2	2.A FE	2,389,247	101.1318	2,432,220	2,405,000	2,401,771		4,956			3.250	3.465	FA	28,660	78,163	05/23/2018	08/19/2021
200340-AS-6	COMERICA INC 3.7 31/07/23			2	2.A FE	999,910	107.8845	1,078,845	1,000,000	999,951		18			3.700	3.702	JJ	15,519	37,000	07/26/2018	07/31/2023
202795-JH-4	COMMONWEALTH EDISON CO 2.55 15/06/26			2	1.F FE	1,965,576	109.4424	2,188,848	2,000,000	1,978,107		3,639			2.550	2.768	JD	2,267	51,000	06/05/2017	06/15/2026
205887-AX-0	CONAGRA BRANDS INC 8.25 15/09/30				2.C FE	1,344,854	150.0733	1,500,733	1,000,000	1,236,405		(18,357)			8.250	5.157	MS	24,292	82,500	06/05/2017	09/15/2030
207410-AF-8	CONMED CORP 2.625 01/02/24				4.B	352,343	139.7869	384,414	275,000	329,107	356	(18,622)			2.625	(3.375)	FA	3,008	7,219	11/26/2019	02/01/2024
207597-CZ-6	CONNECTICUT LIGHT & PWR 7.875 01/10/24				1.E FE	1,262,487	124.1275	1,290,926	1,040,000	1,186,358		(35,573)			7.875	3.842	AO	20,475	81,900	10/18/2018	10/01/2024
20903X-AF-0	CONSOLIDATED COMMUNICATI 6.5 01/10/28			2	4.B FE	250,000	107.0000	267,500	250,000	250,000					6.500	6.500	AO	4,017		09/18/2020	10/01/2028
210795-QB-9	CONTL AIRLINES 2012-2 A 4 29/04/26				2.B FE	638,131	101.1647	657,899	650,325	644,468		1,213			4.000	4.227	AO	4,480	26,013	07/03/2013	04/29/2026
212015-AN-1	CONTINENTAL RESOURCES 3.8 01/06/24			2	3.A FE	377,000	103.2610	464,675	450,000	386,834		9,844			3.800	8.556	JD	1,425	17,100	05/11/2020	06/01/2024
212015-AT-8	CONTINENTAL RESOURCES 5.75 15/01/31			2	3.A FE	450,000	110.9980	499,491	450,000	450,000					5.750	5.750	JJ	2,588		11/10/2020	01/15/2031
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.5 15/12/22		A	2	4.C FE	511,250	102.7500	513,750	500,000	510,970		(280)			8.500	8.173	JD	1,889	21,250	08/07/2020	12/15/2022
219350-AR-6	CORNING INC 7.25 15/08/36			2	2.A FE	1,198,745	127.6897	1,257,743	985,000	1,123,449		(21,212)			7.250	4.423	FA	26,978	71,413	03/21/2017	08/15/2036
22160K-AM-7	COSTCO WHOLESALE CORP 3 18/05/27			2	1.D FE	2,002,800	112.2139	2,244,278	2,000,000	2,001,923		(282)			3.000	2.983	MN	7,167	60,000	07/25/2017	05/18/2027
221644-AA-5	COTT HOLDINGS INC 5.5 01/04/25			2	4.B FE	283,250	103.2500	309,750	300,000	285,389		2,139			5.500	6.854	AO	4,125	16,500	03/27/2020	04/01/2025
22541L-AE-3	CREDIT SUISSE USA INC 7.125 15/07/32				1.F FE	1,113,699	155.2133	1,241,707	800,000	1,054,617		(17,336)			7.125	3.728	JJ	26,283	57,000	06/05/2017	07/15/2032
228701-AF-5	CROWNROCK LP/CROWNROCK F 5.625 15/10/25			2	3.C FE	333,375	102.1230	357,431	350,000	343,173		7,704			5.625	6.095	AO	4,156	19,688	12/11/2018	10/15/2025
231021-AD-8	CUMMINS INC 6.75 15/02/27				1.F FE	831,334	126.7273	863,013	681,000	760,373		(10,999)			6.750	4.568	FA	17,366	45,968	06/05/2017	02/15/2027
231021-AJ-5	CUMMINS INC 7.125 01/03/28				1.F FE	1,966,320	134.0875	2,011,312	1,500,000	1,892,981		(48,302)			7.125	3.052	MS	35,625	106,875	06/17/2019	03/01/2028
23311V-AH-0	DCP MIDSTREAM OPERATING 5.125 15/05/29			2	3.A FE	878,594	110.9120	970,480	875,000	878,241		(249)			5.125	5.070	MN	5,730	38,438	07/28/2020	05/15/2029
233331-AR-8	DTE ENERGY CO 3.85 01/12/23			2	2.B FE	2,519,975	108.8018	2,720,044	2,500,000	2,510,798		(3,780)			3.850	3.680	JD	8,021	96,250	06/28/2018	12/01/2023
23371D-AB-0	DAE FUNDING LLC 5 01/08/24			2	2.C FE	493,000	102.5000	512,500	500,000	493,557		557			5.000	5.396	FA	10,417		08/24/2020	08/01/2024
23422R-AB-8	DIAMOND RESORTS INTL INC 7.75 01/09/23			2	4.C FE	491,250	102.6570	513,285	500,000	491,577		327			7.750	8.457	MS	12,917		11/16/2020	09/01/2023
23636T-AE-0	DANONE SA 2.947 02/11/26		D	2	2.A FE	1,956,440	109.8599	2,197,198	2,000,000	1,971,160		4,421			2.947	3.218	MN	9,660	58,940	07/18/2017	11/02/2026
24422E-SP-5	JOHN DEERE CAPITAL CORP 3.35 12/06/24				1.F FE	990,370	109.7650	1,097,650	1,000,000	994,259		1,538			3.350	3.527	JD	1,768	33,500	05/22/2018	06/12/2024
24422E-UE-7	JOHN DEERE CAPITAL CORP 3.45 13/03/25				1.F FE	2,015,538	112.0140	2,297,407	2,051,000	2,026,767		5,225			3.450	3.754	MS	21,228	70,760	10/17/2018	03/13/2025
24702R-AF-8	DELL INC 6.5 15/04/38				3.C FE	1,040,375	124.2500	1,273,563	1,025,000	1,039,661		(452)			6.500	6.363	AO	14,065	66,625	05/16/2019	04/15/2038
247361-ZJ-0	DELTA AIR LINES INC 3.625 15/03/22			2	4.A FE	498,750	102.8806	565,843	550,000	514,832		16,082			3.625	9.240	MS	5,870	9,969	05/27/2020	03/15/2022

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
247361-ZX-9	DELTA AIR LINES INC 7 01/05/25				2.C FE	332,250	115.4552	346,366	300,000	329,908		(2,342)			7.000	4.467	MN	3,500	10,617	08/12/2020	05/01/2025
251526-BN-8	DEUTSCHE BANK NY 4.875 01/12/32		D	2	3.A FE	719,375	104.6400	784,800	750,000	720,322		947			2.994	3.399	JD	3,047	18,281	07/23/2020	12/01/2032
252131-AJ-6	DEXCOM INC 0.25 15/11/25				4.C	179,914	100.5600	181,008	180,000	179,924		10			0.250	0.259	MN	58	226	05/12/2020	11/15/2025
25277L-AA-4	DIAMOND SPORTS GR/DIAMON 5.375 15/08/26			2	3.C FE	619,800	81.2500	528,125	650,000	525,790	(94,190)	182			5.375	6.451	FA	13,199	27,845	12/02/2020	08/15/2026
25277L-AC-0	DIAMOND SPORTS GR/DIAMON 6.625 15/08/27			2	4.C FE	131,045	60.5000	151,250	250,000	130,156	14,831	(720)	127,080		6.625	19.479	FA	6,257	17,161	10/23/2019	08/15/2027
25278X-AN-9	DIAMONDBACK ENERGY INC 3.5 01/12/29			2	2.C FE	246,563	106.8316	267,079	250,000	246,625		63			3.500	3.678	JD	729	4,375	10/15/2020	12/01/2029
254687-EB-8	WALT DISNEY COMPANY/THE 6.4 15/12/35				1.G FE	2,064,733	155.1748	2,369,520	1,527,000	2,026,921		(24,849)			6.400	3.572	JD	4,343	97,728	06/13/2019	12/15/2035
260003-AC-2	DOVER CORP 6.65 01/06/28				2.A FE	3,951,064	135.5632	4,338,023	3,200,000	3,761,496		(64,118)			6.650	3.926	JD	17,733	212,800	12/12/2018	06/01/2028
26078J-AD-2	DUPONT DE NEMOURS INC 4.725 15/11/28			2	2.A FE	2,056,480	123.1934	2,463,869	2,000,000	2,046,480		(5,029)			4.725	4.366	MN	12,075	94,500	12/14/2018	11/15/2028
26441C-AF-2	DUKE ENERGY CORP 3.55 15/09/21			2	2.A FE	999,810	101.4244	1,014,244	1,000,000	999,986		19			3.550	3.552	MS	10,453	35,500	08/22/2011	09/15/2021
26875P-AU-5	EOG RESOURCES INC 4.375 15/04/30			2	1.G FE	1,210,950	121.5356	1,215,356	1,000,000	1,201,961		(8,989)			4.375	1.938	AO	9,236	21,997	07/17/2020	04/15/2030
26884L-AF-6	EQT CORP 3.9 01/10/27			2	3.C FE	560,125	99.3450	596,070	600,000	561,931		1,806			3.900	5.011	AO	5,850	11,700	08/20/2020	10/01/2027
26884L-AG-4	EQT CORP 7 01/02/30			2	3.B FE	349,313	122.5000	490,000	400,000	353,110		3,798			7.000	9.008	FA	11,667	14,778	05/06/2020	02/01/2030
26885B-AC-4	EQM MIDSTREAM PARTNERS L 5.5 15/07/28			2	3.C FE	790,755	109.2850	928,923	850,000	795,997		5,242			5.500	6.604	JJ	21,557	16,500	07/28/2020	07/15/2028
26907Y-AA-2	ESH HOSPITALITY INC 5.25 01/05/25			2	3.C FE	241,250	102.5000	256,250	250,000	242,217		967			5.250	6.068	MN	2,188	6,563	05/12/2020	05/01/2025
26969P-AA-6	EAGLE MATERIALS INC 4.5 01/08/26			2	2.C FE	1,030,000	103.8785	1,038,785	1,000,000	1,023,913		(2,332)			4.500	4.162	FA	18,750	45,000	04/13/2018	08/01/2026
278062-AD-6	EATON CORP 4 02/11/32				2.A FE	1,830,491	122.1466	2,198,639	1,800,000	1,826,171		(1,764)			4.000	3.851	MN	11,800	72,000	06/05/2017	11/02/2032
278265-AD-5	EATON VANCE CORP 3.625 15/06/23				1.G FE	2,042,238	107.6914	2,153,827	2,000,000	2,018,288		(7,085)			3.625	3.240	JD	3,222	72,500	06/05/2017	06/15/2023
278642-AE-3	EBAY INC 2.6 15/07/22			2	2.A FE	954,600	102.9262	1,029,262	1,000,000	990,100		6,161			2.600	3.259	JJ	11,989	26,000	09/24/2014	07/15/2022
28414H-AG-8	ELANCO ANIMAL HEALTH INC 4.9 28/08/28			2	3.B FE	322,500	118.0000	354,000	300,000	319,876	1,245	(2,107)			4.900	3.874	FA	5,023	12,150	03/24/2020	08/28/2028
28470R-AH-5	COLT MERGER SUB INC 6.25 01/07/25			2	4.B FE	275,000	106.5000	292,875	275,000	275,000					6.250	6.250	JJ	8,355		06/19/2020	07/01/2025
291011-AQ-7	EMERSON ELECTRIC CO 6 15/08/32				1.F FE	1,148,988	139.2023	1,183,220	850,000	1,123,503		(19,684)			6.000	2.761	FA	19,267	51,000	09/10/2019	08/15/2032
292505-AD-6	OVINTIV INC 6.5 15/08/34				3.A FE	470,000	115.8040	579,020	500,000	470,301		301			6.500	7.185	FA	12,278		10/01/2020	08/15/2034
29260F-AE-0	ENDEAVOR ENERGY RESOURCE 5.75 30/01/28			2	3.C FE	324,000	107.8700	350,578	325,000	323,795		(114)			5.750	5.907	JJ	7,838	15,813	05/05/2020	01/30/2028
29260F-AF-7	ENDEAVOR ENERGY RESOURCE 6.625 15/07/25			2	3.C FE	100,000	107.0000	107,000	100,000	100,000					6.625	6.625	JJ	3,791		06/02/2020	07/15/2025
29273D-AA-8	ENDO DAC/FIN LLC/FINCO 5.875 15/10/24			2	4.B FE	376,500	101.2500	405,000	400,000	392,619		16,119			5.875	6.382	AO	4,961	17,625	08/12/2020	10/15/2024
29278N-AG-8	ENERGY TRANSFER OPERATNG 5.25 15/04/29			2	2.C FE	507,948	116.7558	548,752	470,000	502,511		(3,324)			5.250	4.234	AO	5,209	24,675	05/01/2019	04/15/2029
29336U-AB-3	ENLINK MIDSTREAM PARTNER 4.4 01/04/24			2	3.A FE	102,813	98.6770	123,346	125,000	105,654		2,841			4.400	9.993	AO	1,375	2,750	05/28/2020	04/01/2024
29336U-AE-7	ENLINK MIDSTREAM PARTNER 4.15 01/06/25			2	3.A FE	472,000	97.5000	487,500	500,000	481,360	5,829	5,531			4.150	5.048	JD	1,729	20,750	06/10/2019	06/01/2025
29364D-AR-1	ENTERGY ARKANSAS LLC 3.05 01/06/23			2	1.F FE	1,673,480	105.4276	1,792,269	1,700,000	1,686,115		5,414			3.050	3.402	JD	4,321	51,850	08/08/2018	06/01/2023
29364W-AW-8	ENTERGY LOUISIANA LLC 3.25 01/04/28			2	1.F FE	2,022,080	112.2064	2,244,127	2,000,000	2,015,641		(1,967)			3.250	3.126	AO	16,250	65,000	07/25/2017	04/01/2028
29736R-AA-8	ESTEE LAUDER CO INC 5.75 15/10/33				1.E FE	1,923,135	138.2746	2,074,120	1,500,000	1,888,483		(24,072)			5.750	3.270	AO	18,208	86,250	07/16/2019	10/15/2033

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
298736-AL-3	EURONET WORLDWIDE INC 0.75 15/03/49			2	2.B FE	4,771,316	113.0410	4,696,854	4,155,000	4,636,124		(99,109)			0.750	(1.887)	MS	9,176	24,150	12/22/2020	03/15/2049
30040W-AC-2	EVERSOURCE ENERGY 2.75 15/03/22			2	2.A FE	3,034,830	102.6378	3,079,133	3,000,000	3,009,421		(8,157)			2.750	2.467	MS	24,292	82,500	10/18/2017	03/15/2022
30212P-AP-0	EXPEDIA GROUP INC 3.8 15/02/28			2	2.C FE	294,000	107.4133	375,947	350,000	298,121		4,121			3.800	6.396	FA	5,024	6,650	04/02/2020	02/15/2028
30212P-AR-6	EXPEDIA GROUP INC 3.25 15/02/30			2	2.C FE	82,125	104.0741	104,074	100,000	83,106		981			3.250	5.621	FA	1,228	1,625	04/14/2020	02/15/2030
302508-AQ-9	FMR LLC 7.57 15/06/29				1.E FE	2,871,597	147.3779	3,316,002	2,250,000	2,637,554		(35,915)			7.570	5.067	JD	7,570	170,325	06/05/2017	06/15/2029
30251G-BA-4	FMG RESOURCES AUG 2006 4.5 15/09/27		D	2	3.A FE	531,250	111.0990	555,495	500,000	529,561		(1,689)			4.500	3.477	MS	6,625	11,250	07/28/2020	09/15/2027
31562Q-AF-4	FIAT CHRYSLER AUTOMOBILE 5.25 15/04/23		D		3.A FE	613,750	107.2500	643,500	600,000	606,937		(2,805)			5.250	4.717	AO	6,650	31,500	06/21/2018	04/15/2023
31677Q-BM-0	FIFTH THIRD BANK 3.95 28/07/25			2	1.G FE	2,016,460	114.2349	2,284,699	2,000,000	2,011,777		(2,358)			3.950	3.807	JJ	33,575	79,000	12/19/2018	07/28/2025
337358-BH-7	WELLS FARGO & CO 7.574 01/08/26				2.B FE	2,030,000	131.7038	2,634,075	2,000,000	2,043,092		(6,071)			7.574	7.106	FA	63,117	151,480	06/01/1999	08/01/2026
33767D-AB-1	FIRSTCASH INC 4.625 01/09/28			2	3.B FE	150,000	103.1250	154,688	150,000	150,000					4.625	4.625	MS	2,409		08/12/2020	09/01/2028
337932-AJ-6	FIRSTENERGY CORP 4.85 15/07/47			2	3.B FE	1,229,000	124.4495	1,244,495	1,000,000	1,228,710		(290)			4.850	3.509	JJ	22,364		12/10/2020	07/15/2047
33803W-AA-7	FISHERS LANE ASSOC LLC 3.666 05/08/30				1.B	2,360,509	112.2706	2,537,234	2,259,928	2,310,318		(26,533)			3.666	3.181	MON	5,984	82,849	06/05/2017	08/05/2030
33835L-AB-1	FIVERR INTERNATIONAL LTD 0 01/11/25	@	D		4.A Z	276,010	120.6900	322,242	267,000	267,000		(9,010)				(0.651)				10/08/2020	11/01/2025
34110Q-AL-2	DUKE ENERGY FLORIDA LLC 6.75 01/02/28				1.G FE	569,857	130.2616	586,177	450,000	534,853		(10,276)			6.750	3.719	FA	12,656	30,375	06/05/2017	02/01/2028
345370-CQ-1	FORD MOTOR COMPANY 4.75 15/01/43				3.B FE	2,118,344	102.0000	2,524,500	2,475,000	2,122,442		4,098			4.750	6.023	JJ	54,209	27,906	11/05/2020	01/15/2043
345397-A4-5	FORD MOTOR CREDIT CO LLC 4.271 09/01/27			2	3.A FE	219,875	105.5000	263,750	250,000	222,199		2,324			4.271	6.507	JJ	5,101	5,339	05/12/2020	01/09/2027
345397-XL-2	FORD MOTOR CREDIT CO LLC 4.134 04/08/25				3.B FE	498,000	104.8750	629,250	600,000	509,316		11,316			4.134	8.083	FA	10,128	12,402	04/08/2020	08/04/2025
347466-AC-8	IRWIN LAND LLC 5.17 15/12/35				1.E FE	2,563,480	127.8838	2,557,677	2,000,000	2,554,546		(8,934)			5.170	2.218	JD	4,596	51,700	10/19/2020	12/15/2035
347466-AE-4	IRWIN LAND LLC 5.3 15/12/35				1.F FE	746,891	116.9967	889,774	760,512	750,473		963			5.300	5.501	JD	1,791	40,307	02/16/2012	12/15/2035
34959J-AK-4	FORTIVE CORPORATION 0.875 15/02/22				2.B FE	705,387	102.8684	736,538	716,000	704,924		4,999			0.875	2.358	FA	2,328	5,014	06/04/2020	02/15/2022
34960P-AB-7	FORTRESS TRANS & INFRAST 6.5 01/10/25			2	3.C FE	402,125	104.5110	418,044	400,000	402,168		(219)			6.500	6.413	AO	6,500	26,000	11/04/2019	10/01/2025
34960P-AC-5	FORTRESS TRANS & INFRAST 9.75 01/08/27			2	3.C FE	150,000	114.6250	171,938	150,000	150,000					9.750	9.750	FA	6,216		07/23/2020	08/01/2027
35671D-CC-7	FREEPORT-MCMORAN INC 5 01/09/27			2	3.A FE	1,950,000	106.0000	2,067,000	1,950,000	1,950,000					5.000	5.000	MS	32,500	101,833	08/01/2019	09/01/2027
36158F-AA-8	SWISS RE AMERICA HOLDING 7 15/02/26				1.F FE	1,280,010	127.1786	1,271,786	1,000,000	1,127,637		(21,846)			7.000	4.226	FA	26,444	70,000	12/13/2012	02/15/2026
361841-AP-4	GLP CAPITAL LP / FIN II 4 15/01/30			2	2.C FE	400,438	108.6260	488,817	450,000	403,067		2,632			4.000	5.465	JJ	8,300	9,000	05/01/2020	01/15/2030
364760-AM-0	GAP INC/THE 8.625 15/05/25			2	3.B FE	495,000	111.5270	501,872	450,000	489,225		(5,775)			8.625	5.083	MN	4,959	20,269	07/28/2020	05/15/2025
369550-BD-9	GENERAL DYNAMICS CORP 3.375 15/05/23			2	1.F FE	1,245,500	106.9361	1,336,702	1,250,000	1,247,755		891			3.375	3.454	MN	5,391	42,188	05/22/2018	05/15/2023
37045V-AF-7	GENERAL MOTORS CO 6.25 02/10/43				2.C FE	879,037	134.8969	1,112,900	825,000	878,459		(578)			6.250	5.739	AO	12,747	25,781	06/30/2020	10/02/2043
373298-BU-1	GEORGIA-PACIFIC LLC 8.875 15/05/31				1.G FE	3,016,780	161.6390	3,232,781	2,000,000	2,677,254		(49,394)			8.875	4.737	MN	22,681	177,500	12/13/2012	05/15/2031
37331N-AD-3	GEORGIA-PACIFIC LLC 3.734 15/07/23			2	1.G FE	1,285,340	107.2830	1,367,858	1,275,000	1,280,162		(2,124)			3.734	3.550	JJ	21,953	47,609	06/27/2018	07/15/2023
375558-AZ-6	GILEAD SCIENCES INC 3.5 01/02/25			2	2.A FE	2,969,490	110.4672	3,314,017	3,000,000	2,979,889		4,479			3.500	3.677	FA	43,750	105,000	08/09/2018	02/01/2025

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
375558-BF-9	GILEAD SCIENCES INC 3.65 01/03/26			2	2.A FE	154,050	113.4482	170,172	150,000	152,485		(458)			3.650	3.285	MS	1,825	5,475	06/05/2017	03/01/2026
37960J-AA-6	GLOBAL AIR LEASE CO LTD 6.5 15/09/24		D	2	4.A FE	246,869	89.2500	393,062	440,406	245,526		(1,107)	197,466		6.500	23.887	MS	8,429	26,163	09/15/2020	09/15/2024
380355-AD-9	GOEASY LTD 5.375 01/12/24		A	2	3.C FE	488,025	104.0000	520,000	500,000	489,435		1,410			5.375	6.004	JD	2,240	27,174	05/12/2020	12/01/2024
38141G-WJ-9	GOLDMAN SACHS GROUP INC 2.908 05/06/23			2	2.A FE	1,756,160	103.5551	1,812,213	1,750,000	1,752,012		(1,359)			2.908	2.826	MJSD	3,675	50,890	10/16/2017	06/05/2023
39121J-AE-0	GREAT RIVER ENERGY 6.254 01/07/38				1.G FE	1,458,858	121.1802	1,900,910	1,568,665	1,483,476		10,655			6.254	7.342	JJ	49,052	98,104	06/20/2008	07/01/2038
39807U-AB-2	GREYSTAR REAL ESTATE PAR 5.75 01/12/25			2	4.A FE	409,000	101.9000	407,600	400,000	407,600	(530)	(870)			5.750	5.015	JD	1,917	11,500	08/21/2020	12/01/2025
401617-AD-7	GUESS INC 2 15/04/24				4.B Z										2.000		AO	(225)		12/03/2020	04/15/2024
40390D-AA-3	HLF FIN SARL LLC/HERBALI 7.25 15/08/26			2	3.C FE	659,000	106.0935	689,608	650,000	657,259		(1,091)			7.250	6.989	FA	17,803	41,688	02/25/2020	08/15/2026
404119-BX-6	HCA INC 4.125 15/06/29			2	2.C FE	422,220	116.0082	464,033	400,000	419,698		(2,051)			4.125	3.436	JD	733	16,500	10/08/2019	06/15/2029
404119-CA-5	HCA INC 3.5 01/09/30			2	3.B FE	526,250	106.2576	531,288	500,000	525,336		(914)			3.500	2.871	MS	5,833	8,993	08/11/2020	09/01/2030
404121-AJ-4	HCA INC 5.625 01/09/28			2	3.B FE	1,719,875	118.0000	1,917,500	1,625,000	1,713,641		(755)			5.625	4.733	MS	30,469	91,406	06/14/2019	09/01/2028
40414L-AK-5	HEALTHPEAK PROPERTIES 4.2 01/03/24			2	2.A FE	2,593,072	109.7578	2,743,945	2,500,000	2,542,204		(13,481)			4.200	3.590	MS	35,000	105,000	06/05/2017	03/01/2024
404280-AW-9	HSBC HOLDINGS PLC 4.3 08/03/26		D		1.F FE	530,698	115.2155	576,077	500,000	519,301		(3,336)			4.300	3.486	MS	6,749	21,500	06/05/2017	03/08/2026
404280-BX-6	HSBC HOLDINGS PLC 4.292 12/09/26		D	2	1.F FE	3,379,860	113.9680	3,419,041	3,000,000	3,351,971		(27,889)			4.292	1.693	MJSD	38,986	64,380	08/06/2020	09/12/2026
413086-AH-2	HARMAN INTL IND 4.15 15/05/25			2	2.A FE	2,407,692	111.3477	2,557,656	2,297,000	2,365,326		(15,188)			4.150	3.377	MN	12,180	95,326	03/25/2019	05/15/2025
42330P-AK-3	HELIX ENERGY SOLUTIONS 6.75 15/02/26				4.C	349,706	103.8605	347,933	335,000	344,816	(4,748)	(142)			6.750	5.775	FA	8,605		12/10/2020	02/15/2026
427866-AL-2	HERSHEY COMPANY 7.2 15/08/27				1.F FE	1,306,650	132.8071	1,328,071	1,000,000	1,211,770		(27,805)			7.200	3.602	FA	27,200	72,000	06/05/2017	08/15/2027
428102-AC-1	HESS MIDSTREAM OPERATION 5.625 15/02/26			2	3.A FE	732,188	104.0000	780,000	750,000	733,822		1,634			5.625	6.127	FA	15,938	31,641	06/30/2020	02/15/2026
432833-AF-8	HILTON DOMESTIC OPERATIN 4.875 15/01/30			2	3.B FE	1,133,125	109.2500	1,256,375	1,150,000	1,134,577		1,452			4.875	5.081	JJ	25,851	10,969	07/23/2020	01/15/2030
432833-AG-6	HILTON DOMESTIC OPERATIN 5.375 01/05/25			2	3.B FE	50,000	106.2500	53,125	50,000	50,000					5.375	5.375	MN	448	1,418	04/16/2020	05/01/2025
432833-AH-4	HILTON DOMESTIC OPERATIN 5.75 01/05/28			2	3.B FE	50,000	108.7500	54,375	50,000	50,000					5.750	5.750	MN	479	1,517	04/16/2020	05/01/2028
432833-AJ-0	HILTON DOMESTIC OPERATIN 3.75 01/05/29			2	3.B FE	360,500	104.2690	364,942	350,000	360,442		(58)			3.750	3.336	MN	1,094		12/09/2020	05/01/2029
43283Q-AB-6	HILTON GRAND VACA LLC/IN 6.125 01/12/24			2	3.C FE	569,563	104.7500	576,125	550,000	568,866		(696)			6.125	5.545	JD	2,807	16,844	08/31/2020	12/01/2024
44267D-AD-9	HOWARD HUGHES CORP 5.375 01/08/28			2	3.C FE	867,750	107.5500	914,175	850,000	867,385		(365)			5.375	4.943	FA	16,879		11/12/2020	08/01/2028
443510-AF-9	HUBBELL INC 3.625 15/11/22				2.A FE	1,679,771	105.5880	1,769,656	1,676,000	1,677,654		(838)			3.625	3.571	MN	7,763	60,755	05/22/2018	11/15/2022
443510-AG-7	HUBBELL INC 3.35 01/03/26			2	2.A FE	404,833	109.9036	439,614	400,000	402,965		(548)			3.350	3.187	MS	4,467	13,400	06/05/2017	03/01/2026
444454-AD-4	HUGHES SATELLITE SYSTEMS 5.25 01/08/26				3.A FE	477,688	110.3750	551,875	500,000	482,728		2,502			5.250	5.985	FA	10,938	26,250	11/28/2018	08/01/2026
444454-AF-9	HUGHES SATELLITE SYSTEMS 6.625 01/08/26				4.B FE	88,250	113.1470	113,147	100,000	89,561		1,311			6.625	9.010	FA	2,760	3,313	03/19/2020	08/01/2026
44644A-AB-3	HUNTINGTON NATIONAL BANK 2.5 07/08/22			2	1.G FE	997,620	103.2623	1,032,623	1,000,000	999,204		480			2.500	2.551	FA	10,000	25,000	08/02/2017	08/07/2022
44644A-AE-7	HUNTINGTON NATIONAL BANK 3.55 06/10/23			2	1.G FE	1,746,150	108.2695	1,894,715	1,750,000	1,747,832		732			3.550	3.597	AO	14,668	62,125	08/16/2018	10/06/2023
448579-AG-7	HYATT HOTELS CORP 4.375 15/09/28			2	2.C FE	118,750	109.9155	137,394	125,000	119,177		427			4.375	5.107	MS	1,610	2,734	04/14/2020	09/15/2028
448579-AJ-1	HYATT HOTELS CORP 5.75 23/04/30			2	2.C FE	125,000	122.9289	153,661	125,000	125,000					5.750	5.750	AO	1,358	3,594	04/21/2020	04/23/2030
44932F-AA-5	IAC FINANCECO 2 INC 0.875 15/06/26				4.A	488,824	182.5600	830,648	455,000	481,980		(4,976)			0.875	(0.205)	JD	177	3,981	08/14/2019	06/15/2026

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
44932K-AA-4	IAC FINANCECO 3 INC 2 15/01/30				3.A ND*	223,063	193.6666	271,133	140,000	221,088		(1,975)			2.000	(3.412)	JJ	1,291		11/12/2020	01/15/2030
44963B-AE-8	IHO VERWALTUNGS GMBH 6 15/05/27		D	2	3.B FE	488,250	106.0000	503,500	475,000	487,586		(664)			6.000	5.425	MN	3,642	14,250	09/28/2020	05/15/2027
449669-AK-6	MOSAIC GLOBAL HOLDINGS 7.3 15/01/28				2.C FE	1,258,110	128.4318	1,284,318	1,000,000	1,137,798		(15,947)			7.300	4.976	JJ	33,661	73,000	11/10/2011	01/15/2028
45031U-CG-4	ISTAR INC 4.25 01/08/25			2	3.C FE	500,000	98.7500	493,750	500,000	493,750	(6,250)				4.250	4.250	FA	8,854	13,281	12/06/2019	08/01/2025
451102-BT-3	ICAHN ENTERPRISES/FIN 6.25 15/05/26			2	3.C FE	456,224	105.8900	476,505	450,000	454,489		(1,170)			6.250	5.923	MN	3,594	28,125	06/24/2019	05/15/2026
451102-BZ-9	ICAHN ENTERPRISES/FIN 5.25 15/05/27			2	3.C FE	962,175	107.2000	1,018,400	950,000	961,009		(1,166)			5.250	5.022	MN	6,373	40,556	07/28/2020	05/15/2027
452327-AH-2	ILLUMINA INC 0.5 15/06/21				2.B FE	2,968,400	146.1373	3,352,389	2,294,000	2,441,420		(352,013)			0.500	(13.014)	JD	510	11,470	03/03/2020	06/15/2021
452327-AK-5	ILLUMINA INC 0 15/08/23	@			2.B FE	4,047,707	112.7106	4,197,341	3,724,000	3,724,000		(304,068)				(2.511)				12/22/2020	08/15/2023
456837-AH-6	ING GROEP NV 3.95 29/03/27		D		1.G FE	1,008,180	115.6782	1,156,782	1,000,000	1,006,647		(924)			3.950	3.830	MS	10,094	39,500	04/23/2019	03/29/2027
45686X-CC-5	INGERSOLL-RAND CO 6.13 18/11/27				2.B FE	1,696,250	125.0764	1,844,876	1,475,000	1,475,000		(7,161)			6.130	6.130	MN	11,553	90,418	12/11/2013	11/18/2027
457153-AF-1	INGRAM MICRO INC 5 10/08/22			2	3.A FE	272,938	103.1717	283,722	275,000	274,970		1,357			5.000	5.007	FA	5,385	13,750	07/31/2018	08/10/2022
457153-AG-9	INGRAM MICRO INC 5.45 15/12/24			2	3.A FE	399,500	115.0241	460,096	400,000	399,630		73			5.450	5.474	JD	969	21,800	03/01/2018	12/15/2024
457187-AB-8	INGREDION INC 3.2 01/10/26			2	2.B FE	1,846,340	111.2345	2,224,691	2,000,000	1,881,619		17,718			3.200	4.365	AO	16,000	64,000	12/13/2018	10/01/2026
45772F-AE-7	INPHI CORP 0.75 15/04/25				4.C	375,233	140.3027	399,863	285,000	370,991		(4,242)			0.750	(5.453)	AO	451	463	12/08/2020	04/15/2025
457985-AL-3	INTEGRA LIFESCIENCES HLD 0.5 15/08/25				4.A	380,000	110.0417	418,158	380,000	380,000					0.500	0.500	FA	718	992	02/05/2020	08/15/2025
458140-AS-9	INTEL CORP 3.7 29/07/25			2	1.E FE	1,725,466	113.1531	1,923,602	1,700,000	1,717,117		(3,603)			3.700	3.449	JJ	26,558	62,900	08/14/2018	07/29/2025
459200-AR-2	IBM CORP 6.22 01/08/27				1.F FE	3,075,695	131.0818	3,277,046	2,500,000	2,971,982		(63,736)			6.220	3.052	FA	64,792	155,500	07/16/2019	08/01/2027
460599-AC-7	INTERNATIONAL GAME TECH 6.5 15/02/25			2	3.C FE	811,688	111.8020	838,515	750,000	789,039		(5,208)			6.500	4.929	FA	18,417	48,750	03/23/2018	02/15/2025
460690-BL-3	INTERPUBLIC GROUP COS 4.2 15/04/24				2.B FE	1,015,420	111.2658	1,112,658	1,000,000	1,008,912		(2,488)			4.200	3.911	AO	8,867	42,000	04/13/2018	04/15/2024
46115H-AT-4	INTESA SANPAOLO SPA 5.017 26/06/24		D		3.A FE	495,331	109.4078	547,039	500,000	497,252		750			5.017	5.190	JD	348	25,085	08/13/2019	06/26/2024
46115H-AW-7	INTESA SANPAOLO SPA 5.71 15/01/26		D		3.A FE	549,625	114.4592	572,296	500,000	546,370		(3,255)			5.710	3.692	JJ	13,165		08/28/2020	01/15/2026
46132F-AA-8	INVESCO FINANCE PLC 3.125 30/11/22		D		2.A FE	1,410,750	105.0255	1,575,382	1,500,000	1,478,226		10,730			3.125	3.912	MN	4,036	46,875	12/11/2013	11/30/2022
46266T-AA-6	IQVIA INC 5 15/05/27			2	3.C FE	413,750	106.3025	425,210	400,000	410,405		(2,450)			5.000	4.272	MN	2,556	20,000	08/13/2019	05/15/2027
46284V-AE-1	IRON MOUNTAIN INC 5.25 15/03/28			2	3.C FE	566,625	105.5290	633,174	600,000	569,299		2,612			5.250	6.213	MS	9,275	24,938	03/19/2020	03/15/2028
46284V-AG-6	IRON MOUNTAIN INC 5 15/07/28			2	3.C FE	361,375	106.2370	371,830	350,000	361,021		(354)			5.000	4.614	JJ	9,188		07/23/2020	07/15/2028
465685-AM-7	ITC HOLDINGS CORP 2.7 15/11/22			2	2.B FE	999,160	104.0612	1,040,612	1,000,000	999,672		168			2.700	2.718	MN	3,450	27,000	11/09/2017	11/15/2022
46590X-AA-4	JBS USA/FOOD/FINANCE 6.5 15/04/29			2	3.B FE	579,938	116.4100	698,460	600,000	581,165		1,337			6.500	7.073	AO	8,233	39,000	03/20/2020	04/15/2029
46611J-AB-8	JBG/ROCKVILLE NCI CAMPUS 6.1 15/07/33				1.C FE	1,250,000	117.9054	1,179,054	1,000,000	1,217,367		(23,773)			6.100	3.026	MON	2,711	61,000	08/09/2019	07/15/2033
46625H-HF-0	JPMORGAN CHASE & CO 6.4 15/05/38				1.F FE	680,150	154.8489	774,245	500,000	654,042		(6,054)			6.400	3.947	MN	4,089	32,000	05/17/2016	05/15/2038
46650C-AA-7	JBS INVESTMENTS II GMBH 7 15/01/26		D	2	3.A FE	1,010,313	107.9700	1,079,700	1,000,000	1,008,784		(848)			7.000	6.855	JJ	32,278	70,000	02/07/2019	01/15/2026
47232M-AE-2	JEFFERIES FIN LLC / JFIN 6.25 03/06/26			2	3.C FE	1,139,375	103.5315	1,138,846	1,100,000	1,126,486	(12,308)	(581)			6.250	5.134	JD	5,729	21,875	12/08/2020	06/03/2026
48128D-AC-1	JP MORGAN CHASE BANK NA 0.125 01/01/23				1.C FE	523,714	115.4375	519,469	450,000	508,993		(14,722)			0.125	(6.015)	JJ	281		07/14/2020	01/01/2023
48129K-AE-0	JPMORGAN CHASE FINANCIAL 0.25 01/05/23				1.F FE	776,010	107.2500	831,188	775,000	775,640		(274)			0.250	0.215	MN	323	1,938	08/20/2019	05/01/2023
48242W-AB-2	KBR INC 2.5 01/11/23				4.A	892,339	136.8153	1,028,851	752,000	850,209		(33,247)			2.500	(1.964)	MN	3,133	17,988	06/30/2020	11/01/2023
482480-AG-5	KLA CORP 4.1 15/03/29			2	2.A FE	2,111,660	119.8462	2,396,923	2,000,000	2,096,188		(10,346)			4.100	3.409	MS	24,144	82,000	06/25/2019	03/15/2029
48666K-AY-5	KB HOME 4.8 15/11/29			2	3.C FE	365,125	109.7500	384,125	350,000	363,876		(1,249)			4.800	4.237	MN	2,147	17,313	02/10/2020	11/15/2029

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
49306S-AA-4	KEY BANK NA 3.18 15/10/27				1.G FE	1,972,700	103.6838	2,073,677	2,000,000	1,979,098		2,696			3.180	3.352	MN	6,890	63,600	07/23/2018	10/15/2027
49326E-ED-1	KEYCORP 5.1 24/03/21				2.A FE	1,661,603	101.0480	1,515,720	1,500,000	1,508,837		(37,284)			5.100	2.565	MS	20,612	76,500	06/05/2017	03/24/2021
494368-AS-2	KIMBERLY-CLARK CORP 6.375 01/01/28				1.F FE	749,422	130.8851	785,311	600,000	705,067		(12,988)			6.375	3.547	JJ	19,125	38,250	06/05/2017	01/01/2028
494386-AB-1	KIMBERLY-CLARK DE MEXICO 3.8 08/04/24		D		2.A FE	1,027,880	107.8160	1,078,160	1,000,000	1,010,453		(2,968)			3.800	3.461	AO	8,761	38,000	07/17/2014	04/08/2024
50077L-AB-2	KRAFT HEINZ FOODS CO 4.375 01/06/46			2	3.A FE	1,482,157	108.1945	1,677,015	1,550,000	1,488,688		6,531			4.375	4.641	JD	5,651	67,813	04/08/2020	06/01/2046
50077L-AL-0	KRAFT HEINZ FOODS CO 5 15/07/35			2	3.A FE	1,021,878	121.2242	1,121,324	925,000	1,017,865		(4,013)			5.000	4.061	JJ	21,326	23,125	06/02/2020	07/15/2035
501797-AR-5	L BRANDS INC 7.5 15/06/29			2	4.B FE	800,625	111.2500	834,375	750,000	798,965		(1,660)			7.500	6.364	JD	2,500	28,125	09/03/2020	06/15/2029
50187T-AE-6	LGI HOMES INC 6.875 15/07/26			2	4.A FE	427,000	105.0000	420,000	400,000	420,000	(1,377)	(5,623)			6.875	3.210	JJ	12,681		07/31/2020	07/15/2026
505588-BJ-1	LACLEDE GAS CO 3.4 15/08/23			2	1.F FE	1,713,048	106.7473	1,814,704	1,700,000	1,705,795		(2,349)			3.400	3.250	FA	21,836	57,800	06/05/2017	08/15/2023
505742-AG-1	LADDER CAP FIN LLLP/CORP 5.25 01/10/25			2	3.B FE	933,175	99.7500	952,613	955,000	935,859		1,686			5.250	5.736	AO	12,534	37,013	11/16/2020	10/01/2025
512807-AN-8	LAM RESEARCH CORP 3.8 15/03/25			2	1.G FE	1,037,167	112.4102	1,124,102	1,000,000	1,020,670		(4,816)			3.800	3.243	MS	11,189	38,000	06/05/2017	03/15/2025
524901-AV-7	LEGG MASON INC 4.75 15/03/26				1.G FE	3,747,940	118.7445	4,156,059	3,500,000	3,647,661		(25,153)			4.750	3.856	MS	48,951	166,250	03/21/2017	03/15/2026
526057-BW-3	LENNAR CORP 4.875 15/12/23			2	2.C FE	423,938	110.5000	469,625	425,000	424,578		130			4.875	4.911	JD	921	20,719	11/06/2015	12/15/2023
527298-BM-4	LEVEL 3 FINANCING INC 5.25 15/03/26			2	3.B FE	1,119,688	103.3300	1,136,630	1,100,000	1,114,529		(3,015)			5.250	4.908	AO	12,192	57,750	08/14/2019	03/15/2026
530610-AD-6	LIBERTY INTERACTIVE LLC 1.75 30/09/46			2	4.B FE	313,492	195.8269	558,107	285,000	298,728		(5,838)			1.750	0.007	MJSD		4,988	04/11/2018	09/30/2046
531229-AB-8	LIBERTY MEDIA CORP 1.375 15/10/23				4.B	845,401	126.3999	993,503	786,000	817,039		(11,092)			1.375	0.003	AO	2,282	10,808	03/20/2020	10/15/2023
531229-AE-2	LIBERTY MEDIA CORP 2.25 30/09/46			2	2.A FE	1,153,661	101.0081	1,020,534	1,010,349	1,073,050	22,689	(64,678)			2.250	(5.642)	MJSD	5,942	35,942	06/04/2020	09/30/2046
531229-AF-9	LIBERTY MEDIA CORP 1 30/01/23				4.B	409,266	127.4246	471,471	370,000	400,922		(8,343)			1.000	(2.885)	JJ	1,552	1,850	07/07/2020	01/30/2023
531229-AH-5	LIBERTY MEDIA CORP 2.25 01/12/48			2	4.B	592,889	121.9858	650,185	533,000	561,117		(29,153)			2.250	(3.374)	MJSD	999	10,896	03/04/2020	12/01/2048
536797-AF-0	LITHIA MOTORS INC 4.375 15/01/31			2	3.B FE	450,000	107.2500	482,625	450,000	450,000					4.375	4.375	JJ	4,484		09/30/2020	01/15/2031
538146-AC-5	LIVEPERSON INC 0 15/12/26	@			4.B Z	361,161	109.2326	389,960	357,000	357,000		(4,161)				(0.189)				12/07/2020	12/15/2026
54866N-BL-2	LOWE'S COMPANIES INC 7.59 18/06/27				2.A FE	405,136	135.7083	407,125	300,000	371,797		(9,741)			7.590	3.455	MS	7,590	22,770	06/05/2017	06/18/2027
54866N-BP-3	LOWE'S COMPANIES INC 7.2 01/09/27				2.A FE	1,199,260	128.3389	1,283,389	1,000,000	1,085,754		(10,297)			7.200	5.654	MS	24,000	72,000	09/22/2004	09/01/2027
55024U-AD-1	LUMENTUM HOLDINGS INC 0.5 15/12/26				3.C	1,133,605	121.9400	1,218,181	999,000	1,122,941		(10,663)			0.500	(1.483)	JD	222	3,146	11/12/2020	12/15/2026
55261F-AJ-3	M&T BANK CORPORATION 3.55 26/07/23			2	1.G FE	3,356,635	108.0401	3,619,343	3,350,000	3,353,561		(1,354)			3.550	3.505	JJ	51,204	118,925	08/27/2018	07/26/2023
55272X-AA-0	MFA FINANCIAL INC 6.25 15/06/24				3.C FE	119,425	99.4981	169,147	170,000	125,659		6,234			6.250	16.141	JD	472	10,625	04/21/2020	06/15/2024
552953-CF-6	MGM RESORTS INTL 5.5 15/04/27			2	3.C FE	358,945	111.4500	430,197	386,000	360,789		1,916			5.500	6.786	AO	4,482	13,219	05/12/2020	04/15/2027
552953-CH-2	MGM RESORTS INTL 4.75 15/10/28			2	3.C FE	759,375	107.1870	803,903	750,000	759,230		(145)			4.750	4.557	AO	7,719		11/05/2020	10/15/2028
55303X-AJ-4	MGM GROWTH/MGM FINANCE 5.75 01/02/27			2	3.C FE	454,250	112.1870	504,842	450,000	453,903		(347)			5.750	5.576	FA	10,781	12,938	05/14/2020	02/01/2027
55303X-AK-1	MGM GROWTH/MGM FINANCE 4.625 15/06/25			2	3.C FE	150,000	107.1000	160,650	150,000	150,000					4.625	4.625	JD	308	3,661	06/02/2020	06/15/2025
55303X-AL-9	MGM GROWTH/MGM FINANCE 3.875 15/02/29			2	3.C FE	358,313	102.2500	357,875	350,000	357,875	(379)	(58)			3.875	3.532	FA	1,582		12/03/2020	02/15/2029
55305B-AS-0	M/I HOMES INC 4.95 01/02/28			2	3.C FE	576,875	105.8550	608,666	575,000	576,718		(157)			4.950	4.884	FA	11,859	14,943	06/17/2020	02/01/2028
55342U-AH-7	MPT OPER PARTNERSP/FINL 5 15/10/27			2	3.A FE	764,500	106.3750	824,406	775,000	767,060		940			5.000	5.181	AO	8,181	38,750	02/21/2018	10/15/2027
55608J-AE-8	MACQUARIE GROUP LTD 6.25 14/01/21		D		1.G FE	1,117,562	100.1443	1,001,443	1,000,000	1,001,331		(33,717)			6.250	2.823	JJ	28,993	62,500	06/05/2017	01/14/2021

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55616P-AA-2	MACY'S INC 8.375 15/06/25			2	3.A FE	732,750	111.0500	777,350	700,000	731,406		(1,344)			8.375	7.172	JD	2,606	30,452	11/05/2020	06/15/2025
559222-AQ-7	MAGNA INTERNATIONAL INC 3.625 15/06/24		A	2	1.G FE	1,979,720	109.5567	2,191,135	2,000,000	1,987,163		3,407			3.625	3.823	JD	3,222	72,500	10/03/2018	06/15/2024
559222-AV-6	MAGNA INTERNATIONAL INC 2.45 15/06/30		A	2	1.G FE	1,059,330	107.5686	1,075,686	1,000,000	1,057,808		(1,522)			2.450	1.769	JD	1,089	12,250	09/23/2020	06/15/2030
565849-AE-6	MARATHON OIL CORP 6.6 01/10/37				2.C FE	259,688	123.6079	309,020	250,000	259,512		(175)			6.600	6.233	AO	4,125	8,250	06/09/2020	10/01/2037
57164P-AF-3	MARRIOTT OWNERSHIP RESOR 4.75 15/01/28			2	4.B FE	826,781	101.5000	862,750	850,000	819,880		(6,901)			4.750	5.346	MS	11,888	31,007	07/30/2020	01/15/2028
571748-AV-4	MARSH & MCLENNAN COS INC 3.5 03/06/24			2	2.A FE	1,993,180	109.0636	2,181,273	2,000,000	1,995,795		1,134			3.500	3.565	JD	5,444	70,000	08/16/2018	06/03/2024
571903-BD-4	MARRIOTT INTERNATIONAL 5.75 01/05/25			2	2.C FE	124,995	116.9701	146,213	125,000	124,996		1			5.750	5.751	MN	1,198	3,893	04/14/2020	05/01/2025
57665R-AJ-5	MATCH GROUP INC 5.625 15/02/29			2	3.B FE	718,438	109.0000	763,000	700,000	716,060		(2,377)			5.625	5.141	FA	14,875	39,375	02/05/2020	02/15/2029
58013M-EU-4	MCDONALD'S CORP 3.375 26/05/25			2	2.A FE	349,468	111.0568	388,699	350,000	349,744		53			3.375	3.393	MN	1,148	11,813	05/19/2015	05/26/2025
582839-AH-9	MEAD JOHNSON NUTRITION C 4.125 15/11/25			2	1.G FE	3,171,720	115.3810	3,461,429	3,000,000	3,101,489		(19,963)			4.125	3.335	MN	15,813	123,750	04/25/2017	11/15/2025
58502B-AC-0	MEDNAX INC 6.25 15/01/27			2	4.A FE	737,688	107.2460	777,534	725,000	737,240		(264)			6.250	6.109	JJ	20,894	45,313	04/03/2019	01/15/2027
585055-BT-2	MEDTRONIC INC 4.375 15/03/35				1.G FE	1,759,215	134.6596	2,168,019	1,610,000	1,734,920		(6,584)			4.375	3.674	MS	20,740	70,438	06/05/2017	03/15/2035
58547D-AA-7	MELCO RESORTS FINANCE 4.875 06/06/25		D	2	3.B FE	396,625	103.0520	412,208	400,000	397,570		381			4.875	5.005	JD	1,354	19,500	03/09/2018	06/06/2025
58547D-AD-1	MELCO RESORTS FINANCE 5.375 04/12/29		D	2	3.B FE	359,625	103.8199	363,370	350,000	359,608		(17)			5.375	5.219	JD	1,411	9,406	08/14/2020	12/04/2029
589331-AE-7	MERCK SHARP & DOHME CORP 5.95 01/12/28				1.E FE	3,986,250	132.2440	3,967,320	3,000,000	3,972,812		(13,438)			5.950	1.590	JD	14,875	89,250	11/16/2020	12/01/2028
59001K-AF-7	MERITOR INC 3.25 15/10/37			2	3.C FE	254,137	114.7767	258,248	225,000	253,470		(667)			3.250	0.572	AO	1,544		11/17/2020	10/15/2037
59217G-AQ-2	MET LIFE GLOB FUNDING I 3.875 11/04/22				1.D FE	1,017,290	104.5151	1,045,151	1,000,000	1,002,589		(1,939)			3.875	3.668	AO	8,611	38,750	04/23/2012	04/11/2022
594918-BS-2	MICROSOFT CORP 3.45 08/08/36			2	1.A FE	392,797	123.3127	493,251	400,000	393,806		291			3.450	3.580	FA	5,482	13,800	06/05/2017	08/08/2036
59562H-AJ-7	MIDAMERICAN FUNDING LLC 6.927 01/03/29				1.G FE	2,837,007	141.3241	3,109,129	2,200,000	2,593,799		(39,412)			6.927	4.325	MS	50,798	152,394	06/05/2017	03/01/2029
599191-AA-1	MILEAGE PLUS HLDINGS LLC 6.5 20/06/27			2	2.C PL	395,000	107.5000	430,000	400,000	395,283		283			6.500	6.725	MJSD	794	12,206	06/25/2020	06/20/2027
60688Q-AS-4	MIZUHO BANK LTD 3.5 21/03/23		D		1.F FE	2,017,440	106.6455	2,132,910	2,000,000	2,004,492		(1,911)			3.500	3.395	MS	19,444	70,000	05/29/2013	03/21/2023
608190-AJ-3	MOHAWK INDUSTRIES INC 3.85 01/02/23			2	2.A FE	2,288,266	106.2177	2,368,654	2,230,000	2,250,074		(10,432)			3.850	3.344	FA	35,773	85,855	06/05/2017	02/01/2023
60856B-AC-8	MOLEX ELECTRONICS TECH 3.9 15/04/25			2	2.B FE	1,069,352	103.4663	1,069,842	1,034,000	1,054,631		(4,686)			3.900	3.371	AO	8,513	40,326	09/25/2017	04/15/2025
61744Y-AQ-1	MORGAN STANLEY 3.737 24/04/24			2	1.F FE	997,880	107.5958	1,075,958	1,000,000	998,178		945			3.737	3.796	JAJO	6,955	37,370	04/25/2018	04/24/2024
61746B-EF-9	MORGAN STANLEY 3.625 20/01/27				2.A FE	989,990	114.5216	1,145,216	1,000,000	993,502		939			3.625	3.745	JJ	16,212	36,250	01/17/2017	01/20/2027
626717-AH-5	MURPHY OIL CORP 6.875 15/08/24			2	3.C FE	341,125	101.7700	330,753	325,000	330,753	(3,451)	(4,155)			6.875	4.978	FA	8,441	22,344	06/27/2019	08/15/2024
626717-AM-4	MURPHY OIL CORP 5.875 01/12/27			2	3.C FE	475,000	99.0000	470,250	475,000	470,250	(4,750)				5.875	5.875	JD	2,326	28,216	11/13/2019	12/01/2027
626738-AD-0	MURPHY OIL USA INC 5.625 01/05/27			2	3.B FE	175,000	105.7500	185,063	175,000	175,000					5.625	5.625	MN	1,641	9,844	04/20/2017	05/01/2027
626738-AE-8	MURPHY OIL USA INC 4.75 15/09/29			2	3.B FE	656,188	106.3750	691,438	650,000	655,833		(275)			4.750	4.666	MS	9,091	31,047	09/04/2019	09/15/2029
629377-CC-4	NRG ENERGY INC 6.625 15/01/27			2	3.B FE	429,563	105.6040	422,416	400,000	418,735		(6,917)			6.625	3.934	JJ	12,219	26,500	08/14/2019	01/15/2027
63254A-AE-8	NATIONAL AUSTRALIA BK/NY 3 20/01/23		D		1.D FE	1,418,130	105.4330	1,581,495	1,500,000	1,479,943		9,224			3.000	3.676	JJ	20,125	45,000	06/20/2013	01/20/2023
637432-NL-5	NATIONAL RURAL UTIL COOP 2.95 07/02/24			2	1.E FE	1,935,080	106.9575	2,139,150	2,000,000	1,960,904		11,695			2.950	3.617	FA	23,600	59,000	09/25/2018	02/07/2024
63938C-AB-4	NAVIENT CORP 5.875 25/10/24				3.C FE	533,375	106.2500	584,375	550,000	540,895		5,137			5.875	6.370	AO	5,924	32,313	02/04/2019	10/25/2024
63938C-AH-1	NAVIENT CORP 6.75 25/06/25				3.C FE	363,188	108.7500	353,438	325,000	353,438	(3,648)	(6,102)			6.750	4.325	JD	366	21,938	01/10/2020	06/25/2025

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1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
63938C-AJ-7	NAVIENT CORP 6.75 15/06/26				3.C FE	209,500	108.6250	217,250	200,000	207,842		(1,183)			6.750	5.908	JD	600	13,500	07/26/2019	06/15/2026
64110L-AT-3	NETFLIX INC 5.875 15/11/28				3.B FE	1,799,500	119.8750	2,097,813	1,750,000	1,793,493	(4,617)	(1,972)			5.875	5.492	MN	13,137	95,469	07/28/2020	11/15/2028
64110L-AV-8	NETFLIX INC 4.875 15/06/30			2	3.C FE	413,125	115.0000	460,000	400,000	412,135		(990)			4.875	4.475	JD	867	22,208	01/16/2020	06/15/2030
647551-AC-4	NEW MOUNTAIN FINANCE COR 5.75 15/08/23			2	2.C PL	436,198	102.7500	428,468	417,000	430,009		(5,089)			5.750	4.365	FA	9,058	23,978	12/05/2019	08/15/2023
649840-CQ-6	NY STATE ELECTRIC & GAS 3.25 01/12/26			2	1.G FE	2,000,120	111.9560	2,239,119	2,000,000	2,000,082		(13)			3.250	3.249	JD	5,417	65,000	07/07/2017	12/01/2026
651229-AY-2	NEWELL BRANDS INC 5.5 01/04/46			2	3.B FE	1,104,063	127.5000	1,338,750	1,050,000	1,102,975	2,821	(1,037)			5.500	5.143	AO	15,750	60,375	01/23/2020	04/01/2046
651290-AQ-1	NEWFIELD EXPLORATION CO 5.625 01/07/24				3.A FE	489,313	107.1134	535,567	500,000	489,915		603			5.625	6.268	JJ	14,063		10/02/2020	07/01/2024
65341B-AD-8	NEXTERA ENERGY PARTNERS 0 15/11/25	@			3.B Z	474,548	99.7815	481,945	483,000	474,674		127				0.357				12/01/2020	11/15/2025
65366H-AB-9	NICE SYSTEMS INC 1.25 15/01/24				3.A	234,525	340.1401	425,175	125,000	193,441		(29,316)			1.250	(13.277)	JJ	720	1,563	08/16/2019	01/15/2024
656531-AD-2	EQUINOR ASA 7.15 15/11/25		D		1.D FE	1,767,879	127.7355	1,880,267	1,472,000	1,679,789		(37,918)			7.150	3.963	MN	13,448	105,248	10/18/2018	11/15/2025
665859-AN-4	NORTHERN TRUST CORP 2.375 02/08/22				1.F FE	756,709	103.3350	775,012	750,000	752,150		(1,315)			2.375	2.191	FA	7,372	17,813	06/05/2017	08/02/2022
66679N-AA-8	NORTHRIVER MIDSTREAM FIN 5.625 15/02/26		A	2	3.C FE	348,037	103.2800	361,480	350,000	348,102		66			5.625	5.747	AO	4,156		10/09/2020	02/15/2026
669771-AS-6	NOVA GAS TRANSMISSION 7.875 01/04/23		A		2.A FE	1,265,000	115.3121	1,153,121	1,000,000	1,074,835		(30,928)			7.875	4.380	AO	19,688	78,750	01/10/2014	04/01/2023
66977W-AQ-2	NOVA CHEMICALS CORP 4.875 01/06/24		A	2	3.C FE	250,000	104.1250	260,313	250,000	250,000					4.875	4.875	JD	1,016	12,188	05/25/2017	06/01/2024
66977W-AR-0	NOVA CHEMICALS CORP 5.25 01/06/27		A	2	3.C FE	354,250	106.5520	372,932	350,000	354,389		139			5.250	5.017	JD	1,531	9,188	11/19/2020	06/01/2027
670008-AD-3	NOVELLUS SYSTEMS INC 2.625 15/05/41				1.G FE	394,842	1,481.0953	933,090	63,000	355,335		(28,557)			2.625	(7.258)	MN	211	1,808	08/16/2019	05/15/2041
67059T-AE-5	NUSTAR LOGISTICS LP 5.625 28/04/27			2	3.C FE	446,113	106.5000	473,925	445,000	445,902		(121)			5.625	5.586	AO	4,380	25,031	03/19/2019	04/28/2027
674599-CR-4	OCCIDENTAL PETROLEUM COR 3.2 15/08/26			2	3.C FE	1,351,875	93.5000	1,799,875	1,925,000	1,397,629		45,754			3.200	9.518	FA	23,271	30,800	05/13/2020	08/15/2026
674599-CY-9	OCCIDENTAL PETROLEUM COR 4.4 15/08/49			2	3.C FE	226,625	84.2800	294,980	350,000	227,500		879			4.400	7.326	FA	5,818	7,700	04/09/2020	08/15/2049
674599-EB-7	OCCIDENTAL PETROLEUM COR 5.875 01/09/25			2	3.B FE	776,250	106.5000	825,375	775,000	776,174		(76)			5.875	5.836	MS	15,809		08/31/2020	09/01/2025
677071-AN-2	OHANA MILITARY COMM LLC 5.558 01/10/36				1.D FE	1,842,170	131.5234	1,775,567	1,350,000	1,832,152		(10,017)			5.558	2.038	AO	18,758	37,517	09/22/2020	10/01/2036
677415-CF-6	OHIO POWER COMPANY 6.6 15/02/33				1.G FE	1,319,520	138.8900	1,388,900	1,000,000	1,266,644		(16,941)			6.600	3.845	FA	24,933	66,000	09/26/2017	02/15/2033
678858-BU-4	OKLAHOMA G&E CO 3.3 15/03/30			2	1.G FE	1,131,790	114.3409	1,143,409	1,000,000	1,127,794		(3,996)			3.300	1.719	MS	9,717	16,500	09/10/2020	03/15/2030
680223-AK-0	OLD REPUBLIC INTL CORP 3.875 26/08/26			2	2.B FE	499,095	114.8648	574,324	500,000	499,446		86			3.875	3.897	FA	6,727	19,375	08/23/2016	08/26/2026
680665-AJ-5	OLIN CORP 5.125 15/09/27			2	3.C FE	915,063	104.6140	941,526	900,000	912,090	471	(2,664)			5.125	4.798	MS	13,581	38,438	08/11/2020	09/15/2027
682189-AP-0	ON SEMICONDUCTOR CORP 1.625 15/10/23				3.B FE	260,844	167.5484	368,607	220,000	253,575		(7,269)			1.625	(3.566)	AO	755	1,788	06/03/2020	10/15/2023
68245X-AH-2	1011778 BC / NEW RED FIN 3.875 15/01/28		A	2	3.B FE	300,750	101.5770	304,731	300,000	300,611		(139)			3.875	3.816	MS	3,423	11,334	01/27/2020	01/15/2028
68327L-AC-0	CADILLAC FAIRVIEW PRP TR 4.125 01/02/29		A	2	1.E FE	1,128,990	114.4619	1,144,619	1,000,000	1,111,812		(12,730)			4.125	2.549	FA	17,188	41,250	08/22/2019	02/01/2029
683715-AB-2	OPEN TEXT CORP 5.875 01/06/26		A	2	3.B FE	513,750	103.8750	519,375	500,000	511,554		(1,164)			5.875	5.508	JD	2,448	29,375	01/17/2019	06/01/2026
69145L-AA-2	OXFORD FIN LLC/CO-ISS II 6.375 15/12/22			2	4.B FE	790,563	99.7500	773,063	775,000	773,063	(10,729)	(2,918)			6.375	5.162	JD	2,196	49,406	06/25/2018	12/15/2022
69318F-AG-3	PBF HOLDING CO LLC 7.25 15/06/25			2	4.A FE	160,137	64.8235	162,059	250,000	162,059		1,922	69,238		7.250	19.002	JD	806	18,125	05/27/2020	06/15/2025
69318F-AK-4	PBF HOLDING CO LLC 9.25 15/05/25			2	3.B FE	513,500	98.5900	468,303	475,000	468,303	(40,119)	(5,079)			9.250	6.328	MN	5,614	22,213	07/23/2020	05/15/2025

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69331C-AH-1	PG&E CORP 5 01/07/28			2	3.C FE	500,000	106.5000	532,500	500,000	500,000					5.000	5.000	JJ	13,056		06/18/2020	07/01/2028
69331C-AJ-7	PG&E CORP 5.25 01/07/30			2	3.C FE	575,000	110.0000	632,500	575,000	575,000					5.250	5.250	JJ	15,765		06/18/2020	07/01/2030
693506-AQ-0	PPG INDUSTRIES INC 9 01/05/21				2.A FE	1,057,860	102.7026	770,270	750,000	764,569		(42,436)			9.000	3.182	MN	11,250	67,500	05/07/2013	05/01/2021
69352P-AF-0	PPL CAPITAL FUNDING INC 3.4 01/06/23			2	2.A FE	1,648,006	106.1991	1,773,525	1,670,000	1,658,673		4,394			3.400	3.693	JD	4,732	56,780	06/28/2018	06/01/2023
69370C-AC-4	PTC INC 4 15/02/28			2	3.C FE	625,000	104.8125	655,078	625,000	625,000					4.000	4.000	FA	9,444	12,639	01/30/2020	02/15/2028
694606-AA-2	PACIFIC LIFE INSURANCE C 7.9 30/12/23				1.F FE	1,864,563	118.5160	1,742,185	1,470,000	1,599,202		(39,142)			7.900	4.751	JD	323	116,130	01/28/2013	12/30/2023
697435-AD-7	PALO ALTO NETWORKS 0.75 01/07/23				4.C FE	1,595,440	141.0405	2,067,654	1,466,000	1,577,583		(16,662)			0.750	(2.148)	JJ	5,498	5,233	12/04/2020	07/01/2023
69867D-AA-6	PANTHER BF AGGREGATOR 2 6.25 15/05/26			2	4.A FE	500,625	107.2500	536,250	500,000	500,068		(68)			6.250	6.315	MN	3,993	31,250	04/01/2020	05/15/2026
69888X-AA-7	PAR PHARMACEUTICAL INC 7.5 01/04/27			2	4.B FE	587,125	108.5000	596,750	550,000	568,889		(18,236)			7.500	6.836	AO	10,313	41,250	02/21/2020	04/01/2027
701885-AD-7	PARSLEY ENERGY LLC/FINAN 5.375 15/01/25			2	3.C FE	414,000	102.8400	411,360	400,000	410,881	1,909	(3,028)			5.375	4.478	JJ	9,914	21,500	12/17/2019	01/15/2025
701885-AJ-4	PARSLEY ENERGY LLC/FINAN 4.125 15/02/28			2	3.C FE	90,000	105.0000	105,000	100,000	90,623		623			4.125	5.731	FA	1,558	2,108	05/21/2020	02/15/2028
712704-AA-3	PEOPLE'S UNITED FIN INC 3.65 06/12/22			2	2.B FE	2,272,223	104.7513	2,304,530	2,200,000	2,219,755		(11,261)			3.650	3.102	JD	5,576	80,300	06/05/2017	12/06/2022
716442-AH-1	SUNCOR ENERGY INC 5.35 15/07/33		A		2.A FE	1,968,549	121.8053	2,119,413	1,740,000	1,931,642		(11,359)			5.350	4.218	JJ	42,925	93,090	07/26/2017	07/15/2033
718546-AK-0	PHILLIPS 66 4.65 15/11/34			2	2.A FE	1,176,884	121.1536	1,344,805	1,110,000	1,166,417		(3,091)			4.650	4.154	MN	6,595	51,615	06/05/2017	11/15/2034
718546-AR-5	PHILLIPS 66 3.9 15/03/28			2	2.A FE	727,208	115.1483	811,796	705,000	723,352		(2,292)			3.900	3.478	MS	8,096	27,495	04/15/2019	03/15/2028
72147K-AE-8	PILGRIM'S PRIDE CORP 5.875 30/09/27			2	3.A FE	520,750	108.4610	542,305	500,000	516,558		(3,297)			5.875	5.046	MS	7,425	29,375	11/01/2019	09/30/2027
723787-AN-7	PIONEER NATURAL RESOURCE 0.25 15/05/25				2.B FE	6,532,563	132.8689	7,884,438	5,934,000	6,479,467		(53,096)			0.250	(1.714)	MN	1,896	6,547	12/03/2020	05/15/2025
724479-AL-4	PITNEY BOWES INC 5.375 15/05/22			2	4.A FE	612,875	102.7500	616,500	600,000	611,370		(1,505)			5.375	3.869	MN	4,121	16,125	10/27/2020	05/15/2022
72650R-BM-3	PLAINS ALL AMER PIPELINE 3.55 15/12/29			2	3.A FE	389,250	104.6504	470,927	450,000	392,387		3,137			3.550	5.352	JD	710	19,924	05/07/2020	12/15/2029
73102Q-AA-4	POLAR TANKERS INC 5.951 10/05/37				1.G FE	684,152	123.9256	743,553	600,000	667,348		(5,352)			5.951	4.529	MN	5,058	35,706	06/05/2017	05/10/2037
737446-AP-9	POST HOLDINGS INC 5.5 15/12/29			2	4.B FE	660,938	109.1250	682,031	625,000	657,008		(3,327)			5.500	4.713	JD	1,528	34,375	10/21/2019	12/15/2029
74052B-AA-5	PREMIER HEALTH PARTNERS 2.911 15/11/26			2	2.A FE	1,870,941	105.0713	2,101,426	2,000,000	1,916,583		12,451			2.911	3.704	MN	7,439	58,220	06/05/2017	11/15/2026
741503-AW-6	BOOKING HOLDINGS INC 3.65 15/03/25			2	1.G FE	2,802,973	110.6597	3,043,141	2,750,000	2,779,469		(6,882)			3.650	3.361	MS	29,555	100,375	06/05/2017	03/15/2025
741503-AX-4	BOOKING HOLDINGS INC 0.9 15/09/21				1.G	510,000	115.9028	556,333	480,000	496,339		(13,661)			0.900	(3.833)	MS	2,172	2,160	05/29/2020	09/15/2021
74166M-AC-0	PRIME SECSRVC BRW/FINANC 5.75 15/04/26				3.C FE	357,000	109.5000	383,250	350,000	355,831		(927)			5.750	5.387	MS	5,926	20,125	09/13/2019	04/15/2026
74166M-AE-6	PRIME SECSRVC BRW/FINANC 6.25 15/01/28			2	4.C FE	330,375	107.3590	348,917	325,000	330,236		(139)			6.250	5.867	JJ	9,366	6,523	11/05/2020	01/15/2028
74166N-AA-2	ADT SEC CORP 4.875 15/07/32				3.C FE	526,125	108.3750	650,250	600,000	531,105		3,958			4.875	6.287	JJ	13,488	19,500	05/28/2020	07/15/2032
743424-AF-0	PROOFPOINT INC 0.25 15/08/24				4.A YE	539,363	111.9641	584,453	522,000	535,444	3,550	(3,132)			0.250	(0.451)	FA	493	1,090	09/02/2020	08/15/2024
74348T-AT-9	PROSPECT CAPITAL CORP 6.375 01/03/25				2.C FE	680,888	102.6661	677,596	660,000	680,765		(123)			6.375	5.553	MS	14,025		12/29/2020	03/01/2025
743917-AH-9	PRUDENTIAL INSURANCE CO 8.3 01/07/25				1.F FE	939,730	129.6212	1,296,212	1,000,000	973,825		4,512			8.300	9.009	JJ	41,500	83,000	07/22/2009	07/01/2025
745867-AW-1	PULTEGROUP INC 5.5 01/03/26			2	2.C FE	555,813	118.9915	654,453	550,000	554,440		(769)			5.500	5.313	MS	10,083	30,250	03/01/2019	03/01/2026
747262-AY-9	QVC INC 4.75 15/02/27			2	3.A FE	990,688	107.2500	1,072,500	1,000,000	991,599		911			4.750	4.946	FA	17,944	25,201	08/12/2020	02/15/2027
74949L-AC-6	RELX CAPITAL INC 4 18/03/29			2	2.A FE	1,098,630	118.7101	1,187,101	1,000,000	1,085,834		(9,486)			4.000	2.797	MS	11,444	40,000	08/22/2019	03/18/2029
74967X-AA-1	RH 0 15/06/23	@			4.A ND*	475,502	234.3519	949,125	405,000	405,000		(70,502)				(4.782)				03/04/2020	06/15/2023

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1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
751212-AC-5	RALPH LAUREN CORP 3.75 15/09/25			2	1.G FE	1,030,180	112.3988	1,123,988	1,000,000	1,022,613		(4,552)			3.750	3.214	MS	11,042	37,500	04/23/2019	09/15/2025
75419T-AA-1	RATTLER MIDSTREAM LP 5.625 15/07/25			2	3.A FE	100,000	105.6250	105,625	100,000	100,000					5.625	5.625	JJ	2,609		07/09/2020	07/15/2025
754730-AE-9	RAYMOND JAMES FINANCIAL 3.625 15/09/26				2.A FE	1,053,439	114.7162	1,215,992	1,060,000	1,055,785		651			3.625	3.702	MS	11,314	38,425	03/21/2017	09/15/2026
754907-AA-1	RAYONIER INC 3.75 01/04/22			2	2.C FE	1,259,363	102.8760	1,285,950	1,250,000	1,251,401		(1,347)			3.750	3.636	AO	11,719	46,875	05/27/2014	04/01/2022
75625Q-AC-3	RECKITT BENCKISER TSY 2.375 24/06/22		D	2	1.G FE	1,456,024	102.8354	1,568,241	1,525,000	1,498,362		17,209			2.375	3.588	JD	704	36,219	06/18/2018	06/24/2022
75625Q-AD-1	RECKITT BENCKISER TSY 2.75 26/06/24		D	2	1.G FE	1,906,200	106.9465	2,138,929	2,000,000	1,944,637		14,643			2.750	3.596	JD	764	55,000	04/12/2018	06/26/2024
75737F-AB-4	REDFIN CORP 0 15/10/25	@			4.C IF	215,520	119.5148	250,981	210,000	210,000		(5,520)				(0.518)				10/16/2020	10/15/2025
758075-AC-9	REDWOOD TRUST INC 4.75 15/08/23				4.B FE	125,000	94.2951	188,590	200,000	136,703		11,703			4.750	20.425	FA	3,589	4,750	04/21/2020	08/15/2023
76680R-AG-2	RINGCENTRAL INC 0 15/03/26	@			3.B IF	493,277	115.7362	577,523	499,000	493,516		239				0.214				10/30/2020	03/15/2026
767754-CL-6	RITE AID CORP 8 15/11/26			2	5.A FE	205,231	107.0000	256,800	240,000	211,191		5,960			8.000	10.770	JJ	8,213	17,466	03/18/2020	11/15/2026
77509N-AF-0	ROGERS COMMUNICATIONS IN 8.75 01/05/32		A		2.A FE	1,511,730	153.5667	1,650,842	1,075,000	1,432,933		(23,039)			8.750	4.913	MN	15,677	94,063	05/08/2017	05/01/2032
776743-AF-3	ROPER TECHNOLOGIES INC 4.2 15/09/28			2	2.A FE	664,308	119.2727	715,636	600,000	655,397		(6,580)			4.200	2.826	MS	7,420	25,200	08/16/2019	09/15/2028
780153-AY-8	ROYAL CARIBBEAN CRUISES 10.875 01/06/23			2	3.B FE	49,000	113.7880	56,894	50,000	49,175		175			10.875	11.662	JJ	2,507	846	05/13/2020	06/01/2023
780153-AZ-5	ROYAL CARIBBEAN CRUISES 11.5 01/06/25			2	3.B FE	681,656	116.9050	818,335	700,000	683,342		1,686			11.500	12.200	JJ	37,119	12,522	05/14/2020	06/01/2025
780153-BA-9	ROYAL CARIBBEAN CRUISES 4.25 15/06/23				4.B	534,926	132.9244	673,927	507,000	530,026		(4,901)			4.250	2.466	JD	474	11,133	10/29/2020	06/15/2023
780153-BC-5	ROYAL CARIBBEAN CRUISES 9.125 15/06/23			2	4.B FE	330,786	108.5000	352,625	325,000	329,718		(1,068)			9.125	8.406	JD	1,318	15,322	06/04/2020	06/15/2023
780153-BE-1	ROYAL CARIBBEAN CRUISES 2.875 15/11/23				4.A Z	132,690	119.5000	157,740	132,000	132,646		(44)			2.875	2.698	MN	791		10/14/2020	11/15/2023
78355H-KD-0	RYDER SYSTEM INC 2.8 01/03/22			2	2.B FE	1,952,420	102.5739	2,051,479	2,000,000	1,982,785		14,165			2.800	3.553	MS	18,667	56,000	10/18/2018	03/01/2022
78442F-ET-1	NAVIENT CORP 6.125 25/03/24				3.C FE	631,313	106.7500	667,188	625,000	628,324		(921)			6.125	5.946	MS	10,208	38,281	03/25/2019	03/25/2024
78573N-AC-6	SABRE GLBL INC 9.25 15/04/25			2	4.B FE	273,125	119.0000	297,500	250,000	271,606		(1,519)			9.250	6.880	AO	4,882	11,434	08/21/2020	04/15/2025
78573N-AD-4	SABRE GLBL INC 4 15/04/25				4.A	250,246	179.4500	366,078	204,000	246,622		(3,624)			4.000	(0.785)	AO	1,723	4,035	08/19/2020	04/15/2025
79466L-AE-4	SALESFORCE.COM INC 3.25 11/04/23			2	1.F FE	1,988,500	106.5308	2,130,615	2,000,000	1,994,310		2,360			3.250	3.380	AO	14,444	65,000	06/19/2018	04/11/2023
79546V-AL-0	SALLY HOLDINGS/SALLY CAP 5.625 01/12/25			2	4.B FE	179,375	102.7500	179,813	175,000	179,270		(105)			5.625	4.903	JD	820	4,922	11/20/2020	12/01/2025
79546V-AM-8	SALLY HOLDINGS/SALLY CAP 8.75 30/04/25			2	3.C FE	608,625	111.0000	666,000	600,000	605,959		(2,666)			8.750	7.975	AO	8,896	27,125	05/11/2020	04/30/2025
806851-AG-6	SCHLUMBERGER HLDGS CORP 4 21/12/25			2	2.A FE	137,086	113.6314	146,584	129,000	133,844		(936)			4.000	3.144	JD	143	5,160	05/18/2017	12/21/2025
806851-AK-7	SCHLUMBERGER HLDGS CORP 3.9 17/05/28			2	2.A FE	1,988,266	113.0122	2,209,388	1,955,000	1,962,386		(1,324)			3.900	3.816	MN	9,319	76,245	05/18/2017	05/17/2028
806854-AH-8	SCHLUMBERGER INVESTMENT 3.65 01/12/23		D	2	1.F FE	1,996,547	108.5638	2,144,135	1,975,000	1,986,698		(4,115)			3.650	3.418	JD	6,007	72,088	07/13/2018	12/01/2023
808513-AY-1	CHARLES SCHWAB CORP 3.55 01/02/24			2	1.F FE	2,995,830	109.3235	3,279,705	3,000,000	2,997,456		766			3.550	3.579	FA	44,375	106,500	10/29/2018	02/01/2024
81180W-BB-6	SEAGATE HDD CAYMAN 3.375 15/07/31			2	3.A FE	731,250	100.5410	754,058	750,000	731,311		61			3.375	3.660	JJ	1,617		12/11/2020	07/15/2031
81211K-AK-6	SEALED AIR CORP 6.875 15/07/33				3.C FE	867,625	132.0000	957,000	725,000	860,250		(6,901)			6.875	4.886	JJ	22,984	30,938	02/12/2020	07/15/2033
81725W-AJ-2	SENSATA TECHNOLOGIES BV 5 01/10/25				3.C FE	474,750	111.2500	500,625	450,000	461,742		(11,669)			5.000	4.391	AO	5,625	22,500	08/14/2019	10/01/2025
81761L-AA-0	SERVICE PROPERTIES TRUST 7.5 15/09/25			2	3.B FE	914,688	115.2319	979,471	850,000	909,719		(4,969)			7.500	5.720	MS	18,771	15,583	07/23/2020	09/15/2025
81762P-AC-6	SERVICENOW INC 0 01/06/22	@			2.B	110,385	407.6525	224,209	55,000	55,000		(45,358)				(22.007)				08/08/2019	06/01/2022

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
81783Q-AC-9	SEVEN GENERATIONS ENERGY 5.375 30/09/25		A	2	3.C FE	201,625	101.7500	203,500	200,000	201,230	373	(392)			5.375	5.135	MS	2,688	10,750	01/23/2020	09/30/2025
82088K-AG-3	SHEA HOMES LP/FNDG CP 4.75 01/04/29			2	4.A FE	200,000	102.7500	205,500	200,000	200,000					4.750	4.750	AO	2,454		09/14/2020	04/01/2029
82452J-AA-7	SHIFT4 PAYMENTS INC 0 15/12/25	@			4.B Z	212,000	122.0285	258,700	212,000	212,000										12/03/2020	12/15/2025
82509L-AA-5	SHOPIFY INC 0.125 01/11/25		A		3.B IF	485,950	117.7500	544,005	462,000	484,654		(1,297)			0.125	(0.847)	MN	165		09/29/2020	11/01/2025
826200-AD-9	SIEMENS FINANCIERINGSMAT 6.125 17/08/26		D		1.E FE	2,145,920	129.6333	2,592,666	2,000,000	2,064,834		(9,577)			6.125	5.455	FA	45,597	122,500	02/11/2010	08/17/2026
82620K-AD-5	SIEMENS FINANCIERINGSMAT 2.9 27/05/22		D		1.E FE	2,132,958	103.1970	2,234,215	2,165,000	2,152,787		8,333			2.900	3.311	MN	5,930	62,785	07/19/2018	05/27/2022
826919-AC-6	SILICON LABORATORIES INC 0.625 15/06/25				3.B	847,558	125.5967	965,839	769,000	846,725		(833)			0.625	(1.449)	JD	214	1,630	12/21/2020	06/15/2025
829259-AY-6	SINCLAIR TELEVISION GROU 5.5 01/03/30			2	4.B FE	712,688	104.0000	728,000	700,000	712,211	558	(469)			5.500	5.336	JD	3,208	38,928	02/21/2020	03/01/2030
82967N-BA-5	SIRIUS XM RADIO INC 5 01/08/27			2	3.C FE	1,221,063	106.2510	1,275,012	1,200,000	1,218,203		(2,027)			5.000	4.759	FA	25,000	60,000	08/13/2019	08/01/2027
82967N-BG-2	SIRIUS XM RADIO INC 4.125 01/07/30			2	3.C FE	521,250	106.4375	532,188	500,000	520,381		(869)			4.125	3.567	JJ	11,458		07/23/2020	07/01/2030
830867-AB-3	DELTA AIR LINES/SKYMILES 4.75 20/10/28				2.B FE	250,000	109.1512	272,878	250,000	250,000					4.750	4.750	JAJO	3,233		09/16/2020	10/20/2028
842434-CQ-3	SOUTHERN CALIF GAS CO 2.6 15/06/26			2	1.D FE	998,060	108.6298	1,086,298	1,000,000	998,886		187			2.600	2.622	JD	1,156	26,000	05/31/2016	06/15/2026
842587-CU-9	SOUTHERN CO 2.95 01/07/23			2	2.B FE	999,150	105.8964	1,058,964	1,000,000	999,690		118			2.950	2.963	JJ	14,750	29,500	05/19/2016	07/01/2023
84265V-AH-8	SOUTHERN COPPER CORP 3.875 23/04/25				2.A FE	2,030,180	110.9464	2,218,927	2,000,000	2,017,405		(3,661)			3.875	3.657	AO	14,639	77,500	04/28/2017	04/23/2025
844741-BD-9	SOUTHWEST AIRLINES CO 2.75 16/11/22			2	2.A FE	1,945,940	103.2264	2,064,529	2,000,000	1,975,544		12,397			2.750	3.423	MN	6,875	55,000	07/17/2018	11/16/2022
844741-BG-2	SOUTHWEST AIRLINES CO 1.25 01/05/25				2.A FE	6,205,531	145.2500	7,894,338	5,435,000	6,135,897		(69,635)			1.250	(1.452)	MN	11,323	30,406	12/03/2020	05/01/2025
844895-AV-4	SOUTHWEST GAS CORP 3.875 01/04/22			2	1.G FE	2,020,580	103.2297	2,064,595	2,000,000	2,006,335		(6,097)			3.875	3.553	AO	19,375	77,500	08/06/2018	04/01/2022
845467-AP-4	SOUTHWESTERN ENERGY CO 8.375 15/09/28			2	3.C FE	556,563	108.5000	596,750	550,000	556,457		(106)			8.375	8.170	MS	15,866		08/19/2020	09/15/2028
84859B-AA-9	SPIRIT LOYALTY KY LTD/IP 8 20/09/25			2	3.C FE	767,995	112.0000	840,000	750,000	766,848		(1,147)			8.000	7.302	JAJO	17,333		09/08/2020	09/20/2025
848637-AE-4	SPLUNK INC 1.125 15/06/27				3.C	1,141,582	103.9353	1,143,288	1,100,000	1,115,543	(24,097)	(1,943)			1.125	0.577	JD	550	6,531	11/06/2020	06/15/2027
85172F-AN-9	SPRINGLEAF FINANCE CORP 7.125 15/03/26				3.C FE	1,559,531	118.2500	1,803,313	1,525,000	1,552,253		(4,230)			7.125	6.717	MS	31,993	108,656	04/03/2019	03/15/2026
85172F-AQ-2	SPRINGLEAF FINANCE CORP 6.625 15/01/28			2	3.C FE	200,000	118.7500	237,500	200,000	200,000					6.625	6.625	JJ	6,110	15,679	05/07/2019	01/15/2028
852234-AG-8	SQUARE INC 0 01/05/26	@			3.B Z	259,000	111.4651	288,695	259,000	259,000										11/10/2020	05/01/2026
852234-AH-6	SQUARE INC 0.25 01/11/27				3.B Z	267,000	110.8144	295,874	267,000	267,000					0.250	0.250	MN	89		11/10/2020	11/01/2027
853496-AG-2	STANDARD INDUSTRIES INC 4.375 15/07/30			2	3.B FE	854,500	106.9730	909,271	850,000	854,425		(75)			4.375	4.335	JJ	18,697		06/17/2020	07/15/2030
85571B-AL-9	STARWOOD PROPERTY TRUST 4.75 15/03/25			2	4.A FE	779,500	102.5000	820,000	800,000	785,032		3,097			4.750	5.246	MS	11,189	38,000	02/28/2019	03/15/2025
85771P-AK-8	EQUINOR ASA 2.65 15/01/24		D		1.D FE	2,058,844	106.2050	2,336,511	2,200,000	2,153,765		14,180			2.650	3.379	JJ	26,883	58,300	06/05/2017	01/15/2024
858912-AF-5	STERICYCLE INC 5.375 15/07/24			2	3.C FE	327,969	104.2200	338,715	325,000	327,348		(407)			5.375	5.211	JJ	8,055	18,973	06/10/2019	07/15/2024
860630-AD-4	STIFEL FINANCIAL CORP 4.25 18/07/24				2.C FE	1,226,534	112.3510	1,388,658	1,236,000	1,231,963		1,029			4.250	4.349	JJ	23,784	52,530	08/05/2015	07/18/2024
863667-AN-1	STRYKER CORP 3.5 15/03/26			2	2.A FE	1,404,816	113.0337	1,582,472	1,400,000	1,403,643		(662)			3.500	3.443	MS	14,428	49,000	03/12/2019	03/15/2026
86614W-AC-0	SUMMIT MID HLDS LLC / FI 5.5 15/08/22			2	6. FE	174,366	90.0000	225,000	250,000	175,000	26,656	228	74,384		5.500	27.074	FA	5,194	13,750	07/27/2018	08/15/2022
86765L-AQ-0	SUNOCO LP/FINANCE CORP 6 15/04/27			2	3.C FE	250,625	106.3020	265,755	250,000	250,464		(92)			6.000	5.951	AO	3,167	15,000	03/12/2019	04/15/2027
86787E-AN-7	TRUIST BANK 2.75 01/05/23			2	1.F FE	989,150	105.3149	1,053,149	1,000,000	997,174		1,153			2.750	2.875	MN	4,583	27,500	05/14/2013	05/01/2023

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1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
869099-AH-4	TRUIST BANK 5.375 15/08/22				1.G FE	3,435,865	107.2124	3,296,781	3,075,000	3,191,653		(69,031)			5.375	2.981	FA	62,440	165,281	06/05/2017	08/15/2022
87089H-AA-1	SWISS RE TREASURY (US) 2.875 06/12/22				1.D FE	939,000	102.8046	1,028,046	1,000,000	985,533		7,092			2.875	3.651	JD	1,997	28,750	08/29/2013	12/06/2022
87236Y-AF-5	TD AMERITRADE HOLDING CO 3.3 01/04/27			2	1.F FE	2,028,360	112.0495	2,240,989	2,000,000	2,018,836		(2,809)			3.300	3.128	AO	16,500	66,000	06/15/2017	04/01/2027
87238Q-AD-5	BLACKROCK TCP CAP CORP 4.625 01/03/22				2.C FE	606,375	100.0122	588,072	588,000	596,693		(7,170)			4.625	3.334	MS	9,065	27,195	08/21/2019	03/01/2022
87264A-AS-4	T-MOBILE USA INC 5.125 15/04/25			2	3.B FE	825,000	102.3910	844,726	825,000	825,000					5.125	5.125	AO	8,926	42,281	03/13/2017	04/15/2025
87264A-AV-7	T-MOBILE USA INC 4.75 01/02/28			2	3.B FE	747,000	107.4890	800,793	745,000	746,553		(260)			4.750	4.705	FA	14,745	35,388	04/15/2019	02/01/2028
87265H-AG-4	TRI POINTE GROUP INC 5.7 15/06/28			2	3.C FE	925,125	112.9000	987,875	875,000	922,537		(2,588)			5.700	4.787	JD	2,217	25,630	07/24/2020	06/15/2028
87305Q-CD-1	TTX CO 3.05 15/11/22				1.F FE	1,266,266	104.7164	1,308,956	1,250,000	1,255,881		(3,013)			3.050	2.792	MN	4,872	38,125	06/05/2017	11/15/2022
87422V-AF-5	TALEN ENERGY SUPPLY LLC 7.25 15/05/27			2	3.C FE	558,469	106.5000	585,750	550,000	556,045		(1,539)			7.250	6.884	MN	5,095	39,875	05/09/2019	05/15/2027
87470L-AA-9	TALLGRASS NRG PRTNR/FIN 5.5 15/09/24			2	3.C FE	593,500	101.7500	610,500	600,000	588,966	5,986	(4,270)			5.500	5.974	MS	9,717	23,375	07/23/2020	09/15/2024
87612B-BE-1	TARGA RESOURCES PARTNERS 5.375 01/02/27			2	3.C FE	245,625	105.0370	262,593	250,000	247,989		1,965			5.375	5.531	FA	5,599	13,438	02/05/2019	02/01/2027
87612B-BG-6	TARGA RESOURCES PARTNERS 5 15/01/28			2	3.C FE	144,000	105.5560	158,334	150,000	144,380		380			5.000	5.646	JJ	3,458	3,750	05/21/2020	01/15/2028
87612B-BQ-4	TARGA RESOURCES PARTNERS 5.5 01/03/30			2	3.B FE	879,500	108.5700	949,988	875,000	879,210		(290)			5.500	5.440	MS	16,042	36,628	01/16/2020	03/01/2030
87724R-AJ-1	TAYLOR MORRISON COMM 5.125 01/08/30			2	3.C FE	817,500	112.0000	868,000	775,000	815,988		(1,512)			5.125	4.428	FA	17,542		07/30/2020	08/01/2030
87901J-AH-8	TEGNA INC 5 15/09/29			2	3.C FE	546,688	105.6418	581,030	550,000	546,884		256			5.000	5.140	MS	8,097	25,125	04/13/2020	09/15/2029
87927V-AM-0	TELECOM ITALIA CAPITAL 6 30/09/34		D		3.B FE	345,000	121.8090	365,427	300,000	335,914		(9,086)			6.000	4.808	MS	4,550	18,000	02/05/2020	09/30/2034
87927Y-AA-0	TELECOM ITALIA SPA 5.303 30/05/24		D		3.A FE	909,938	108.7500	1,005,938	925,000	915,510		2,427			5.303	5.636	MN	4,224	49,053	05/21/2019	05/30/2024
87971M-BD-4	TELUS CORP 2.8 16/02/27		A	2	2.A FE	1,852,686	109.8684	2,087,499	1,900,000	1,868,733		4,537			2.800	3.097	FA	19,950	53,200	06/05/2017	02/16/2027
88033G-CX-6	TENET HEALTHCARE CORP 6.25 01/02/27			2	4.B FE	905,888	106.0000	922,200	870,000	900,985		(3,305)			6.250	5.658	FA	22,656	54,375	09/18/2019	02/01/2027
88033G-DA-5	TENET HEALTHCARE CORP 5.125 01/11/27			2	4.A FE	781,875	105.8750	794,063	750,000	775,395	2,320	(6,226)			5.125	4.150	MN	6,406	45,378	12/17/2019	11/01/2027
88033G-DE-7	TENET HEALTHCARE CORP 7.5 01/04/25			2	4.A FE	378,375	109.2500	409,688	375,000	377,825		(550)			7.500	7.240	AO	7,031	13,594	04/03/2020	04/01/2025
881685-AV-3	TEXACO CAPITAL INC 8.875 01/09/21				1.C FE	1,044,711	105.0419	945,377	900,000	932,658		(47,427)			8.875	3.385	MS	26,625	79,875	07/26/2018	09/01/2021
88579Y-BB-6	3M COMPANY 3.25 14/02/24			2	1.E FE	2,992,680	108.7891	3,263,674	3,000,000	2,995,622		1,310			3.250	3.299	FA	37,104	97,500	09/11/2018	02/14/2024
887389-AJ-3	TIMKEN CO 3.875 01/09/24			2	2.C FE	1,245,138	107.4635	1,343,293	1,250,000	1,247,418		641			3.875	3.936	MS	16,146	48,438	05/04/2017	09/01/2024
89114R-5B-8	TORONTO-DOMINION BANK 2.375 08/11/27		A	2	1.F FE	1,233,000	100.9136	1,210,963	1,200,000	1,228,984		(4,016)			2.375	1.510	FMAN	4,196	14,250	07/31/2020	11/08/2027
892231-AA-9	TOWNSQUARE MEDIA INC 6.5 01/04/23			2	4.C FE	354,375	101.7600	356,160	350,000	350,823		(3,145)			6.500	5.561	AO	5,688	22,750	11/07/2019	04/01/2023
892231-AB-7	TOWNSQUARE MEDIA INC 6.875 01/02/26			2	4.B FE	357,406	104.7330	366,566	350,000	357,406					6.875	6.479	FA			12/17/2020	02/01/2026
89233P-5T-9	TOYOTA MOTOR CREDIT CORP 3.3 12/01/22				1.E FE	1,518,607	103.1426	1,547,140	1,500,000	1,504,770		(4,515)			3.300	2.988	JJ	23,238	49,500	06/05/2017	01/12/2022
893647-BL-0	TRANSDIGM INC 5.5 15/11/27			2	4.C FE	275,000	105.1300	289,108	275,000	275,000					5.500	5.500	MN	1,933	15,209	10/29/2019	11/15/2027
89365D-AB-9	TRANSDIGM UK HOLDINGS 6.875 15/05/26			2	4.C FE	221,063	105.6550	237,724	225,000	224,063		2,744			6.875	6.968	MN	1,977	15,469	05/30/2019	05/15/2026
89566E-AG-3	TRISTATE GEN&TRANS ASSN 3.7 01/11/24			2	1.G FE	398,480	108.9692	435,877	400,000	399,063		223			3.700	3.766	MN	2,467	14,800	04/17/2018	11/01/2024
904678-AF-6	UNICREDIT SPA 5.861 19/06/32		D	2	3.A FE	278,125	112.6659	281,665	250,000	277,876		(249)			4.144	2.288	JD	345	7,326	12/03/2020	06/19/2032
904678-AS-8	UNICREDIT SPA 5.459 30/06/35		D	2	3.A FE	782,550	110.0338	825,253	750,000	781,128		(1,422)				(0.428)	JD		20,471	07/23/2020	06/30/2035

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
907818-EH-7	UNION PACIFIC CORP 2.75 01/03/26			2	2.A FE	1,393,305	109.3518	1,640,278	1,500,000	1,420,498		13,624			2.750	3.883	MS	13,750	41,250	12/13/2018	03/01/2026
907818-EQ-7	UNION PACIFIC CORP 3.6 15/09/37			2	2.A FE	499,505	116.6484	583,242	500,000	499,565		19			3.600	3.607	MS	5,300	18,000	09/12/2017	09/15/2037
909214-BV-9	UNISYS CORP 6.875 01/11/27			2	4.B FE	278,375	109.2500	300,438	275,000	278,345		(30)			6.875	6.731	MN	3,256		10/22/2020	11/01/2027
911363-AM-1	UNITED RENTALS NORTH AM 3.875 15/02/31			2	3.C FE	1,312,375	104.9050	1,363,765	1,300,000	1,312,036		(339)			3.875	3.765	FA	19,730		07/31/2020	02/15/2031
911365-BL-7	UNITED RENTALS NORTH AM 5.25 15/01/30			2	3.C FE	375,000	111.0000	416,250	375,000	375,000					5.250	5.250	JJ	9,078	23,242	04/26/2019	01/15/2030
911365-BN-3	UNITED RENTALS NORTH AM 4 15/07/30			2	3.C FE	153,750	105.2500	157,875	150,000	153,692		(58)			4.000	3.813	JJ	2,767		07/28/2020	07/15/2030
913017-AT-6	UNITED TECHNOLOGIES CORP 6.7 01/08/28				2.A FE	264,967	136.1597	272,319	200,000	246,656		(5,342)			6.700	3.229	FA	5,583	13,400	06/05/2017	08/01/2028
913017-DB-2	UNITED TECHNOLOGIES CORP 3.65 16/08/23			2	2.A FE	33,997	107.8170	36,658	34,000	33,998		1			3.650	3.652	FA	465	1,241	08/13/2018	08/16/2023
913026-AT-7	UNITED TELEPHONE FLORIDA 8.375 15/01/25			2	2.C FE	1,347,934	114.1917	1,242,406	1,088,000	1,195,942		(23,137)			8.375	5.625	JJ	42,016	91,120	02/11/2013	01/15/2025
913903-AT-7	UNIVERSAL HEALTH SVCS 5 01/06/26			2	2.C FE	516,250	103.2500	516,250	500,000	512,928		(988)			5.000	4.676	JD	2,083	25,000	06/02/2017	06/01/2026
91832V-AA-2	VOC ESCROW LTD 5 15/02/28			2	4.B FE	553,875	99.2500	521,063	525,000	521,063	(24,094)	(4,781)			5.000	3.893	FA	9,917	26,250	12/13/2019	02/15/2028
91911K-AN-2	BAUSCH HEALTH COS INC 5.5 01/11/25		A	2	3.B FE	125,000	103.6290	129,536	125,000	125,000					5.500	5.500	MN	1,146	6,875	11/14/2017	11/01/2025
92240M-BF-4	VECTOR GROUP LTD 6.125 01/02/25			2	3.C FE	731,313	101.6770	762,578	750,000	735,077	9,434	1,015			6.125	6.429	FA	19,141	30,625	08/06/2020	02/01/2025
92277G-AU-1	VENTAS REALTY LP 3 15/01/30			2	2.A FE	499,610	107.5987	537,994	500,000	499,654		33			3.000	3.009	JJ	6,917	13,500	08/16/2019	01/15/2030
925550-AB-1	VIAVI SOLUTIONS INC 1 01/03/24				4.A FE	645,978	128.1113	677,709	529,000	616,997	530	(28,376)			1.000	(3.857)	MS	1,763	4,520	05/19/2020	03/01/2024
92564R-AB-1	VICI PROPERTIES / NOTE 4.625 01/12/29			2	3.B FE	186,000	107.0000	214,000	200,000	186,800		800			4.625	5.565	JD	771	9,378	04/08/2020	12/01/2029
92564R-AE-5	VICI PROPERTIES / NOTE 4.125 15/08/30			2	3.B FE	633,625	105.5630	686,160	650,000	634,398		776			4.125	4.441	FA	10,129	14,151	07/28/2020	08/15/2030
92676X-AC-1	VIKING CRUISES LTD 6.25 15/05/25			2	5.B FE	173,906	98.0000	171,500	175,000	171,500	(2,708)	152			6.250	6.369	MN	1,398	10,938	12/11/2018	05/15/2025
92769X-AM-7	VIRGIN MEDIA SECURED FIN 5.5 15/08/26		D	2	3.C FE	306,188	103.8750	311,625	300,000	304,510		(400)			5.500	5.284	FA	6,233	16,500	09/26/2016	08/15/2026
92840V-AB-8	VISTRA OPERATIONS CO LLC 5.625 15/02/27			2	3.A FE	516,875	106.3640	531,820	500,000	515,021		(1,143)			5.625	5.054	FA	10,625	28,125	03/18/2019	02/15/2027
948565-AD-8	WEEKLEY HOMES LLC/ FINAN 4.875 15/09/28			2	4.A FE	125,000	104.5000	130,625	125,000	125,000					4.875	4.875	MS	1,659		09/09/2020	09/15/2028
94973V-BG-1	ANTHEM INC 2.75 15/10/42				2.B FE	5,020,197	447.9905	5,693,959	1,271,000	4,742,403		(215,917)			2.750	(4.534)	AO	7,379	31,191	12/03/2020	10/15/2042
95001D-4J-6	WELLS FARGO & COMPANY 3.5 19/06/31			2	2.A FE	877,000	102.4072	898,111	877,000	877,000					5.000	3.619	JD	1,023	30,695	06/24/2019	06/19/2031
95040Q-AJ-3	WELLTOWER INC 3.1 15/01/30			2	2.A FE	999,580	109.4341	1,094,341	1,000,000	999,628		35			3.100	3.105	JJ	14,294	28,072	08/09/2019	01/15/2030
95081Q-AP-9	WESCO DISTRIBUTION INC 7.25 15/06/28			2	3.C FE	969,551	113.7290	1,051,993	925,000	966,562		(2,989)			7.250	6.233	JD	2,981	34,090	07/23/2020	06/15/2028
958102-AP-0	WESTERN DIGITAL CORP 1.5 01/02/24				2.C FE	968,481	99.3946	994,940	1,001,000	977,576		7,236			1.500	2.287	FA	6,256	15,766	10/28/2019	02/01/2024
958667-AC-1	WESTERN MIDSTREAM OPERAT 4.05 01/02/30			2	3.B FE	1,383,375	111.9810	1,679,715	1,500,000	1,389,532		6,169			4.050	5.092	FA	25,313	25,616	08/12/2020	02/01/2030
961214-DZ-3	WESTPAC BANKING CORP 3.65 15/05/23		D		1.D FE	2,000,620	107.9973	2,159,946	2,000,000	2,000,314		(124)			3.650	3.643	MN	9,328	73,000	06/20/2018	05/15/2023
974637-AB-6	WINNEBAGO INDUSTRIES 1.5 01/04/25				2.C FE	360,065	118.4288	355,287	300,000	359,711		(354)			1.500	(2.884)	AO	1,125		12/18/2020	04/01/2025
976826-BE-6	WISCONSIN POWER & LIGHT 6.375 15/08/37				1.G FE	665,913	147.6199	738,099	500,000	645,378		(6,050)			6.375	3.981	FA	12,042	31,875	06/05/2017	08/15/2037
98138H-AF-8	WORKDAY INC 0.25 01/10/22				4.B FE	783,735	167.0953	1,248,202	747,000	766,786		(9,784)			0.250	(1.229)	AO	467	1,711	04/01/2020	10/01/2022
98212B-AJ-2	WPX ENERGY INC 5.25 15/10/27			2	4.A FE	568,375	105.9620	582,791	550,000	564,860		(3,417)			5.250	4.531	AO	6,096	26,163	05/27/2020	10/15/2027

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
98310W-AN-8	WYNDHAM DESTINATIONS INC 5.75 01/04/27			2	3.C FE	860,000	112.0000	952,000	850,000	858,459		(1,013)			5.750	5.555	AO	12,219	41,688	08/03/2020	04/01/2027
98311A-AB-1	WYNDHAM HOTELS & RESORTS 4.375 15/08/28			2	4.A FE	150,000	103.9050	155,858	150,000	150,000					4.375	4.375	FA	2,516		08/10/2020	08/15/2028
983130-AX-3	WYNN LAS VEGAS LLC/CORP 5.25 15/05/27			2	4.A FE	668,250	103.0750	773,063	750,000	672,354		4,104			5.250	7.285	MN	5,031	19,688	07/27/2020	05/15/2027
98313R-AG-1	WYNN MACAU LTD 5.5 15/01/26		D	2	4.A FE	477,594	104.0000	494,000	475,000	477,380		(214)			5.500	5.341	JJ	13,933		08/19/2020	01/15/2026
983793-AG-5	XPO LOGISTICS INC 6.75 15/08/24			2	3.C FE	311,125	106.2500	318,750	300,000	307,045		(448)			6.750	6.448	FA	7,650	20,250	05/30/2019	08/15/2024
983793-AH-3	XPO LOGISTICS INC 6.25 01/05/25			2	3.C FE	536,250	107.6140	538,070	500,000	531,788		(4,462)			6.250	3.653	MN	5,208	15,885	08/11/2020	05/01/2025
98385X-AM-8	XTO ENERGY INC 6.75 01/08/37				1.C FE	993,743	146.1707	1,023,195	700,000	956,550		(10,928)			6.750	3.774	FA	19,688	47,250	06/05/2017	08/01/2037
984121-CL-5	XEROX CORPORATION 4.8 01/03/35				3.B FE	955,688	100.7500	1,007,500	1,000,000	962,851		7,163			4.800	5.170	MS	16,000	48,000	02/06/2020	03/01/2035
98419M-AB-6	XYLEM INC 4.875 01/10/21				2.B FE	542,867	103.2305	516,153	500,000	507,830		(10,152)			4.875	2.771	AO	6,094	24,375	06/05/2017	10/01/2021
98936J-AB-7	ZENDESK INC 0.25 15/03/23				4.A	154,254	228.2269	296,695	130,000	145,215		(7,070)			0.250	(4.664)	MS	96	213	03/20/2020	03/15/2023
98954N-AA-7	ZIGGO BV 5.5 15/01/27		D	2	4.A FE	526,250	104.3750	521,875	500,000	521,875	(1,438)	(2,937)			5.500	3.530	JJ	12,681		08/31/2020	01/15/2027
98978V-AL-7	ZOETIS INC 3 12/09/27			2	2.B FE	1,489,230	111.8987	1,678,481	1,500,000	1,492,427		1,002			3.000	3.084	MS	13,625	45,000	09/12/2017	09/12/2027
98986T-AC-2	ZYNGA INC 0 15/12/26	@			3.B Z	418,000	104.9762	438,801	418,000	418,000										12/15/2020	12/15/2026
AM4657-55-8	VINCI SA 0.375 16/02/22		D		1.G FE	1,346,600	113.4323	1,361,187	1,200,000	1,238,750		(35,355)			0.375	(2.453)	FA	2,438	4,500	03/01/2018	02/16/2022
000000-00-0	STMICROELECTRONICS NV 0.25 03/07/24		D		2.B FE	870,326	183.3495	1,466,796	800,000	842,206		(12,383)			0.250	(1.221)	JJ	989	2,000	10/05/2018	07/03/2024
A02322-84-2	TELENET FINANCE LUX NOTE 5.5 01/03/28		D	2	3.A FE	425,500	106.9750	427,900	400,000	421,794		(3,230)			5.500	3.930	JJ	10,144	22,000	11/20/2019	03/01/2028
BK6867-03-4	STMICROELECTRONICS NV 0 04/08/25	@	D		2.B FE	478,980	122.4095	489,638	400,000	400,000		(78,980)				(3.725)				12/04/2020	08/04/2025
BK6867-06-7	STMICROELECTRONICS NV 0 04/08/27	@	D		2.B Z	1,050,650	122.0604	1,220,604	1,000,000	1,000,000		(50,650)				(0.704)				08/26/2020	08/04/2027
JV9572-72-0	LVMH MOET HENNESSY VUITT 0 16/02/21	@	D		1.E FE	365,988	268.7174	772,562	287,500	287,500		(38,466)				(10.540)				12/13/2018	02/16/2021
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						575,659,819	XXX	625,296,744	544,477,890	566,482,984	(206,428)	(3,579,829)	468,168	0	XXX	XXX	XXX	5,960,906	19,712,276	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						575,659,819	XXX	625,296,744	544,477,890	566,482,984	(206,428)	(3,579,829)	468,168	0	XXX	XXX	XXX	5,960,906	19,712,276	XXX	XXX
Bonds: SVO Identified Funds - Exchange Traded Funds – as Identified by the SVO																					
464287-24-2	ISHARES IBOXX $ INV GRADE CORP BOND ETF	*			2.A	24,187,598	138.1300	27,626,000		24,404,112		192,582					N/A		734,435	09/25/2019	
464288-16-6	ISHARES AGENCY BOND ETF	*			1.A ND*	12,730,750	119.5500	13,150,500		12,819,911		89,161					N/A		162,776	12/27/2019	
464288-58-8	ISHARES MBS ETF	*			1.A	10,798,000	110.1300	11,013,000		10,785,190		(12,810)					N/A		231,410	12/18/2019	
464288-63-8	ISHARES INTERMEDIATE TERM CORP BOND ETF	*			2.B	42,780,130	61.7900	45,168,490		42,647,397		(132,733)					N/A		1,107,800	06/30/2020	
464288-64-6	ISHARES TRUST ISHARES 1-5 YE INV GR CORP	*			2.A	10,019,100	55.1700	10,040,940		10,019,100							N/A			12/18/2020	
5899999 - Bonds - SVO Identified Funds - Exchange Traded Funds – as Identified by the SVO						100,515,578	XXX	106,998,930	0	100,675,710	0	136,200	0	0	XXX	XXX	XXX	0	2,236,421	XXX	XXX
6099999 - Bonds - Total Bonds - Subtotals - SVO Identified Funds						100,515,578	XXX	106,998,930	0	100,675,710	0	136,200	0	0	XXX	XXX	XXX	0	2,236,421	XXX	XXX
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						1,105,763,059	XXX	1,162,680,675	1,025,163,565	1,074,043,082	1,327,554	(8,792,131)	468,168	0	XXX	XXX	XXX	10,213,122	33,696,495	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						208,403,531	XXX	211,822,526	200,700,758	206,427,978	0	(1,231,106)	0	0	XXX	XXX	XXX	536,091	5,011,529	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						36,341,660	XXX	38,100,627	36,387,971	36,593,550	0	131,318	0	0	XXX	XXX	XXX	86,010	828,042	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						36,723,186	XXX	36,953,840	34,852,039	36,691,429	0	(98,728)	0	0	XXX	XXX	XXX	80,790	338,483	XXX	XXX
8099999 - Bonds - Total Bonds - Subtotals - SVO Identified Funds						100,515,578	XXX	106,998,930	0	100,675,710	0	136,200	0	0	XXX	XXX	XXX	0	2,236,421	XXX	XXX
8399999 Subtotals - Total Bonds						1,487,747,012	XXX	1,556,556,597	1,297,104,332	1,454,431,750	1,327,554	(9,854,447)	468,168	0	XXX	XXX	XXX	10,916,013	42,110,970	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	$ 598,317,907	1B	$ 67,168,891	1C	$ 83,598,475	1D	$ 56,416,539	1E	$ 57,005,336	1F	$ 75,653,750	1G	$ 88,415,774
2A	$ 143,163,689	2B	$ 96,077,680	2C	$ 27,954,027								
3A	$ 30,875,566	3B	$ 37,969,698	3C	$ 51,017,809								
4A	$ 16,152,322	4B	$ 17,155,459	4C	$ 6,931,136								
5A	$ 211,191	5B	$ 171,500	5C	$ 0								
6	$ 175,000												

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Admin-istrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
00170F-20-9	AMG CAPITAL TRUST II 5.15 15/10/37			67,982.000	50.00		3,316,162	48.780	3,316,162	2,566,737	43,763	115,249		772,559			772,559		2.C FE	12/22/2020
060505-68-2	BANK OF AMERICA CORP 7.25			2,685.000	1,000.00		4,077,387	1,518.580	4,077,387	3,807,008	49,206	167,384		269,570			269,570		2.C FE	12/04/2020
075887-40-6	BECTON DICKINSON AND CO 6 01/06/23			8,900.000	50.00	52.854	470,402	55.130	490,657	470,402	6,675	6,675					0		3.A FE	10/22/2020
101137-20-6	BOSTON SCIENTIFIC CORP 5.5 01/06/23			9,333.000	100.00		1,022,617	109.570	1,022,617	1,050,971	11,857	11,857		(28,355)			(28,355)		2.C Z	11/17/2020
15189T-20-6	CENTERPOINT ENG INC 0 PREM FLTG RT 91519						808,452	61.939	861,523	808,452		36,586					0		3.A FE	03/25/2020
65339F-73-9	NEXTERA ENERGY INC 6.219 01/09/23			13,061.000	50.00		635,516	51.370	670,944	630,821		8,235		2,714	1,981		4,695		2.B FE	11/04/2020
949746-80-4	WELLS FARGO & COMPANY 7.5			4,069.000	1,000.00		6,176,335	1,517.900	6,176,335	5,691,864	25,990	221,025		487,006			487,006		2.B FE	12/22/2020
8499999 - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							16,506,871	XXX	16,615,625	15,026,255	137,492	567,012	0	1,503,494	1,981	0	1,505,475	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
025537-12-7	AMERICAN ELECTRIC POWER 6.125 15/03/22			68,985.000	50.00		3,555,303	50.100	3,456,149	3,661,859	10,563	189,380			(80,314)		(80,314)		2.B FE	11/13/2020
02557T-30-7	AMERICAN ELECTRIC POWER 6.125 15/08/23			17,598.000	50.00		898,908	50.630	890,987	895,093		5,540		4,508	(694)		3,815		2.B FE	11/24/2020
233331-84-2	DTE ENERGY CO 6.25 01/11/22			71,187.000	50.00		3,472,944	48.140	3,426,942	3,471,840	40,183	133,736		(126,591)	1,176		(125,415)		2.A FE	12/03/2020
235851-30-0	DANAHER CORP 4.75 15/04/22			775.000	1,000.00	1,272.454	986,152	1,517.640	1,176,171	1,040,763	9,510	20,188		(3,672)	(44,832)		(48,505)		3.A FE	11/12/2020
25746U-13-3	DOMINION ENERGY INC 7.25 01/06/22			40,626.000	100.00		4,157,647	100.330	4,076,007	4,176,910	24,991	251,286			(6,211)		(6,211)		2.C FE	11/13/2020
48251W-40-1	KKR & CO INC 6 15/09/23			136,830.000	50.00		7,795,873	60.280	8,248,112	7,339,574		128,790		479,128	(22,829)		456,300		2.A FE	12/03/2020
65339F-77-0	NEXTERA ENERGY INC 5.279 01/03/23			43,165.000	50.00		2,082,110	50.840	2,194,509	2,041,128	8,364	70,625			40,981		40,981		2.B FE	12/04/2020
65339F-79-6	NEXTERA ENERGY INC 4.872 01/09/22			75,462.000	50.00		3,978,009	59.200	4,467,350	3,979,234	15,194	149,421			(22,907)		(22,907)		2.B FE	11/12/2020
842587-60-2	SOUTHERN CO 6.75 01/08/22			70,235.000	50.00		3,561,241	51.900	3,645,197	3,569,532	47,604	161,763			(21,220)		(21,220)		2.C FE	12/30/2020
854502-84-6	STANLEY BLACK & DECKER I 5.25 15/11/22			68,835.000	100.00		6,178,107	111.840	7,698,506	6,213,994	46,177	250,689			(35,495)		(35,495)		2.A FE	12/04/2020
EP0589-50-7	APTIV PLC 5.5 15/06/23		D	2,609.000	100.00		305,566	154.300	402,569	309,685	3,587	3,587			(4,138)		(4,138)		2.A Z	10/13/2020
8599999 - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							36,971,860	XXX	39,682,498	36,699,612	206,173	1,365,004	0	353,373	(196,483)	0	156,890	0	XXX	XXX
8999999 Total Preferred Stocks							53,478,731	XXX	56,298,123	51,725,867	343,664	1,932,015	0	1,856,867	(194,502)	0	1,662,365	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 $ 17,752,490	2B $ 17,326,181	2C $ 16,135,054				
3A $ 2,265,005	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	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
00123Q-10-4	AGNC INVESTMENT CORP			105,300.000	1,642,680	15.600	1,642,680	1,609,331	12,636	129,015		(17,240)		(17,240)		12/16/2020	XXX
00182C-10-3	ANI PHARMACEUTICALS INC			26,525.000	770,286	29.040	770,286	915,198				(144,912)		(144,912)		09/10/2020	XXX
00206R-10-2	AT&T INC			50,305.000	1,446,772	28.760	1,446,772	1,221,349		24,346		(83,402)		(83,402)		12/23/2020	XXX
002824-10-0	ABBOTT LABORATORIES			15,134.000	1,657,022	109.490	1,657,022	303,468		21,397		363,451		363,451		03/24/2020	XXX
00287Y-10-9	ABBVIE INC			400.000	42,860	107.150	42,860	6,235		1,888		7,444		7,444		01/02/2013	XXX
004498-10-1	ACI WORLDWIDE INC			10,900.000	418,887	38.430	418,887	313,622				81,906		81,906		09/18/2020	XXX
00507V-10-9	ACTIVISION BLIZZARD INC			5,900.000	547,815	92.850	547,815	481,148				66,667		66,667		12/23/2020	XXX
00724F-10-1	ADOBE INC			5,300.000	2,650,636	500.120	2,650,636	298,854				902,643		902,643		06/22/2017	XXX
00766T-10-0	AECOM			13,700.000	681,986	49.780	681,986	528,682				153,304		153,304		09/24/2020	XXX
00773T-10-1	ADVANSIX INC			45,528.000	910,105	19.990	910,105	728,810				174,321		174,321		06/24/2020	XXX
00846U-10-1	AGILENT TECHNOLOGIES INC			1,900.000	225,131	118.490	225,131	25,077		1,368		63,042		63,042		01/09/2019	XXX
009158-10-6	AIR PRODUCTS AND CHEMICALS INC			2,000.000	546,440	273.220	546,440	97,123	2,680	10,360		76,460		76,460		12/18/2003	XXX
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC			19,700.000	617,398	31.340	617,398	416,877				200,521		200,521		09/11/2020	XXX
017175-10-0	ALLEGHANY CORP			2,000.000	1,207,380	603.690	1,207,380	993,056		27,391		(331,084)		(331,084)		03/13/2020	XXX
020002-10-1	ALLSTATE CORP/THE			1,300.000	142,909	109.930	142,909	38,493	702	2,756		(3,276)		(3,276)		12/22/2009	XXX
02005N-10-0	ALLY FINANCIAL INC			30,800.000	1,098,328	35.660	1,098,328	468,535		16,074		629,793		629,793		05/22/2020	XXX
02079K-10-7	ALPHABET INC			2,956.000	5,178,557	1,751.880	5,178,557	846,814				1,226,326		1,226,326		06/22/2017	XXX
02079K-30-5	ALPHABET INC			2,460.000	4,311,494	1,752.640	4,311,494	1,421,354				1,016,595		1,016,595		09/10/2015	XXX
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP			162.970	9,033	55.430	9,033	595	10	68		3,132		3,132		07/05/2016	XXX
02209S-10-3	ALTRIA GROUP INC			5,215.000	213,815	41.000	213,815	23,429	4,485	17,627		(46,466)		(46,466)		07/13/2005	XXX
023135-10-6	AMAZON.COM INC			300.000	977,079	3,256.930	977,079	807,861				169,218		169,218		06/26/2020	XXX
025537-10-1	AMERICAN ELECTRIC POWER CO INC			100.000	8,327	83.270	8,327	2,151		389		(1,124)		(1,124)		10/11/2016	XXX
03027X-10-0	AMERICAN TOWER CORP			3,300.000	740,718	224.460	740,718	133,485	3,993	14,531		(17,688)		(17,688)		01/14/2020	XXX
030420-10-3	AMERICAN WATER WORKS CO INC			300.000	46,041	153.470	46,041	14,679		645		9,186		9,186		06/29/2015	XXX
03073E-10-5	AMERISOURCEBERGEN CORP			800.000	78,208	97.760	78,208	10,538		1,360		10,192		10,192		12/19/2002	XXX
03076C-10-6	AMERIPRISE FINANCIAL INC			1,082.000	210,265	194.330	210,265	29,357		4,425		30,026		30,026		10/04/2005	XXX
031162-10-0	AMGEN INC			4,804.000	1,104,536	229.920	1,104,536	801,463		20,826		(28,052)		(28,052)		06/26/2020	XXX
032095-10-1	AMPHENOL CORP			4,600.000	601,542	130.770	601,542	57,863	1,334	4,600		103,684		103,684		10/23/2008	XXX
032654-10-5	ANALOG DEVICES INC			2,088.000	308,460	147.730	308,460	60,547		5,178		60,322		60,322		04/09/2010	XXX
03662Q-10-5	ANSYS INC			400.000	145,520	363.800	145,520	84,611				31,978		31,978		12/23/2020	XXX
037833-10-0	APPLE INC			75,400.000	10,004,826	132.690	10,004,826	6,710,298		30,125		3,236,005		3,236,005		12/23/2020	XXX
03852U-10-6	ARAMARK			18,900.000	727,272	38.480	727,272	431,917		6,897		213,277		213,277		11/17/2020	XXX
039483-10-2	ARCHER-DANIELS-MIDLAND CO			2,187.000	110,247	50.410	110,247	21,201		3,149		8,879		8,879		03/05/2019	XXX
04621X-10-8	ASSURANT INC			1,300.000	177,086	136.220	177,086	30,196		3,315		6,682		6,682		04/06/2009	XXX
053015-10-3	AUTOMATIC DATA PROCESSING INC			2,700.000	475,740	176.200	475,740	93,930	2,511	10,881		15,390		15,390		10/04/2017	XXX
05550J-10-1	BJ'S WHOLESALE CLUB HOLDINGS INC			18,800.000	700,864	37.280	700,864	740,350				(39,486)		(39,486)		12/09/2020	XXX
058498-10-6	BALL CORP			3,600.000	335,448	93.180	335,448	24,583		2,160		102,636		102,636		12/18/2003	XXX
071813-10-9	BAXTER INTERNATIONAL INC			5,864.000	470,527	80.240	470,527	79,229	1,437	5,454		(19,820)		(19,820)		12/18/2003	XXX
075887-10-9	BECTON DICKINSON AND CO			1,650.000	412,863	250.220	412,863	50,184		5,219		(35,888)		(35,888)		12/29/2017	XXX
084670-70-2	BERKSHIRE HATHAWAY INC			14,794.000	3,430,285	231.870	3,430,285	1,223,268				79,444		79,444		01/25/2016	XXX
08579W-10-3	BERRY GLOBAL GROUP INC			9,300.000	522,567	56.190	522,567	369,949				91,223		91,223		12/11/2020	XXX
09062X-10-3	BIOGEN INC			200.000	48,972	244.860	48,972	44,158				(10,374)		(10,374)		08/27/2019	XXX
09247X-10-1	BLACKROCK INC			1,000.000	721,540	721.540	721,540	170,067		14,520		218,840		218,840		06/08/2012	XXX
093671-10-5	H&R BLOCK INC			69,500.000	1,102,270	15.860	1,102,270	1,092,831	6,890	3,380		9,439		9,439		12/23/2020	XXX
101137-10-7	BOSTON SCIENTIFIC CORP			5,072.000	182,338	35.950	182,338	26,731				(47,017)		(47,017)		12/12/2011	XXX
110122-10-8	BRISTOL-MYERS SQUIBB CO			3,075.000	190,742	62.030	190,742	65,782	1,507	10,585		(6,642)		(6,642)		01/14/2020	XXX
115637-20-9	BROWN-FORMAN CORP			4,562.000	362,360	79.430	362,360	45,293	819	3,181		53,968		53,968		12/18/2003	XXX
12508E-10-1	CDK GLOBAL INC			25,400.000	1,316,482	51.830	1,316,482	1,181,098		11,416		27,311		27,311		09/10/2020	XXX
125581-80-1	CIT GROUP INC			29,700.000	1,066,230	35.900	1,066,230	927,708		36,874		147,972		147,972		03/19/2020	XXX
12572Q-10-5	CME GROUP INC			1,400.000	254,870	182.050	254,870	198,887	1,750	4,043		(11,872)		(11,872)		12/23/2020	XXX
125896-10-0	CMS ENERGY CORP			2,600.000	158,626	61.010	158,626	33,306		4,238		(4,758)		(4,758)		05/03/2006	XXX
126650-10-0	CVS HEALTH CORP			1,780.000	121,574	68.300	121,574	24,251		3,560		(10,662)		(10,662)		02/19/2002	XXX
127190-30-4	CACI INTERNATIONAL INC			6,100.000	1,520,913	249.330	1,520,913	1,243,550				159,005		159,005		10/26/2020	XXX
127203-10-7	CACTUS INC			17,100.000	445,797	26.070	445,797	332,041		3,072		113,756		113,756		10/26/2020	XXX
127387-10-8	CADENCE DESIGN SYSTEMS INC			600.000	81,858	136.430	81,858	79,836				2,022		2,022		12/23/2020	XXX
14149Y-10-8	CARDINAL HEALTH INC			496.000	26,566	53.560	26,566	9,239	241	959		1,478		1,478		02/25/2000	XXX
14448C-10-4	CARRIER GLOBAL CORP			5,035.002	189,920	37.720	189,920	23,555	604	2,242		(10,484)		(10,484)		02/25/2000	XXX
149123-10-1	CATERPILLAR INC			500.000	91,010	182.020	91,010	9,034		2,060		17,170		17,170		02/28/2000	XXX
15189T-10-7	CENTERPOINT ENERGY INC			35,200.000	761,728	21.640	761,728	543,342		14,601		218,386		218,386		06/26/2020	XXX
156782-10-4	CERNER CORP			1,600.000	125,568	78.480	125,568	86,948	352	1,242		8,144		8,144		01/14/2020	XXX
16119P-10-8	CHARTER COMMUNICATIONS INC			71.000	46,970	661.550	46,970	3,946				12,529		12,529		05/19/2016	XXX
166764-10-0	CHEVRON CORP			1,012.000	85,463	84.450	85,463	30,516		5,285		(36,493)		(36,493)		10/11/2019	XXX
171340-10-2	CHURCH & DWIGHT CO INC			1,500.000	130,845	87.230	130,845	80,294		1,440		25,335		25,335		10/11/2019	XXX
17275R-10-2	CISCO SYSTEMS INC			28,900.000	1,293,275	44.750	1,293,275	558,393		38,181		(84,882)		(84,882)		12/23/2020	XXX
177376-10-0	CITRIX SYSTEMS INC			100.000	13,010	130.100	13,010	1,032		143		1,920		1,920		10/11/2019	XXX
189054-10-9	CLOROX CO/THE			2,000.000	403,840	201.920	403,840	95,871		8,680		96,760		96,760		06/29/2015	XXX
191216-10-0	COCA-COLA CO/THE			25,230.000	1,383,613	54.840	1,383,613	517,063		45,870		(12,867)		(12,867)		06/26/2019	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS CORP			7,200.000	590,040	81.950	590,040	112,626		6,336		143,496		143,496		04/08/2008	XXX
19249H-10-3	COHERUS BIOSCIENCES INC			40,400.000	702,152	17.380	702,152	657,025				45,127		45,127		12/17/2020	XXX
194162-10-3	COLGATE-PALMOLIVE CO			10,400.000	889,304	85.510	889,304	265,138		18,200		173,368		173,368		10/21/2005	XXX
19626G-10-8	COLONY CAPITAL INC			223,800.000	1,076,478	4.810	1,076,478	827,591		35,048		229,610		229,610		09/23/2020	XXX
20030N-10-1	COMCAST CORP			34,910.000	1,829,284	52.400	1,829,284	279,389		31,419		259,381		259,381		10/07/2010	XXX
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC			12,400.000	765,328	61.720	765,328	642,446		27,216		15,534		15,534		12/11/2020	XXX
205887-10-2	CONAGRA BRANDS INC			67.000	2,429	36.260	2,429	859		61		135		135		02/28/2000	XXX
22052L-10-4	CORTEVA INC			1,223.000	47,355	38.720	47,355	6,611		636		11,203		11,203		09/05/2017	XXX
22160K-10-5	COSTCO WHOLESALE CORP			5,400.000	2,034,612	376.780	2,034,612	189,795		68,850		447,444		447,444		08/16/2005	XXX
22822V-10-1	CROWN CASTLE INTERNATIONAL CORP			200.000	31,838	159.190	31,838	10,520		2,786		3,408		3,408		06/26/2019	XXX
235851-10-2	DANAHER CORP			6,400.000	1,421,696	222.140	1,421,696	81,246	1,152	4,544		439,424		439,424		10/23/2008	XXX
244199-10-5	DEERE & CO			800.000	215,240	269.050	215,240	14,737	608	2,432		76,632		76,632		02/28/2000	XXX
24906P-10-9	DENTSPLY SIRONA INC			525.000	27,489	52.360	27,489	12,624	53	210		(2,221)		(2,221)		07/10/2018	XXX
254687-10-6	WALT DISNEY CO/THE			6,664.997	1,207,564	181.180	1,207,564	106,801		5,865		243,606		243,606		12/19/2002	XXX
256677-10-5	DOLLAR GENERAL CORP			1,700.000	357,510	210.300	357,510	231,999		2,380		92,344		92,344		10/11/2019	XXX
25746U-10-9	DOMINION ENERGY INC			3,100.000	233,120	75.200	233,120	68,030		10,955		(23,622)		(23,622)		05/15/2009	XXX
260003-10-8	DOVER CORP			300.000	37,875	126.250	37,875	5,472		591		3,297		3,297		12/19/2002	XXX
260557-10-3	DOW INC			865.000	48,008	55.500	48,008	9,595		2,422		666		666		09/05/2017	XXX
26614N-10-2	DUPONT DE NEMOURS INC			603.000	42,879	71.110	42,879	10,255		724		4,167		4,167		09/05/2017	XXX
26884L-10-9	EQT CORP			51,500.000	654,565	12.710	654,565	483,446		993		162,524		162,524		12/17/2020	XXX
277432-10-0	EASTMAN CHEMICAL CO			339.000	33,995	100.280	33,995	6,428	234	895		7,126		7,126		12/18/2003	XXX
278642-10-3	EBAY INC			2,000.000	100,500	50.250	100,500	11,636		1,280		28,280		28,280		08/16/2002	XXX
278865-10-0	ECOLAB INC			2,178.000	471,232	216.360	471,232	60,413	1,045	4,218		32,009		32,009		11/28/2018	XXX
28176E-10-8	EDWARDS LIFESCIENCES CORP			1,200.000	109,476	91.230	109,476	12,506				16,160		16,160		12/10/2013	XXX
28414H-10-3	ELANCO ANIMAL HEALTH INC			1,839.961	56,432	30.670	56,432					2,245		2,245		01/22/2019	XXX
285512-10-9	ELECTRONIC ARTS INC			2,300.000	330,280	143.600	330,280	241,858		119		28,607		28,607		12/23/2020	XXX
291011-10-4	EMERSON ELECTRIC CO			1,400.000	112,518	80.370	112,518	33,338		2,807		5,754		5,754		02/25/2000	XXX
294429-10-5	EQUIFAX INC			1,614.000	311,244	192.840	311,244	38,437		2,524		85,090		85,090		05/15/2009	XXX
294600-10-1	EQUITRANS MIDSTREAM CORP			94,800.000	762,192	8.040	762,192	570,590		36,217		191,602		191,602		11/17/2020	XXX
294628-10-2	EQUITY COMMONWEALTH			104,600.000	2,853,488	27.280	2,853,488	3,216,250		308,350		(439,439)		(439,439)		12/07/2020	XXX
29530P-10-2	ERIE INDEMNITY CO			530.000	130,168	245.600	130,168	44,069		3,106		42,188		42,188		11/04/2015	XXX
298736-10-9	EURONET WORLDWIDE INC			6,500.000	941,980	144.920	941,980	552,568				389,412		389,412		09/11/2020	XXX
30040W-10-8	EVERSOURCE ENERGY			2,300.000	198,973	86.510	198,973	48,855		5,732		3,312		3,312		06/26/2019	XXX
30212P-30-3	EXPEDIA GROUP INC			400.000	52,960	132.400	52,960	8,517		136		9,704		9,704		07/17/2008	XXX
30303M-10-2	FACEBOOK INC			21,735.000	5,937,133	273.160	5,937,133	4,625,942				1,224,298		1,224,298		12/23/2020	XXX
311900-10-4	FASTENAL CO			6,400.000	312,512	48.830	312,512	54,556		8,960		76,032		76,032		10/23/2008	XXX
31428X-10-6	FEDEX CORP			617.000	160,186	259.620	160,186	42,645		2,005		66,889		66,889		12/18/2003	XXX
31620M-10-6	FIEELITY NAT INFORMATION SERV INC			2,100.000	297,066	141.460	297,066	48,700		2,940		4,977		4,977		11/13/2006	XXX
337738-10-8	FISERV INC			6,800.000	774,248	113.860	774,248	55,121				(12,036)		(12,036)		12/19/2002	XXX
343498-10-1	FLOWERS FOODS INC			3,800.000	85,994	22.630	85,994	87,406				(1,412)		(1,412)		12/23/2020	XXX
34959J-10-8	FORTIVE CORP			2,464.000	174,500	70.820	174,500	14,040		690		(11,293)		(11,293)		07/05/2016	XXX
35905A-10-9	FRONTDOOR INC			10,300.000	517,163	50.210	517,163	440,131				77,032		77,032		12/07/2020	XXX
36467J-10-8	GAMING AND LEISURE PROPERTIES INC			28,665.840	1,215,432	42.400	1,215,432	1,107,371		53,018		21,863		21,863		12/07/2020	XXX
370334-10-4	GENERAL MILLS INC			7,100.000	417,480	58.800	417,480	161,569		14,058		37,204		37,204		08/16/2005	XXX
375558-10-3	GILEAD SCIENCES INC			9,700.000	565,122	58.260	565,122	665,065		9,248		(99,943)		(99,943)		12/23/2020	XXX
37940X-10-2	GLOBAL PAYMENTS INC			1,450.209	312,404	215.420	312,404	25,065		1,131		47,654		47,654		01/03/2008	XXX
37959E-10-2	GLOBE LIFE INC			2,500.000	237,400	94.960	237,400	32,335		1,871		(25,725)		(25,725)		04/06/2009	XXX
38388F-10-8	W R GRACE & CO			30,400.000	1,666,528	54.820	1,666,528	1,673,041		26,253		(6,934)		(6,934)		12/16/2020	XXX
384637-10-4	GRAHAM HOLDINGS CO			3,600.000	1,920,168	533.380	1,920,168	1,264,422		12,470		655,746		655,746		12/10/2020	XXX
388689-10-1	GRAPHIC PACKAGING HOLDING CO			86,500.000	1,465,310	16.940	1,465,310	1,181,956	6,488	13,500		283,354		283,354		10/22/2020	XXX
39304D-10-2	GREEN DOT CORP			9,200.000	513,360	55.800	513,360	320,140				193,220		193,220		12/02/2020	XXX
418056-10-7	HASBRO INC			130.000	12,160	93.540	12,160	2,483		354		(1,569)		(1,569)		10/21/2005	XXX
426281-10-1	JACK HENRY & ASSOCIATES INC			900.000	145,791	161.990	145,791	74,003		1,548		14,688		14,688		04/13/2016	XXX
427866-10-8	HERSHEY CO/THE			400.000	60,932	152.330	60,932	44,611		1,803		2,140		2,140		01/14/2020	XXX
436106-10-8	HOLLYFRONTIER CORP			27,000.000	697,950	25.850	697,950	536,928		7,455		161,022		161,022		12/14/2020	XXX
437076-10-2	HOME DEPOT INC/THE			9,600.000	2,549,952	265.620	2,549,952	112,817		57,874		453,504		453,504		01/22/1997	XXX
438516-10-6	HONEYWELL INTERNATIONAL INC			7,900.000	1,680,330	212.700	1,680,330	228,911		28,677		282,030		282,030		12/18/2003	XXX
440452-10-0	HORMEL FOODS CORP			3,600.000	167,796	46.610	167,796	28,707		7,417		5,400		5,400		06/26/2020	XXX
444859-10-2	HUMANA INC			262.000	107,491	410.270	107,491	9,132	164	635		11,463		11,463		05/15/2009	XXX
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC			5,400.000	920,592	170.480	920,592	831,779		2,964		88,813		88,813		12/07/2020	XXX
44925C-10-3	ICF INTERNATIONAL INC			20,813.000	1,547,030	74.330	1,547,030	1,390,208	2,914	6,902		50,663		50,663		09/21/2020	XXX
452308-10-9	ILLINOIS TOOL WORKS INC			5,300.000	1,080,564	203.880	1,080,564	150,258	6,042	23,055		128,525		128,525		11/20/2001	XXX
452327-10-9	ILLUMINA INC			100.000	37,000	370.000	37,000	36,878				122		122		12/23/2020	XXX
45687V-10-6	INGERSOLL RAND INC			1,323.000	60,276	45.560	60,276	7,369		701		14,056		14,056		10/24/2011	XXX
458140-10-0	INTEL CORP			36,100.000	1,798,502	49.820	1,798,502	879,096		47,652		(362,083)		(362,083)		01/25/2016	XXX
45866F-10-4	INTERCONTINENTAL EXCHANGE INC			3,810.000	439,255	115.290	439,255	55,240		4,558		86,639		86,639		03/24/2020	XXX
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCES INC			365.000	39,727	108.840	39,727	14,182	281	1,102		(7,366)		(7,366)		07/17/2008	XXX
461202-10-3	INTUIT INC			2,900.000	1,101,565	379.850	1,101,565	51,011		6,322		341,968		341,968		07/10/2001	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46120E-60-2	INTUITIVE SURGICAL INC			1,130.000	924,453	818.100	924,453	142,619				256,454		256,454		06/22/2016	XXX
46625H-10-0	JPMORGAN CHASE & CO			2,245.000	285,272	127.070	285,272	43,493		8,082		(27,681)		(27,681)		01/22/2019	XXX
478160-10-4	JOHNSON & JOHNSON			27,458.000	4,321,340	157.380	4,321,340	1,036,610		110,592		316,042		316,042		03/24/2020	XXX
48242W-10-6	KBR INC			31,200.000	965,016	30.930	965,016	752,966	3,120	1,455		212,050		212,050		10/29/2020	XXX
488152-20-8	KELLY SERVICES INC			31,800.000	654,126	20.570	654,126	417,207				236,919		236,919		07/14/2020	XXX
489398-10-7	KENNEDY-WILSON HOLDINGS INC			41,100.000	735,279	17.890	735,279	680,168	9,042			55,111		55,111		12/09/2020	XXX
49271V-10-0	KEURIG DR PEPPER INC			1,207.000	38,624	32.000	38,624	24,757		724		3,681		3,681		10/23/2008	XXX
49338L-10-3	KEYSIGHT TECHNOLOGIES INC			677.000	89,425	132.090	89,425	6,443				19,944		19,944		11/06/2014	XXX
494368-10-3	KIMBERLY-CLARK CORP			4,500.000	606,735	134.830	606,735	202,820	4,815	19,080		(12,240)		(12,240)		05/13/2003	XXX
497498-10-5	KIRKLAND'S INC			24,800.000	443,424	17.880	443,424	359,889				83,535		83,535		12/15/2020	XXX
500643-20-0	KORN FERRY			19,000.000	826,500	43.500	826,500	570,585	2,080	1,868		255,915		255,915		09/25/2020	XXX
501044-10-1	KROGER CO/THE			2,241.000	71,174	31.760	71,174	16,317		1,524		6,208		6,208		03/02/2000	XXX
501889-20-8	LKQ CORP			38,700.000	1,363,788	35.240	1,363,788	1,017,984				194,644		194,644		12/11/2020	XXX
502431-10-9	L3HARRIS TECHNOLOGIES INC			1,365.000	258,012	189.020	258,012	43,309		4,641		(12,080)		(12,080)		10/23/2008	XXX
50540R-40-9	LABORATORY CORP OF AMERICA HOLDINGS			464.000	94,447	203.550	94,447	22,943				15,952		15,952		08/16/2005	XXX
512807-10-8	LAM RESEARCH CORP			438.000	206,854	472.270	206,854	9,916	569	2,081		78,783		78,783		06/06/2012	XXX
513272-10-4	LAMB WESTON HOLDINGS INC			1,100.000	86,614	78.740	86,614	12,065		1,012		(8,019)		(8,019)		11/10/2016	XXX
518439-10-4	ESTEE LAUDER COS INC/THE			2,300.000	612,237	266.190	612,237	52,028		3,427		137,195		137,195		05/22/2008	XXX
532457-10-8	ELI LILLY AND CO			6,991.997	1,180,529	168.840	1,180,529	550,953		14,514		189,998		189,998		12/23/2020	XXX
539830-10-9	LOCKHEED MARTIN CORP			1,855.000	658,488	354.980	658,488	70,853		18,368		(63,812)		(63,812)		08/27/2019	XXX
540424-10-8	LOEWS CORP			33,700.000	1,517,174	45.020	1,517,174	1,107,031		4,738		410,143		410,143		10/26/2020	XXX
548661-10-7	LOWE'S COS INC			733.000	117,654	160.510	117,654	7,755		1,649		29,870		29,870		02/28/2000	XXX
55354G-10-0	MSCI INC			100.000	44,653	446.530	44,653	15,181		292		18,835		18,835		01/09/2019	XXX
55826T-10-2	MADISON SQUARE GARDEN ENTERTAINMENT CORP			19,760.000	2,075,590	105.040	2,075,590	1,377,287				698,303		698,303		11/11/2020	XXX
559663-10-9	MAGNOLIA OIL & GAS CORP			60,800.000	429,248	7.060	429,248	459,563				(30,315)		(30,315)		12/09/2020	XXX
57060D-10-8	MARKETAXESS HOLDINGS INC			300.000	171,168	570.560	171,168	77,087		660		64,025		64,025		03/24/2020	XXX
571748-10-2	MARSH & MCLENNAN COS INC			5,700.000	666,900	117.000	666,900	137,535		10,488		31,863		31,863		11/08/2007	XXX
574795-10-0	MASIMO CORP			100.000	26,838	268.380	26,838	26,549				289		289		12/23/2020	XXX
57636Q-10-4	MASTERCARD INC			10,200.000	3,640,788	356.940	3,640,788	199,415		16,359		595,170		595,170		11/19/2009	XXX
579780-20-6	MCCORMICK & CO INC/MD			800.000	76,480	95.600	76,480	42,324	272	992		8,588		8,588		06/20/2018	XXX
580135-10-1	MCDONALD'S CORP			7,100.000	1,523,518	214.580	1,523,518	157,057		35,808		120,487		120,487		12/18/2003	XXX
58933Y-10-5	MERCK & CO INC			21,426.000	1,752,647	81.800	1,752,647	688,663	13,927	53,964		(196,048)		(196,048)		06/26/2019	XXX
594918-10-4	MICROSOFT CORP			70,110.000	15,593,866	222.420	15,593,866	3,463,506		149,165		4,537,519		4,537,519		03/24/2020	XXX
594972-40-8	MICROSTRATEGY INC			1,100.000	427,405	388.550	427,405	117,057				310,349		310,349		03/13/2020	XXX
60871R-20-9	MOLSON COORS BEVERAGE CO			33,900.000	1,531,941	45.190	1,531,941	1,373,527		4,984		155,319		155,319		09/24/2020	XXX
609207-10-5	MONDELEZ INTERNATIONAL INC			7,700.000	450,219	58.470	450,219	313,852	2,426	9,009		26,103		26,103		06/20/2018	XXX
61174X-10-9	MONSTER BEVERAGE CORP			519.000	47,997	92.480	47,997	7,782				15,015		15,015		11/06/2012	XXX
615369-10-5	MOODY'S CORP			900.000	261,216	290.240	261,216	18,212		2,016		47,547		47,547		12/19/2002	XXX
61945C-10-3	MOSAIC CO/THE			27,700.000	637,377	23.010	637,377	334,288		4,735		303,089		303,089		07/08/2020	XXX
620076-30-7	MOTOROLA SOLUTIONS INC			693.000	117,852	170.060	117,852	22,584	492	1,774		6,182		6,182		03/05/2019	XXX
62886E-10-8	NCR CORP			29,800.000	1,119,586	37.570	1,119,586	649,835				402,491		402,491		10/28/2020	XXX
62955J-10-3	NOV INC			48,400.000	664,532	13.730	664,532	428,338				236,194		236,194		12/07/2020	XXX
62989*-10-5	NAMIC Insurance Company			141.000	44,714	317.120	44,714	7,050						0		04/07/1985	XXX
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC		D	135,441.000	666,370	4.920	666,370	466,034				185,676		185,676		10/30/2020	XXX
64110D-10-4	NETAPP INC			300.000	19,872	66.240	19,872	3,108		576		1,197		1,197		07/10/2001	XXX
64828T-20-1	NEW RESIDENTIAL INVESTMENT CORP			78,400.000	779,296	9.940	779,296	644,313	15,680			134,983		134,983		11/12/2020	XXX
65249B-10-9	NEWS CORP			45,850.000	823,925	17.970	823,925	573,713		8,373		195,080		195,080		09/25/2020	XXX
65339F-10-1	NEXTERA ENERGY INC			8,276.000	638,493	77.150	638,493	38,631		15,184		137,464		137,464		10/11/2016	XXX
654106-10-3	NIKE INC			12,400.000	1,754,228	141.470	1,754,228	115,766		15,562		497,984		497,984		03/04/2004	XXX
65473P-10-5	NISOURCE INC			41,361.000	948,821	22.940	948,821	907,828		1,996		(12,516)		(12,516)		12/23/2020	XXX
655844-10-8	NORFOLK SOUTHERN CORP			1,600.000	380,176	237.610	380,176	33,647		6,084		69,568		69,568		12/17/2018	XXX
666807-10-2	NORTHROP GRUMMAN CORP			1,514.000	461,346	304.720	461,346	51,746		8,584		(59,425)		(59,425)		12/14/2000	XXX
670837-10-3	OGE ENERGY CORP			41,200.000	1,312,632	31.860	1,312,632	1,240,425		31,670		72,207		72,207		12/23/2020	XXX
67103H-10-7	O'REILLY AUTOMOTIVE INC			392.000	177,407	452.570	177,407	14,083				5,610		5,610		04/06/2009	XXX
68235P-10-8	ONE GAS INC			600.000	46,062	76.770	46,062	9,666		1,296		(10,080)		(10,080)		02/06/2014	XXX
68389X-10-5	ORACLE CORP			19,936.000	1,289,660	64.690	1,289,660	188,227		19,139		233,451		233,451		10/11/2016	XXX
68902V-10-7	OTIS WORLDWIDE CORP			2,800.001	189,140	67.550	189,140	36,642		2,503		(11,026)		(11,026)		05/13/2003	XXX
693475-10-5	PNC FINANCIAL SERVICES GROUP INC/THE			76.000	11,324	149.000	11,324	2,789		612		(808)		(808)		07/14/2009	XXX
693506-10-7	PPG INDUSTRIES INC			2,507.000	361,560	144.220	361,560	61,355		5,265		26,900		26,900		03/21/2001	XXX
693718-10-8	PACCAR INC			400.000	34,512	86.280	34,512	9,477	280	1,432		2,872		2,872		03/04/2004	XXX
69423U-30-5	PACIFIC ETHANOL INC			88,600.000	481,098	5.430	481,098	494,814				(13,716)		(13,716)		12/07/2020	XXX
701094-10-4	PARKER-HANNIFIN CORP			150.000	40,862	272.410	40,862	4,640		528		9,989		9,989		12/19/2002	XXX
70202L-10-2	PARSONS CORP			19,700.000	717,277	36.410	717,277	582,176				135,101		135,101		12/02/2020	XXX
713448-10-8	PEPSICO INC			10,782.000	1,598,971	148.300	1,598,971	390,190	11,025	43,368		125,395		125,395		06/26/2019	XXX
714046-10-9	PERKINELMER INC			2,200.000	315,700	143.500	315,700	30,602		616		102,080		102,080		10/21/2005	XXX
715347-10-0	PERSPECTA INC			450.000	10,836	24.080	10,836	1,775	32	117		(1,062)		(1,062)		04/04/2017	XXX
717081-10-3	PFIZER INC			46,116.000	1,697,530	36.810	1,697,530	677,739		69,570		(72,306)		(72,306)		12/23/2020	XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL INC			1,700.000	140,743	82.790	140,743	139,740				1,003		1,003		12/23/2020	XXX
733174-70-0	POPULAR INC		D	29,700.000	1,672,704	56.320	1,672,704	1,137,140	11,880	25,570		535,564		535,564		10/27/2020	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
737446-10-4	POST HOLDINGS INC			17,000.000	1,717,170	101.010	1,717,170	1,601,375				11,729		11,729		12/23/2020	XXX
74144T-10-8	T ROWE PRICE GROUP INC			3,200.000	484,448	151.390	484,448	101,709		11,520		94,560		94,560		06/07/2006	XXX
742718-10-9	PROCTER & GAMBLE CO/THE			23,637.000	3,288,852	139.140	3,288,852	1,358,659		74,302		336,591		336,591		06/26/2020	XXX
743315-10-3	PROGRESSIVE CORP/THE			3,700.000	365,856	98.880	365,856	227,233		9,805		98,013		98,013		06/20/2018	XXX
74460D-10-9	PUBLIC STORAGE			1,400.000	323,302	230.930	323,302	89,138		11,600		25,158		25,158		06/26/2019	XXX
747525-10-3	QUALCOMM INC			419.000	63,830	152.340	63,830	7,808		1,077		26,862		26,862		04/02/2002	XXX
74834L-10-0	QUEST DIAGNOSTICS INC			1,300.000	154,921	119.170	154,921	37,663		2,873		16,094		16,094		12/19/2002	XXX
74915M-10-0	QURATE RETAIL INC			100,600.000	1,103,582	10.970	1,103,582	610,056		248,700		478,489		478,489		10/30/2020	XXX
74967R-10-6	RMR GROUP INC/THE			23,000.000	888,260	38.620	888,260	859,747		21,698		28,513		28,513		12/15/2020	XXX
75886F-10-7	REGENERON PHARMACEUTICALS INC			800.000	386,488	483.110	386,488	455,301				(68,813)		(68,813)		06/26/2020	XXX
75972A-30-1	RENEWABLE ENERGY GROUP INC			8,000.000	566,560	70.820	566,560	159,945				406,615		406,615		03/26/2020	XXX
760759-10-0	REPUBLIC SERVICES INC			500.000	48,150	96.300	48,150	24,756	213	820		3,335		3,335		10/11/2019	XXX
761152-10-7	RESMED INC			600.000	127,536	212.560	127,536	125,988				1,548		1,548		12/23/2020	XXX
76171L-10-6	REYNOLDS CONSUMER PRODUCTS INC			38,100.000	1,144,524	30.040	1,144,524	1,155,740		3,344		(11,216)		(11,216)		12/14/2020	XXX
770323-10-3	ROBERT HALF INTERNATIONAL INC			1,200.000	74,976	62.480	74,976	28,038		1,632		(804)		(804)		03/04/2004	XXX
773903-10-9	ROCKWELL AUTOMATION INC			900.000	225,729	250.810	225,729	26,667		3,717		43,326		43,326		03/04/2004	XXX
776696-10-6	ROPER TECHNOLOGIES INC			300.000	129,327	431.090	129,327	74,818		615		23,058		23,058		01/22/2019	XXX
78409V-10-4	S&P GLOBAL INC			1,600.000	525,968	328.730	525,968	46,970		4,288		89,088		89,088		04/29/2016	XXX
78442P-10-6	SLM CORP			68,200.000	844,998	12.390	844,998	563,687		7,377		281,311		281,311		06/26/2020	XXX
78469C-10-3	SP PLUS CORP			23,800.000	686,154	28.830	686,154	432,359				253,795		253,795		07/31/2020	XXX
807066-10-5	SCHOLASTIC CORP			38,100.000	952,500	25.000	952,500	912,851		9,880		39,649		39,649		11/04/2020	XXX
808513-10-5	CHARLES SCHWAB CORP/THE			2,095.000	111,119	53.040	111,119	19,739		1,508		11,481		11,481		05/10/2004	XXX
81211K-10-0	SEALED AIR CORP			26,200.000	1,199,698	45.790	1,199,698	1,045,022		5,504		154,676		154,676		12/07/2020	XXX
832696-40-5	J M SMUCKER CO/THE			1,159.000	133,980	115.600	133,980	47,791		4,126		13,294		13,294		12/05/2008	XXX
833034-10-1	SNAP-ON INC			900.000	154,026	171.140	154,026	25,565		4,023		1,566		1,566		12/18/2003	XXX
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC			14,120.000	1,115,198	78.980	1,115,198	639,351		19,888		475,846		475,846		11/18/2020	XXX
855244-10-9	STARBUCKS CORP			5,000.000	534,900	106.980	534,900	26,493		8,400		95,300		95,300		03/21/2001	XXX
860372-10-1	STEWART INFORMATION SERVICES CORP			20,600.000	996,216	48.360	996,216	661,995		23,098		301,638		301,638		11/09/2020	XXX
863667-10-1	STRYKER CORP			2,900.000	710,616	245.040	710,616	296,331	1,827	6,670		101,790		101,790		01/22/2019	XXX
872540-10-9	TJX COS INC/THE			1,000.000	68,290	68.290	68,290	3,112		230		7,230		7,230		12/14/2000	XXX
872590-10-4	T-MOBILE US INC			3,985.000	537,377	134.850	537,377	406,630				123,757		123,757		12/23/2020	XXX
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE INC			800.000	166,232	207.790	166,232	161,456				4,776		4,776		12/23/2020	XXX
87612E-10-6	TARGET CORP			888.000	156,759	176.530	156,759	24,614		2,380		42,908		42,908		06/26/2000	XXX
87901J-10-5	TEGNA INC			3,100.000	43,245	13.950	43,245	6,959	217	868		(8,494)		(8,494)		06/08/2015	XXX
879369-10-6	TELEFLEX INC			100.000	41,157	411.570	41,157	16,487		136		3,513		3,513		10/11/2016	XXX
88076W-10-3	TERADATA CORP			2,200.000	49,434	22.470	49,434	12,562				(9,460)		(9,460)		10/01/2007	XXX
882508-10-4	TEXAS INSTRUMENTS INC			8,300.000	1,362,279	164.130	1,362,279	195,862		30,876		297,472		297,472		10/04/2017	XXX
883556-10-2	THERMO FISHER SCIENTIFIC INC			4,400.000	2,049,432	465.780	2,049,432	120,634	968	3,740		620,004		620,004		04/06/2009	XXX
88579Y-10-1	3M CO			6,200.000	1,083,698	174.790	1,083,698	290,302		36,456		(10,106)		(10,106)		04/11/2002	XXX
886547-10-8	TIFFANY & CO			900.000	118,305	131.450	118,305	25,274		2,610		(1,980)		(1,980)		03/21/2001	XXX
89417E-10-9	TRAVELERS COS INC/THE			4,105.000	576,219	140.370	576,219	143,521		13,834		14,039		14,039		06/07/2006	XXX
902252-10-5	TYLER TECHNOLOGIES INC			400.000	174,608	436.520	174,608	132,332				28,006		28,006		12/23/2020	XXX
902494-10-3	TYSON FOODS INC			1,500.000	96,660	64.440	96,660	21,836		2,558		(39,900)		(39,900)		05/03/2006	XXX
902681-10-5	UGI CORP			42,300.000	1,478,808	34.960	1,478,808	1,603,369	15,147	34,817		(129,279)		(129,279)		09/17/2020	XXX
907818-10-8	UNION PACIFIC CORP			8,400.000	1,749,048	208.220	1,749,048	97,885		32,592		230,412		230,412		12/15/2004	XXX
911312-10-6	UNITED PARCEL SERVICE INC			1,300.000	218,920	168.400	218,920	188,237		1,212		11,162		11,162		12/23/2020	XXX
912008-10-9	US FOODS HOLDING CORP			19,000.000	632,890	33.310	632,890	455,854				172,328		172,328		10/26/2020	XXX
91307C-10-2	UNITED THERAPEUTICS CORP			7,500.000	1,138,425	151.790	1,138,425	611,420				467,371		467,371		12/23/2020	XXX
91324P-10-2	UNITEDHEALTH GROUP INC			9,800.000	3,436,664	350.680	3,436,664	268,992		47,334		555,660		555,660		04/06/2009	XXX
91336L-10-7	UNIVAR SOLUTIONS INC			17,500.000	332,675	19.010	332,675	345,695				(52,789)		(52,789)		03/03/2020	XXX
92220P-10-5	VARIAN MEDICAL SYSTEMS INC			100.000	17,501	175.010	17,501	17,478				23		23		12/23/2020	XXX
922475-10-8	VEEVA SYSTEMS INC			1,900.000	517,275	272.250	517,275	446,369				70,906		70,906		06/26/2020	XXX
92343E-10-2	VERISIGN INC			1,500.000	324,600	216.400	324,600	33,803				35,580		35,580		11/13/2006	XXX
92343V-10-4	VERIZON COMMUNICATIONS INC			37,100.000	2,179,625	58.750	2,179,625	1,907,650		70,908		(75,402)		(75,402)		12/23/2020	XXX
92345Y-10-6	VERISK ANALYTICS INC			800.000	166,072	207.590	166,072	90,979		864		46,600		46,600		01/22/2019	XXX
92532F-10-0	VERTEX PHARMACEUTICALS INC			1,700.000	401,778	236.340	401,778	400,928				850		850		12/23/2020	XXX
92556V-10-6	VIATRIS INC			5,573.000	104,438	18.740	104,438	34,900				69,538		69,538		10/16/2009	XXX
92826C-83-9	VISA INC			18,800.000	4,112,124	218.730	4,112,124	381,604		22,936		579,604		579,604		06/15/2011	XXX
92840M-10-2	VISTRA CORP			77,800.000	1,529,548	19.660	1,529,548	1,463,316		17,267		66,232		66,232		12/17/2020	XXX
92886T-20-1	VONAGE HOLDINGS CORP			31,000.000	399,125	12.875	399,125	282,037				142,274		142,274		09/17/2020	XXX
928881-10-1	VONTIER CORP			30,885.000	1,031,559	33.400	1,031,559	887,204				144,355		144,355		12/09/2020	XXX
92939U-10-6	WEC ENERGY GROUP INC			3,000.000	276,090	92.030	276,090	60,046		7,590		(600)		(600)		01/13/2009	XXX
931142-10-3	WALMART INC			15,000.000	2,162,250	144.150	2,162,250	827,966	8,100	32,250		379,650		379,650		08/27/2019	XXX
931427-10-8	WALGREENS BOOTS ALLIANCE INC			948.000	37,806	39.880	37,806	24,057		1,754		(18,088)		(18,088)		01/02/2015	XXX
94106L-10-9	WASTE MANAGEMENT INC			5,700.000	672,201	117.930	672,201	98,468		12,426		22,629		22,629		12/19/2002	XXX
941848-10-3	WATERS CORP			1,100.000	272,162	247.420	272,162	36,799				15,147		15,147		12/18/2003	XXX
95082P-10-5	WESCO INTERNATIONAL INC			11,100.000	871,350	78.500	871,350	430,928				440,422		440,422		10/26/2020	XXX
955306-10-5	WEST PHARMACEUTICAL SERVICES INC			400.000	113,324	283.310	113,324	112,572				752		752		12/23/2020	XXX
959802-10-9	WESTERN UNION CO/THE			2,769.000	60,752	21.940	60,752	24,430		2,492		(13,402)		(13,402)		10/02/2006	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
96208T-10-4	WEX INC			4,700.000	956,591	203.530	956,591	654,282				302,309		302,309		10/29/2020	XXX
981475-10-6	WORLD FUEL SERVICES CORP			26,600.000	828,856	31.160	828,856	697,764	2,900	6,757		99,701		99,701		09/24/2020	XXX
98262P-10-1	WW INTERNATIONAL INC			28,000.000	683,200	24.400	683,200	556,627				126,573		126,573		09/29/2020	XXX
98311A-10-5	WYNDHAM HOTELS & RESORTS INC			6,100.000	362,584	59.440	362,584	286,862		897		75,722		75,722		10/26/2020	XXX
98389B-10-0	XCEL ENERGY INC			5,161.000	344,084	66.670	344,084	90,121	2,219	8,748		16,412		16,412		02/25/2009	XXX
98390M-10-3	XPERI HOLDING CORP			46,545.000	972,791	20.900	972,791	701,592		4,048		229,189		229,189		09/10/2020	XXX
983919-10-1	XILINX INC			1,200.000	170,124	141.770	170,124	170,388				(264)		(264)		12/23/2020	XXX
98419M-10-0	XYLEM INC/NY			2,100.000	213,759	101.790	213,759	28,473		2,184		48,300		48,300		11/04/2011	XXX
98850P-10-9	YUM CHINA HOLDINGS INC		D	1,300.000	74,217	57.090	74,217	7,026		312		11,804		11,804		11/01/2016	XXX
98978V-10-3	ZOETIS INC			4,400.000	728,200	165.500	728,200	406,336		3,520		145,860		145,860		10/11/2019	XXX
G0176J-10-9	ALLEGION PLC			200.000	23,276	116.380	23,276	4,581		256		(1,632)		(1,632)		12/02/2013	XXX
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD		D	25,900.000	1,305,101	50.390	1,305,101	1,370,270	10,878	39,545		(131,324)		(131,324)		06/30/2020	XXX
G1151C-10-1	ACCENTURE PLC			5,500.000	1,436,655	261.210	1,436,655	576,114		18,568		278,520		278,520		01/22/2019	XXX
G16962-10-5	BUNGE LTD			7,400.000	485,292	65.580	485,292	450,403				34,889		34,889		12/07/2020	XXX
G25839-10-4	COCA-COLA EUROPEAN PARTNERS PLC		D	100.000	4,983	49.830	4,983	1,675		100		(105)		(105)		10/04/2010	XXX
G29183-10-3	EATON CORP PLC			2,017.000	242,322	120.140	242,322	38,451		5,890		51,272		51,272		12/19/2002	XXX
G3075P-10-1	ENSTAR GROUP LTD		D	7,200.000	1,475,208	204.890	1,475,208	1,300,616				165,334		165,334		09/17/2020	XXX
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC			576.000	26,836	46.590	26,836	8,236	150	599		3,387		3,387		11/23/2010	XXX
G5494J-10-3	LINDE PLC		D	3,700.000	974,987	263.510	974,987	151,428		14,387		187,257		187,257		08/27/2019	XXX
G5960L-10-3	MEDTRONIC PLC			7,500.000	878,550	117.140	878,550	813,407	1,450	2,448		44,290		44,290		12/23/2020	XXX
G8994E-10-3	TRANE TECHNOLOGIES PLC			1,500.000	217,740	145.160	217,740	25,424		2,478		64,600		64,600		10/24/2011	XXX
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROUP LTD			1,900.000	1,901,254	1,000.660	1,901,254	1,540,945		1,412		(60,445)		(60,445)		09/16/2020	XXX
H84989-10-4	TE CONNECTIVITY LTD			1,247.000	150,974	121.070	150,974	39,623		2,369		31,462		31,462		12/12/2011	XXX
N00985-10-6	AERCAP HOLDINGS NV		D	26,100.000	1,189,638	45.580	1,189,638	1,019,694				43,938		43,938		09/24/2020	XXX
Y41053-10-2	INTERNATIONAL SEAWAYS INC			67,400.000	1,100,642	16.330	1,100,642	1,376,187		11,630		(283,653)		(283,653)		10/23/2020	XXX
9099999 - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					236,233,156	XXX	236,233,156	116,650,826	180,641	3,252,020	0	36,842,197	0	36,842,197	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Other																	
31337#-10-5	FHLB of Cincinnati			103,075.000	10,307,500	100.000	10,307,500	10,307,600		173,115				0		05/14/2020	XXX
9199999 - Industrial and Miscellaneous (Unaffiliated) Other					10,307,500	XXX	10,307,500	10,307,600	0	173,115	0	0	0	0	0	XXX	XXX
Parent, Subsidiaries and Affiliates Other																	
38704#-10-5	Grange Indemnity Ins Co			1,000.000	62,140,311	62,140.310	62,140,311	7,000,000				1,204,836		1,204,836		05/17/1995	XXX
38704@-10-7	Grange Insurance Company of MI			1,000.000	47,074,267	47,074.270	47,074,267	10,000,000				852,208		852,208		04/27/2001	XXX
38708#-10-1	Grange Property & Casualty Ins			1,000.000	47,072,853	47,072.850	47,072,853	15,000,000				923,677		923,677		04/14/2004	XXX
89840#-10-3	Trustgard Insurance Company			2,000,000.000	78,070,004	39.040	78,070,004	8,276,318				1,722,365		1,722,365		12/31/1990	XXX
9399999 - Parent, Subsidiaries and Affiliates Other					234,357,435	XXX	234,357,435	40,276,318	0	0	0	4,703,086	0	4,703,086	0	XXX	XXX
Mutual Funds																	
09658L-51-3	BMO PYRFORD INTERNATIONAL STOCK FUND			4,912,894.820	68,731,399	13.990	68,731,399	59,868,496		1,499,387		982,579		982,579		12/05/2019	
233203-37-1	DFA INTERNATIONAL CORE EQUITY PORTFOLIO			5,013,810.070	73,051,213	14.570	73,051,213	59,734,213		1,282,467		3,835,330		3,835,330		12/15/2020	
87234N-76-5	TCW EMERGING MARKETS INCOME FUND			11,519,293.930	98,029,191	8.510	98,029,191	90,000,000		3,441,966		1,532,486		1,532,486		12/03/2020	
893509-22-4	TRANSAMERICA INTERNATIONAL EQUITY			3,719,314.490	71,894,349	19.330	71,894,349	63,262,546		890,648		3,719,314		3,719,314		12/20/2019	
9499999 - Mutual Funds					311,706,152	XXX	311,706,152	272,865,255	0	7,114,468	0	10,069,709	0	10,069,709	0	XXX	XXX
9799999 Total Common Stocks					792,604,243	XXX	792,604,243	440,099,999	180,641	10,539,603	0	51,614,992	0	51,614,992	0	XXX	XXX
9899999 Total Preferred and Common Stocks					846,082,974	XXX	848,902,366	491,825,866	524,305	12,471,618	0	53,471,859	0	53,277,357	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
Bonds - U.S. Governments								
38376U-QB-8	Gov National Mortgage A3 Pool ID NA		12/15/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,370,292	1,271,733	1,802
38380V-4J-7	Gov National Mortgage A3.2 Pool ID NA		06/04/2019	VARIOUS	XXX	68,683	68,683	
38382F-WG-5	Gov National Mortgage A3 Pool ID NA		06/23/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	3,397,500	3,200,000	7,733
38382J-WY-8	Gov National Mortgage A3 Pool ID NA		09/16/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,592,188	2,500,000	6,042
912810-FD-5	TSY INFL IX N/B 3.625 15/04/28		05/12/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	3,150,931	2,397,165	6,647
912810-FH-6	TSY INFL IX N/B 3.875 15/04/29		05/12/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	4,109,499	2,987,408	8,855
912810-FR-4	TSY INFL IX N/B 2.375 15/01/25		05/12/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,545,876	1,371,260	10,646
912810-PS-1	TSY INFL IX N/B 2.375 15/01/27		05/12/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	3,041,068	2,563,440	19,902
912828-2L-3	TSY INFL IX N/B 0.375 15/07/27		05/12/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	6,042,961	5,705,964	6,995
912828-3R-9	TSY INFL IX N/B 0.5 15/01/28		05/12/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	6,266,618	5,868,184	9,592
912828-5W-6	TSY INFL IX N/B 0.875 15/01/29		05/12/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	5,340,069	4,811,249	13,762
912828-7D-6	TSY INFL IX N/B 0.25 15/07/29		05/12/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	4,513,641	4,244,100	3,468
912828-H4-5	TSY INFL IX N/B 0.25 15/01/25		12/07/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	7,877,837	7,642,945	6,342
912828-N7-1	TSY INFL IX N/B 0.625 15/01/26		05/12/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	6,206,950	5,874,228	12,002
912828-S5-0	TSY INFL IX N/B 0.125 15/07/26		05/12/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	4,799,158	4,636,819	1,895
912828-UH-1	TSY INFL IX N/B 0.125 15/01/23		12/07/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	815,930	789,397	391
912828-V4-9	TSY INFL IX N/B 0.375 15/01/27		05/12/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	3,371,409	3,210,120	3,935
912828-VM-9	TSY INFL IX N/B 0.375 15/07/23		12/07/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	589,243	559,265	832
912828-XL-9	TSY INFL IX N/B 0.375 15/07/25		12/07/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	4,234,562	4,036,697	5,092
912828-Y3-8	TSY INFL IX N/B 0.75 15/07/28		05/12/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	4,747,861	4,324,866	10,603
912828-YL-8	TSY INFL IX N/B 0.125 15/10/24		12/07/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	4,160,688	4,034,100	440
912828-Z3-7	TSY INFL IX N/B 0.125 15/01/30		12/07/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	7,122,416	6,646,931	2,919
912828-ZJ-2	TSY INFL IX N/B 0.125 15/04/25		12/07/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	6,317,154	6,025,995	857
912828-ZZ-6	TSY INFL IX N/B 0.125 15/07/30		12/07/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	8,009,148	7,208,275	3,575
91282C-AM-3	US TREASURY N/B 0.25 30/09/25		10/05/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,394,641	1,400,000	67
91282C-AQ-4	TSY INFL IX N/B 0.125 15/10/25		12/07/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	3,466,627	3,210,240	595
0599999 - Bonds - U.S. Governments						104,552,950	96,589,064	144,992
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
30747N-LG-7	FARGO ND 2		10/06/2020	FIRST TENNESSEE BANK N.A.	XXX	1,710,829	1,660,000	
421110-4T-1	HAYS TX CONSOL INDEP SCH DIST 5		10/14/2020	LOOP CAPITAL MARKETS LLC	XXX	1,183,223	925,000	
574193-SL-3	MARYLAND ST 4		11/18/2020	FIRST TENNESSEE BANK N.A.	XXX	2,510,360	2,000,000	14,444
689172-HR-8	OTTAWA & GLANDORF OH LOCAL SCH 2.049		09/09/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	509,195	500,000	
701057-CD-1	PARKER CO WTR & SANTN DIST 2.439		09/09/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	535,000	500,000	1,355
93974E-JD-9	WASHINGTON ST 5		08/17/2020	ROBERT W. BAIRD CO.INCORPORATED	XXX	2,033,085	1,500,000	4,167
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						8,481,692	7,085,000	19,966
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
014365-DU-1	ALDERWOOD WA WTR & WSTWTR DIST 1		10/28/2020	ROBERT W. BAIRD CO.INCORPORATED	XXX	855,000	855,000	
014365-DV-9	ALDERWOOD WA WTR & WSTWTR DIST 2		10/28/2020	ROBERT W. BAIRD CO.INCORPORATED	XXX	1,017,052	965,000	
14329N-FM-1	CARMEL IN REDEV AUTH LEASE REN 1.624		09/24/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,200,000	2,200,000	
14329N-FQ-2	CARMEL IN REDEV AUTH LEASE REN 1.754		09/24/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,050,000	2,050,000	
20775H-DL-4	CONNECTICUT ST HSG FIN AUTH HS 1.65		10/27/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,258,875	1,250,000	
20775H-DM-2	CONNECTICUT ST HSG FIN AUTH HS 1.7		10/27/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,475,988	1,465,000	
3132AC-M8-0	FREDDIE MAC 3.5 POOL ID ZT0383		10/27/2020	LOOP CAPITAL MARKETS LLC	XXX	4,739,349	4,448,135	11,676
3132HT-DQ-6	FREDDIEMAC STRIP 3.5 POOL ID N.A.		07/29/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	3,367,161	3,096,240	602
3133A4-TM-8	FREDDIE MAC 3 POOL ID QA9556		11/13/2020	LOOP CAPITAL MARKETS LLC	XXX	3,952,779	3,723,548	4,034
3133A7-3J-6	FREDDIE MAC 3 POOL ID QB1701		07/23/2020	BREAN CAPITAL LLC	XXX	5,321,875	5,000,000	11,250
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877		09/15/2020	BREAN CAPITAL LLC	XXX	5,278,125	5,000,000	5,556
3133GB-E4-2	FREDDIE MAC 2 POOL ID QN4655		12/14/2020	PERSHING LLC.	XXX	5,242,188	5,000,000	4,167
3134GW-EM-4	FREDDIE MAC 1.52 28/01/33		07/30/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	750,000	750,000	95
3135GA-3Y-5	FANNIE MAE 1 17/11/28		11/10/2020	FIRST TENNESSEE BANK N.A.	XXX	1,999,000	2,000,000	
3135GA-5V-9	FANNIE MAE 1 23/06/28		12/09/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	3,000,000	3,000,000	
3135GA-A6-8	FANNIE MAE 1 14/12/28		12/09/2020	FIRST TENNESSEE BANK N.A.	XXX	2,000,000	2,000,000	
3136AU-6M-8	FANNIE MAE 3 POOL ID N.A.		08/04/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,673,811	2,582,613	1,291
3136AY-6S-7	FANNIEMAE-ACES 2.6241 POOL ID N.A.		12/07/2020	LOOP CAPITAL MARKETS LLC	XXX	5,308,877	4,958,775	3,363
3136B2-EF-5	FANNIE MAE 3 POOL ID N.A.		09/28/2020	LOOP CAPITAL MARKETS LLC	XXX	5,093,282	4,820,616	
3136B2-RL-8	FANNIE MAE 3 POOL ID N.A.		09/22/2020	ROBERT W. BAIRD CO.INCORPORATED	XXX	1,652,795	1,600,285	3,201
3136B8-XS-3	FANNIE MAE 2.5 POOL ID N.A.		07/29/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,005,473	1,949,427	271
3136BB-GT-3	FANNIE MAE 5 POOL ID N.A.		07/20/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,060,733	1,866,500	7,777
3136BC-N5-5	FANNIE MAE 2 POOL ID N.A.		11/16/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	5,157,813	5,000,000	8,056
3136BD-DA-3	FANNIE MAE 2 POOL ID N.A.		11/20/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	5,137,500	5,000,000	8,056

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3136BD-PX-0	FANNIE MAE 2 POOL ID N.A.		12/14/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	5,196,094	5,000,000	8,056
3136G4-ZU-0	FANNIE MAE 1 28/01/28		07/21/2020	RBC CAPITAL MARKETS, LLC	XXX	1,000,000	1,000,000	
3137AT-GL-0	FREDDIE MAC 2.4226 POOL ID N.A.		07/22/2020	D.A. DAVIDSON AND CO	XXX	1,684,241	1,660,588	
3137BA-AN-2	FREDDIE MAC 2.5 POOL ID N.A.		01/19/2017	VARIOUS	XXX	22,966	22,966	
3137BW-D9-2	FREDDIE MAC 3.5 POOL ID N.A.		07/24/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,593,998	2,501,210	
3137F6-CT-2	FREDDIE MAC 2 POOL ID N.A.		10/20/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	5,171,875	5,000,000	8,056
3137F6-KS-5	FREDDIE MAC 2 POOL ID N.A.		11/20/2020	BREAN CAPITAL LLC	XXX	5,166,550	4,983,185	6,644
3137F7-QQ-1	FREDDIE MAC 2 POOL ID N.A.		11/23/2020	D.A. DAVIDSON AND CO	XXX	3,110,156	3,000,000	4,833
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.		12/07/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	5,189,063	5,000,000	8,056
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.		08/06/2019	VARIOUS	XXX	48,050	48,050	
3137FK-WD-4	FHLMC MULTIFAMILY STRC P3.499 Pool ID NA		12/09/2020	D.A. DAVIDSON AND CO	XXX	3,296,250	3,000,000	3,791
3137FP-EC-5	FREDDIE MAC 2.25 POOL ID N.A.		09/22/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,878,859	1,826,906	2,740
3137FW-R3-6	FREDDIE MAC 2 POOL ID N.A.		09/23/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	4,140,000	4,000,000	6,444
3138LM-GT-4	FANNIE MAE 3.22 POOL ID AN8309		11/17/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	3,063,672	2,750,000	4,673
3140HS-W5-6	FANNIE MAE 3.59 POOL ID BL1567		10/20/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	3,165,885	2,775,000	6,088
3140HT-WW-5	FANNIE MAE 3.4 POOL ID BL2460		09/23/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	4,658,280	4,070,589	10,380
3140KM-DY-3	FANNIE MAE 2.5 POOL ID BQ1918		09/24/2020	BREAN CAPITAL LLC	XXX	4,218,125	4,000,000	7,500
3140QG-G9-2	FANNIE MAE 2 POOL ID CA8323		12/08/2020	ROBERT W. BAIRD CO.INCORPORATED	XXX	3,129,844	3,000,000	2,167
386244-VS-3	GRAND RAPIDS MI BLDG AUTH 1.39		10/23/2020	ROBERT W. BAIRD CO.INCORPORATED	XXX	500,000	500,000	
47875P-EY-9	JOHNSON CNTY KS WTR DIST #1 WT 1.5		10/14/2020	MORGAN STANLEY SMITH BARNEY LLC	XXX	960,000	960,000	
49548K-BK-6	KING GEORGE CNTY VA ECON DEV A 3		10/22/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,778,912	1,600,000	
534272-M9-7	LINCOLN NE ELEC SYS REVENUE 1.749		09/22/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,003,815	1,975,000	96
54659R-EL-1	LOUISVILLE & JEFFERSON CNTY KY 3		08/06/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	865,530	750,000	5,313
83755L-N4-4	SOUTH DAKOTA ST BLDG AUTH REVE 2.262		08/28/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	501,385	500,000	
859883-EP-1	STEUBEN LAKES IN REGL WST DIST 1.837		09/11/2020	ROBERT W. BAIRD CO.INCORPORATED	XXX	1,200,000	1,200,000	
88283L-KV-7	TEXAS ST TRANSPRTN COMMISSIONS 4		08/31/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,901,160	1,500,000	10,167
88675A-BX-3	TIGARD OR WTR SYS REVENUE 2		10/21/2020	ROBERT W. BAIRD CO.INCORPORATED	XXX	2,026,600	2,000,000	
92812V-E8-5	VIRGINIA ST HSG DEV AUTH 2.059		07/28/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,037,330	1,000,000	515
92818N-UE-6	VIRGINIA ST RESOURCES AUTH INF 1.45		10/28/2020	MORGAN STANLEY SMITH BARNEY LLC	XXX	1,195,000	1,195,000	
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						144,301,315	137,399,634	164,911
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00688J-AA-5	ADIENT US LLC 7 15/05/26		03/02/2020	VARIOUS	XXX	104,938	100,000	2,090
00774M-AN-5	AERCAP IRELAND CAP/GLOBA 6.5 15/07/25	D	06/04/2020	VARIOUS	XXX	478,618	475,000	
00775P-AA-5	ADVANTAGE SALES & MARKET 6.5 15/11/28		11/17/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	705,000	700,000	948
00971T-AK-7	AKAMAI TECHNOLOGIES INC 0.375 01/09/27		03/09/2020	BARCLAYS CAPITAL	XXX	1,492,241	1,500,000	156
00971T-AL-5	AKAMAI TECHNOLOGIES INC 0.375 01/09/27		10/28/2020	VARIOUS	XXX	498,702	440,000	252
013092-AE-1	ALBERTSONS COS/SAFEWAY 4.875 15/02/30		03/24/2020	VARIOUS	XXX	398,438	425,000	1,364
02079K-AD-9	ALPHABET INC 1.1 15/08/30		08/03/2020	BLAYLOCK & COMPANY INC	XXX	997,260	1,000,000	
023771-S5-8	AMERICAN AIRLINES INC 11.75 15/07/25		12/02/2020	J.P. MORGAN SECURITIES LLC	XXX	447,500	400,000	20,106
038522-AN-8	ARAMARK SERVICES INC 4.75 01/06/26		12/09/2020	BARCLAYS BANK PLC 196101	XXX	360,063	350,000	462
038522-AQ-1	ARAMARK SERVICES INC 5 01/02/28		08/05/2020	CITIGROUP GLOBAL MARKETS INC	XXX	501,250	500,000	417
03938L-AP-9	ARCELORMITTAL 7 15/10/39	D	05/27/2020	VARIOUS	XXX	566,500	500,000	3,887
03966V-AA-5	ARCONIC ROLLED PRODUCTS 6.125 15/02/28		05/21/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	328,125	350,000	6,491
04010L-AT-0	ARES CAPITAL CORP 3.75 01/02/22		11/12/2020	BMO CAPITAL MARKETS CORP	XXX	102,250	100,000	1,094
04010L-AW-3	ARES CAPITAL CORP 4.625 01/03/24		12/04/2020	VARIOUS	XXX	1,420,475	1,490,000	11,356
053499-AL-3	AVAYA INC 6.125 15/09/28		09/11/2020	J.P. MORGAN SECURITIES LLC	XXX	450,000	450,000	
06368E-3G-5	BANK OF MONTREAL 1 10/02/27	A	12/15/2020	FIRST TENNESSEE BANK N.A.	XXX	497,500	500,000	514
06738G-8A-1	BARCLAYS BANK PLC 0 04/02/25	D	01/30/2020	BARCLAYS CAPITAL	XXX	871,237	836,000	
09257W-AC-4	BLACKSTONE MORTGAGE TR 4.75 15/03/23		09/02/2020	J.P. MORGAN CLEARING CORP. 514105	XXX	430,553	450,000	10,034
097023-CQ-6	BOEING CO 3.75 01/02/50		04/09/2020	MIZUHO SECURITIES USA INC.	XXX	279,000	300,000	2,281
09857L-AM-0	BOOKING HOLDINGS INC 0.75 01/05/25		12/03/2020	VARIOUS	XXX	6,121,783	5,251,000	2,790
099724-AJ-5	BORGWARNER INC 3.375 15/03/25		06/24/2020	BREAN CAPITAL LLC	XXX	793,815	750,000	7,102
10373Q-BE-9	BP CAP MARKETS AMERICA 3.41 11/02/26		11/16/2020	FIFTH THIRD SECURITIES, INC 1100608	XXX	2,228,520	2,000,000	18,376
118230-AQ-4	BUCKEYE PARTNERS LP 3.95 01/12/26		01/07/2020	BARCLAYS BANK PLC 196101	XXX	98,000	100,000	417
118230-AU-5	BUCKEYE PARTNERS LP 4.5 01/03/28		02/11/2020	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	150,000	150,000	
122017-AA-4	BURLINGTON STORES INC 2.25 15/04/25		12/09/2020	BARCLAYS CAPITAL INC	XXX	352,736	271,000	949
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5 01/02/28		10/28/2020	J.P. MORGAN SECURITIES LLC	XXX	838,000	800,000	9,889
1248EP-CD-3	CCO HLDGS LLC/CAP CORP 4.75 01/03/30		07/23/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	531,250	500,000	9,632
1248EP-CJ-0	CCO HLDGS LLC/CAP CORP 4.5 01/05/32		06/08/2020	J.P. MORGAN SECURITIES LLC	XXX	1,391,250	1,325,000	13,581
126307-BD-8	CSC HOLDINGS LLC 4.625 01/12/30		07/23/2020	RBC CAPITAL MARKETS, LLC	XXX	513,125	500,000	2,634
12653C-AC-2	CNX RESOURCES CORP 7.25 14/03/27		05/07/2020	J.P. MORGAN SECURITIES LLC	XXX	324,625	350,000	4,018

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131193-AD-6	CALLAWAY GOLF CO 2.75 01/05/26		11/24/2020	NOMURA SECURITIES NEW YORK	XXX	223,431	162,000	322
131347-CQ-7	CALPINE CORP 5 01/02/31		11/05/2020	HSBC SECURITIES (USA) INC.	XXX	375,375	350,000	4,326
13605W-N2-3	CANADIAN IMPERIAL BANK 0.9 25/11/25	A	11/23/2020	FIRST TENNESSEE BANK N.A.	XXX	1,998,000	2,000,000	
143658-BC-5	CARNIVAL CORP 11.5 01/04/23		08/11/2020	VARIOUS	XXX	1,108,656	1,050,000	23,471
14739L-AB-8	CASCADES INC/USA INC 5.375 15/01/28		08/10/2020	WELLS FARGO BANK, N.A.	XXX	417,000	400,000	1,911
150190-AF-3	CEDAR FAIR/CAN/MAGNUM/MI 5.5 01/05/25		04/20/2020	J.P. MORGAN SECURITIES LLC	XXX	975,000	975,000	
151290-BU-6	CEMEX SAB DE CV 7.75 16/04/26	D	05/04/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	94,000	100,000	431
151290-BW-2	CEMEX SAB DE CV 7.375 05/06/27	D	07/28/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	420,350	400,000	3,442
15135U-AM-1	CENOVUS ENERGY INC 4.25 15/04/27	A	08/11/2020	VARIOUS	XXX	1,049,125	1,225,000	7,591
156686-AM-9	CENTURYLINK INC 6.875 15/01/28		07/23/2020	BARCLAYS BANK PLC 196101	XXX	383,250	350,000	802
163092-AE-9	CHEGG INC 0 01/09/26		11/12/2020	VARIOUS	XXX	264,060	260,000	
163851-AF-5	CHEMOURS CO 5.75 15/11/28		12/09/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	669,500	650,000	1,453
16411Q-AG-6	CHENIERE ENERGY PARTNERS 4.5 01/10/29		12/03/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	526,250	500,000	4,125
16411R-AJ-8	CHENIERE ENERGY INC 4.625 15/10/28		09/15/2020	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	350,000	350,000	
17186H-AC-6	CIMPRESS PLC 7 15/06/26	D	08/04/2020	VARIOUS	XXX	606,063	575,000	4,793
17298C-JU-3	CITIGROUP INC 2 30/07/32		07/28/2020	FIRST TENNESSEE BANK N.A.	XXX	1,500,000	1,500,000	
17298C-KK-3	CITIGROUP INC 2.1 16/10/35		10/15/2020	D.A. DAVIDSON AND CO	XXX	995,000	1,000,000	175
18538R-AH-6	CLEARWATER PAPER CORP 5.375 01/02/25		03/04/2020	WELLS FARGO BANK, N.A.	XXX	156,375	150,000	784
18538R-AJ-2	CLEARWATER PAPER CORP 4.75 15/08/28		08/11/2020	J.P. MORGAN SECURITIES LLC	XXX	175,000	175,000	
18538U-AC-0	CLEARWATER SEAFOODS INC 6.875 01/05/25	A	03/23/2020	CANTOR FITZGERALD AND CO.	XXX	115,000	125,000	3,438
185899-AG-6	CLEVELAND-CLIFFS INC 6.75 15/03/26		08/12/2020	RBC CAPITAL MARKETS, LLC	XXX	509,375	500,000	14,156
20903X-AF-0	CONSOLIDATED COMMUNICATI 6.5 01/10/28		09/18/2020	J.P. MORGAN SECURITIES LLC	XXX	250,000	250,000	
212015-AN-1	CONTINENTAL RESOURCES 3.8 01/06/24		05/11/2020	VARIOUS	XXX	205,000	250,000	4,275
212015-AN-1	CONTINENTAL RESOURCES 3.8 01/06/24		05/11/2020	RBC CAPITAL MARKETS, LLC	XXX	215,000	250,000	4,143
212015-AT-8	CONTINENTAL RESOURCES 5.75 15/01/31		11/10/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	450,000	450,000	
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.5 15/12/22	A	08/07/2020	OPPENHEIMER AND CO, INC.	XXX	511,250	500,000	6,611
221644-AA-5	COTT HOLDINGS INC 5.5 01/04/25		03/27/2020	UBS AG STAMFORD BRANCH	XXX	158,250	175,000	4,736
23311V-AH-0	DCP MIDSTREAM OPERATING 5.125 15/05/29		07/28/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	251,250	250,000	2,669
23371D-AB-0	DAE FUNDING LLC 5 01/08/24		08/24/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	493,000	500,000	1,722
23422R-AB-8	DIAMOND RESORTS INTL INC 7.75 01/09/23		11/16/2020	BARCLAYS BANK PLC 196101	XXX	491,250	500,000	8,288
247361-ZJ-0	DELTA AIR LINES INC 3.625 15/03/22		05/27/2020	VARIOUS	XXX	498,750	550,000	3,816
247361-ZX-9	DELTA AIR LINES INC 7 01/05/25		08/12/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	332,250	300,000	6,125
251526-BN-8	DEUTSCHE BANK NY 4.875 01/12/32	D	07/23/2020	VARIOUS	XXX	719,375	750,000	3,047
252131-AJ-6	DEXCOM INC 0.25 15/11/25		05/12/2020	VARIOUS	XXX	335,108	335,000	
25277L-AA-4	DIAMOND SPORTS GR/DIAMON 5.375 15/08/26		12/02/2020	WELLS FARGO BANK, N.A.	XXX	119,250	150,000	2,441
25278X-AN-9	DIAMONDBACK ENERGY INC 3.5 01/12/29		10/15/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	246,563	250,000	3,354
26875P-AU-5	EOG RESOURCES INC 4.375 15/04/30		07/17/2020	PERSHING LLC.	XXX	1,210,950	1,000,000	11,788
26884L-AF-6	EQT CORP 3.9 01/10/27		08/20/2020	VARIOUS	XXX	560,125	600,000	8,645
26884L-AG-4	EQT CORP 7 01/02/30		05/06/2020	VARIOUS	XXX	349,313	400,000	5,337
26885B-AC-4	EQM MIDSTREAM PARTNERS L 5.5 15/07/28		07/28/2020	VARIOUS	XXX	790,755	850,000	8,319
26907Y-AA-2	ESH HOSPITALITY INC 5.25 01/05/25		05/12/2020	DEUTSCHE BANK SECURITIES INC.	XXX	241,250	250,000	474
28414H-AG-8	ELANCO ANIMAL HEALTH INC 4.9 28/08/28		03/24/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	210,000	200,000	879
28470R-AH-5	COLT MERGER SUB INC 6.25 01/07/25		06/19/2020	J.P. MORGAN SECURITIES LLC	XXX	275,000	275,000	
292505-AD-6	OVINTIV INC 6.5 15/08/34		10/01/2020	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	470,000	500,000	4,514
29260F-AE-0	ENDEAVOR ENERGY RESOURCE 5.75 30/01/28		05/05/2020	J.P. MORGAN SECURITIES LLC	XXX	90,000	100,000	1,549
29260F-AF-7	ENDEAVOR ENERGY RESOURCE 6.625 15/07/25		06/02/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	100,000	100,000	
29273D-AA-8	ENDO DAC/FIN LLC/FINCO 5.875 15/10/24		08/12/2020	RBC CAPITAL MARKETS, LLC	XXX	376,500	400,000	9,041
29336U-AB-3	ENLINK MIDSTREAM PARTNER 4.4 01/04/24		05/28/2020	RBC CAPITAL MARKETS, LLC	XXX	102,813	125,000	917
298736-AL-3	EURONET WORLDWIDE INC 0.75 15/03/49		12/22/2020	VARIOUS	XXX	1,022,635	935,000	1,819
30212P-AP-0	EXPEDIA GROUP INC 3.8 15/02/28		04/02/2020	J.P. MORGAN SECURITIES LLC	XXX	294,000	350,000	1,884
30212P-AR-6	EXPEDIA GROUP INC 3.25 15/02/30		04/14/2020	J.P. MORGAN SECURITIES LLC	XXX	82,125	100,000	551
30251G-BA-4	FMG RESOURCES AUG 2006 4.5 15/09/27	D	07/28/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	531,250	500,000	8,438
33767D-AB-1	FIRSTCASH INC 4.625 01/09/28		08/12/2020	JEFFERIES LLC.	XXX	300,000	300,000	
337932-AJ-6	FIRSTENERGY CORP 4.85 15/07/47		12/10/2020	VARIOUS	XXX	1,229,000	1,000,000	19,605
33835L-AB-1	FIVERR INTERNATIONAL LTD 0 01/11/25	D	10/08/2020	J.P. MORGAN CLEARING CORP. 514105	XXX	276,010	267,000	
345370-CQ-1	FORD MOTOR COMPANY 4.75 15/01/43		11/05/2020	VARIOUS	XXX	2,118,344	2,475,000	20,620
345397-A4-5	FORD MOTOR CREDIT CO LLC 4.271 09/01/27		05/12/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	219,875	250,000	3,696
345397-XL-2	FORD MOTOR CREDIT CO LLC 4.134 04/08/25		04/08/2020	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	498,000	600,000	4,754
347466-AC-8	IRWIN LAND LLC 5.17 15/12/35		10/19/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,563,480	2,000,000	36,190
34959J-AK-4	FORTIVE CORPORATION 0.875 15/02/22		06/04/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	254,540	286,000	264
34960P-AC-5	FORTRESS TRANS & INFRAST 9.75 01/08/27		07/23/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	150,000	150,000	
361841-AP-4	GLP CAPITAL LP / FIN II 4 15/01/30		05/01/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	200,250	225,000	2,575

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
361841-AP-4	GLP CAPITAL LP / FIN II 4 15/01/30		05/01/2020	VARIOUS	XXX	355,938	400,000	4,672
364760-AM-0	GAP INC/THE 8.625 15/05/25		07/28/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	495,000	450,000	8,948
37045V-AF-7	GENERAL MOTORS CO 6.25 02/10/43		06/30/2020	VARIOUS	XXX	879,037	825,000	11,918
37960J-AA-6	GLOBAL AIR LEASE CO LTD 6.5 15/09/24	D	09/15/2020	CORPORATE ACTIONS	XXX	8,897	15,406	
380355-AD-9	GOEASY LTD 5.375 01/12/24	A	05/12/2020	WELLS FARGO BANK, N.A.	XXX	113,025	125,000	3,117
39807U-AB-2	GREYSTAR REAL ESTATE PAR 5.75 01/12/25		08/21/2020	J.P. MORGAN SECURITIES LLC	XXX	409,000	400,000	5,367
40390D-AA-3	HLF FIN SARL LLC/HERBALI 7.25 15/08/26		02/25/2020	BARCLAYS BANK PLC 196101	XXX	153,750	150,000	363
404119-CA-5	HCA INC 3.5 01/09/30		08/11/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	526,250	500,000	8,118
404280-BX-6	HSBC HOLDINGS PLC 4.292 12/09/26	D	08/06/2020	FIFTH THIRD SECURITIES, INC 1100608	XXX	3,379,860	3,000,000	52,935
42330P-AK-3	HELIX ENERGY SOLUTIONS 6.75 15/02/26		12/10/2020	VARIOUS	XXX	349,706	335,000	6,932
428102-AC-1	HESS MIDSTREAM OPERATION 5.625 15/02/26		06/30/2020	VARIOUS	XXX	357,188	375,000	5,918
432833-AF-8	HILTON DOMESTIC OPERATIN 4.875 15/01/30		07/23/2020	VARIOUS	XXX	1,133,125	1,150,000	5,891
432833-AG-6	HILTON DOMESTIC OPERATIN 5.375 01/05/25		04/16/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	50,000	50,000	
432833-AH-4	HILTON DOMESTIC OPERATIN 5.75 01/05/28		04/16/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	50,000	50,000	
432833-AJ-0	HILTON DOMESTIC OPERATIN 3.75 01/05/29		12/09/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	360,500	350,000	365
43283Q-AB-6	HILTON GRAND VACA LLC/IN 6.125 01/12/24		08/31/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	569,563	550,000	8,498
44267D-AD-9	HOWARD HUGHES CORP 5.375 01/08/28		11/12/2020	J.P. MORGAN SECURITIES LLC	XXX	867,750	850,000	4,539
444454-AF-9	HUGHES SATELLITE SYSTEMS 6.625 01/08/26		03/19/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	88,250	100,000	957
448579-AG-7	HYATT HOTELS CORP 4.375 15/09/28		04/14/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	118,750	125,000	471
448579-AJ-1	HYATT HOTELS CORP 5.75 23/04/30		04/21/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	125,000	125,000	
44932K-AA-4	IAC FINANCECO 3 INC 2 15/01/30		11/12/2020	JEFFERIES LLC.	XXX	223,063	140,000	716
44963B-AE-8	IHO VERWALTUNGS GMBH 6 15/05/27	D	09/28/2020	VARIOUS	XXX	488,250	475,000	5,088
451102-BX-4	ICAHN ENTERPRISES/FIN 5.25 15/05/27		01/06/2020	JEFFERIES LLC.	XXX	507,175	500,000	1,969
451102-BZ-9	ICAHN ENTERPRISES/FIN 5.25 15/05/27		07/28/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	255,000	250,000	2,734
452327-AH-2	ILLUMINA INC 0.5 15/06/21		03/03/2020	VARIOUS	XXX	156,154	124,000	111
452327-AK-5	ILLUMINA INC 0 15/08/23		12/22/2020	VARIOUS	XXX	1,778,849	1,619,000	
45772F-AE-7	INPHI CORP 0.75 15/04/25		12/08/2020	VARIOUS	XXX	375,233	285,000	440
457985-AL-3	INTEGRA LIFESCIENCES HLD 0.5 15/08/25		02/05/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	548,000	548,000	
46115H-AW-7	INTESA SANPAOLO SPA 5.71 15/01/26	D	08/28/2020	VARIOUS	XXX	549,625	500,000	1,761
46284V-AE-1	IRON MOUNTAIN INC 5.25 15/03/28		03/19/2020	J.P. MORGAN SECURITIES LLC	XXX	215,625	250,000	292
46284V-AG-6	IRON MOUNTAIN INC 5 15/07/28		07/23/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	361,375	350,000	1,701
46590X-AA-4	JBS USA/FOOD/FINANCE 6.5 15/04/29		03/20/2020	J.P. MORGAN SECURITIES LLC	XXX	224,938	250,000	7,145
47232M-AE-2	JEFFERIES FIN LLC / JFIN 6.25 03/06/26		12/08/2020	JEFFERIES LLC.	XXX	789,375	750,000	1,172
48128D-AC-1	JP MORGAN CHASE BANK NA 0.125 01/01/23		07/14/2020	J.P. MORGAN CLEARING CORP. 514105	XXX	523,714	450,000	18
48242W-AA-4	KBR INC 2.5 01/11/23		01/22/2020	BNP PARIBAS SECURITIES CORPORATION	XXX	70,459	55,000	317
48242W-AB-2	KBR INC 2.5 01/11/23		06/30/2020	VARIOUS	XXX	132,290	114,000	697
48666K-AY-5	KB HOME 4.8 15/11/29		02/10/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	365,125	350,000	3,823
50077L-AB-2	KRAFT HEINZ FOODS CO 4.375 01/06/46		04/08/2020	VARIOUS	XXX	1,482,157	1,550,000	16,163
50077L-AL-0	KRAFT HEINZ FOODS CO 5 15/07/35		06/02/2020	VARIOUS	XXX	1,021,878	925,000	6,056
501797-AR-5	L BRANDS INC 7.5 15/06/29		09/03/2020	BARCLAYS BANK PLC 196101	XXX	800,625	750,000	12,969
50187T-AE-6	LGI HOMES INC 6.875 15/07/26		07/31/2020	WELLS FARGO BANK, N.A.	XXX	427,000	400,000	1,451
505742-AG-1	LADDER CAP FIN LLLP/CORP 5.25 01/10/25		11/16/2020	CANTOR FITZGERALD AND CO.	XXX	238,750	250,000	1,714
531229-AB-8	LIBERTY MEDIA CORP 1.375 15/10/23		03/20/2020	VARIOUS	XXX	152,243	161,000	946
531229-AE-2	LIBERTY MEDIA CORP 2.25 30/09/46		06/04/2020	VARIOUS	XXX	611,309	558,936	4,850
531229-AF-9	LIBERTY MEDIA CORP 1 30/01/23		07/07/2020	VARIOUS	XXX	409,266	370,000	1,366
531229-AH-5	LIBERTY MEDIA CORP 2.25 01/12/48		03/04/2020	VARIOUS	XXX	271,408	250,000	263
536797-AF-0	LITHIA MOTORS INC 4.375 15/01/31		09/30/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	450,000	450,000	
538146-AC-5	LIVEPERSON INC 0 15/12/26		12/07/2020	VARIOUS	XXX	361,161	357,000	
55024U-AC-3	LUMENTUM HOLDINGS INC 0.5 15/12/26		11/12/2020	VARIOUS	XXX	1,284,954	1,134,000	1,099
55272X-AA-0	MFA FINANCIAL INC 6.25 15/06/24		04/21/2020	SEAPORT SECS NY	XXX	119,425	170,000	3,778
552953-CF-6	MGM RESORTS INTL 5.5 15/04/27		05/12/2020	CANTOR FITZGERALD AND CO.	XXX	322,000	350,000	1,551
552953-CH-2	MGM RESORTS INTL 4.75 15/10/28		11/05/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	759,375	750,000	2,573
55303X-AJ-4	MGM GROWTH/MGM FINANCE 5.75 01/02/27		05/14/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	454,250	450,000	7,579
55303X-AK-1	MGM GROWTH/MGM FINANCE 4.625 15/06/25		06/02/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	150,000	150,000	
55303X-AL-9	MGM GROWTH/MGM FINANCE 3.875 15/02/29		12/03/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	358,313	350,000	678
55305B-AR-2	M/I HOMES INC 4.95 01/02/28		01/07/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	325,000	325,000	
55305B-AS-0	M/I HOMES INC 4.95 01/02/28		06/17/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	251,875	250,000	5,033
55616P-AA-2	MACY'S INC 8.375 15/06/25		11/05/2020	VARIOUS	XXX	464,625	450,000	5,130
55616P-AA-2	MACY'S INC 8.375 15/06/25		11/05/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	268,125	250,000	8,782
559222-AV-6	MAGNA INTERNATIONAL INC 2.45 15/06/30	A	09/23/2020	BREAN CAPITAL LLC	XXX	1,059,330	1,000,000	6,806
565849-AE-6	MARATHON OIL CORP 6.6 01/10/37		06/09/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	259,688	250,000	3,208
57164P-AD-8	MARRIOTT OWNERSHIP RESOR 4.75 15/01/28		07/30/2020	VARIOUS	XXX	826,781	850,000	11,674

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571903-BD-4	MARRIOTT INTERNATIONAL 5.75 01/05/25		04/14/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	124,995	125,000	
57665R-AJ-5	MATCH GROUP INC 5.625 15/02/29		02/05/2020	RBC CAPITAL MARKETS, LLC	XXX	268,438	250,000	6,719
58547D-AD-1	MELCO RESORTS FINANCE 5.375 04/12/29	D	08/14/2020	DEUTSCHE BANK SECURITIES INC.	XXX	359,625	350,000	3,867
589331-AE-7	MERCK SHARP & DOHME CORP 5.95 01/12/28		11/16/2020	D.A. DAVIDSON AND CO	XXX	3,986,250	3,000,000	82,804
59001K-AF-7	MERITOR INC 3.25 15/10/37		11/17/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	254,137	225,000	691
599191-AA-1	MILEAGE PLUS HLDINGS LLC 6.5 20/06/27		06/25/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	395,000	400,000	
63938C-AH-1	NAVIENT CORP 6.75 25/06/25		01/10/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	363,188	325,000	1,158
64110L-AT-3	NETFLIX INC 5.875 15/11/28		07/28/2020	J.P. MORGAN SECURITIES LLC	XXX	306,875	250,000	3,060
64110L-AV-8	NETFLIX INC 4.875 15/06/30		01/16/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	313,125	300,000	3,494
651229-AY-2	NEWELL BRANDS INC 5.5 01/04/46		01/23/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	109,500	100,000	1,772
651290-AQ-1	NEWFIELD EXPLORATION CO 5.625 01/07/24		10/02/2020	VARIOUS	XXX	489,313	500,000	7,352
65341B-AD-8	NEXTERA ENERGY PARTNERS 0 15/11/25		12/01/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	474,548	483,000	
66679N-AA-8	NORTHRIVER MIDSTREAM FIN 5.625 15/02/26	A	10/09/2020	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	348,037	350,000	
66977W-AR-0	NOVA CHEMICALS CORP 5.25 01/06/27	A	11/19/2020	VARIOUS	XXX	354,250	350,000	6,402
674599-CR-4	OCCIDENTAL PETROLEUM COR 3.2 15/08/26		05/13/2020	VARIOUS	XXX	1,351,875	1,925,000	13,064
674599-CY-9	OCCIDENTAL PETROLEUM COR 4.4 15/08/49		04/09/2020	J.P. MORGAN SECURITIES LLC	XXX	388,500	600,000	4,327
674599-EB-7	OCCIDENTAL PETROLEUM COR 5.875 01/09/25		08/31/2020	J.P. MORGAN SECURITIES LLC	XXX	776,250	775,000	245
677071-AN-2	OHANA MILITARY COMM LLC 5.558 01/10/36		09/22/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,842,170	1,350,000	36,058
678858-BU-4	OKLAHOMA G&E CO 3.3 15/03/30		09/10/2020	PERSHING LLC.	XXX	1,131,790	1,000,000	16,408
680665-AJ-5	OLIN CORP 5.125 15/09/27		08/11/2020	VARIOUS	XXX	452,625	450,000	8,207
682189-AP-0	ON SEMICONDUCTOR CORP 1.625 15/10/23		06/03/2020	WELLS FARGO BANK, N.A. 8831400	XXX	260,844	220,000	497
68245X-AH-2	1011778 BC / NEW RED FIN 3.875 15/01/28	A	01/27/2020	JEFFERIES LLC.	XXX	300,750	300,000	4,036
69318F-AG-3	PBF HOLDING CO LLC 7.25 15/06/25		05/27/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	229,375	250,000	8,257
69318F-AK-4	PBF HOLDING CO LLC 9.25 15/05/25		07/23/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	513,500	475,000	6,655
69331C-AH-1	PG&E CORP 5 01/07/28		06/18/2020	J.P. MORGAN SECURITIES LLC	XXX	500,000	500,000	
69331C-AJ-7	PG&E CORP 5.25 01/07/30		06/18/2020	J.P. MORGAN SECURITIES LLC	XXX	575,000	575,000	
69370C-AC-4	PTC INC 4 15/02/28		01/30/2020	J.P. MORGAN SECURITIES LLC	XXX	625,000	625,000	
697435-AD-7	PALO ALTO NETWORKS 0.75 01/07/23		12/04/2020	VARIOUS	XXX	1,543,253	1,410,000	4,810
69867D-AA-6	PANTHER BF AGGREGATOR 2 6.25 15/05/26		04/01/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	92,750	100,000	2,396
69888X-AA-7	PAR PHARMACEUTICAL INC 7.5 01/04/27		02/21/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	587,125	550,000	16,500
701885-AJ-4	PARSLEY ENERGY LLC/FINAN 4.125 15/02/28		05/21/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	90,000	100,000	1,203
723787-AN-7	PIONEER NATURAL RESOURCE 0.25 15/05/25		12/03/2020	VARIOUS	XXX	6,532,563	5,934,000	1,001
724479-AL-4	PITNEY BOWES INC 5.375 15/05/22		10/27/2020	VARIOUS	XXX	612,875	600,000	14,468
72650R-BM-3	PLAINS ALL AMER PIPELINE 3.55 15/12/29		05/07/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	389,250	450,000	10,428
741503-AX-4	BOOKING HOLDINGS INC 0.9 15/09/21		05/29/2020	J.P. MORGAN CLEARING CORP. 514105	XXX	510,000	480,000	924
74166M-AE-6	PRIME SECSRVC BRW/FINANC 6.25 15/01/28		11/05/2020	VARIOUS	XXX	330,375	325,000	1,979
74166N-AA-2	ADT SEC CORP 4.875 15/07/32		05/28/2020	VARIOUS	XXX	357,500	400,000	6,216
743424-AE-3	PROOFPOINT INC 0.25 15/08/24		07/31/2020	VARIOUS	XXX	46,065	45,000	53
743424-AF-0	PROOFPOINT INC 0.25 15/08/24		09/02/2020	JEFFERIES LLC.	XXX	56,740	54,000	7
74348T-AT-9	PROSPECT CAPITAL CORP 6.375 01/03/25		12/29/2020	VARIOUS	XXX	680,888	660,000	12,296
747262-AY-9	QVC INC 4.75 15/02/27		08/12/2020	VARIOUS	XXX	990,688	1,000,000	7,339
74967X-AA-1	RH 0 15/06/23		03/04/2020	BARCLAYS CAPITAL INC	XXX	639,873	545,000	
75419T-AA-1	RATTLER MIDSTREAM LP 5.625 15/07/25		07/09/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	100,000	100,000	
75737F-AB-4	REDFIN CORP 0 15/10/25		10/16/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	215,520	210,000	
758075-AC-9	REDWOOD TRUST INC 4.75 15/08/23		04/21/2020	SEAPORT SECS NY	XXX	125,000	200,000	1,794
76680R-AG-2	RINGCENTRAL INC 0 15/03/26		10/30/2020	VARIOUS	XXX	569,277	575,000	
767754-CH-5	RITE AID CORP 6.125 01/04/23		03/18/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	255,000	300,000	2,527
780153-AY-8	ROYAL CARIBBEAN CRUISES 10.875 01/06/23		05/13/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	49,000	50,000	
780153-AZ-5	ROYAL CARIBBEAN CRUISES 11.5 01/06/25		05/14/2020	VARIOUS	XXX	681,656	700,000	
780153-BA-9	ROYAL CARIBBEAN CRUISES 4.25 15/06/23		10/29/2020	J.P. MORGAN CLEARING CORP. 514105	XXX	41,169	35,000	
780153-BA-9	ROYAL CARIBBEAN CRUISES 4.25 15/06/23		10/29/2020	VARIOUS	XXX	511,401	487,000	1,831
780153-BC-5	ROYAL CARIBBEAN CRUISES 9.125 15/06/23		06/04/2020	J.P. MORGAN SECURITIES LLC	XXX	330,786	325,000	
780153-BE-1	ROYAL CARIBBEAN CRUISES 2.875 15/11/23		10/14/2020	VARIOUS	XXX	152,690	152,000	
78573N-AC-6	SABRE GLBL INC 9.25 15/04/25		08/21/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	273,125	250,000	8,222
78573N-AD-4	SABRE GLBL INC 4 15/04/25		08/19/2020	NOMURA SECURITIES NEW YORK	XXX	394,996	322,000	4,436
79546V-AL-0	SALLY HOLDINGS/SALLY CAP 5.625 01/12/25		11/20/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	179,375	175,000	4,730
79546V-AM-8	SALLY HOLDINGS/SALLY CAP 8.75 30/04/25		05/11/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	608,625	600,000	693
81180W-BB-6	SEAGATE HDD CAYMAN 3.375 15/07/31		12/11/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	731,250	750,000	492
81211K-AK-6	SEALED AIR CORP 6.875 15/07/33		02/12/2020	WELLS FARGO BANK, N.A.	XXX	665,500	550,000	3,046
81761L-AA-0	SERVICE PROPERTIES TRUST 7.5 15/09/25		07/23/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	914,688	850,000	6,250
81783Q-AC-9	SEVEN GENERATIONS ENERGY 5.375 30/09/25	A	01/23/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	75,750	75,000	1,310
82088K-AG-3	SHEA HOMES LP/FNDG CP 4.75 01/04/29		09/14/2020	J.P. MORGAN SECURITIES LLC	XXX	200,000	200,000	

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82452J-AA-7	SHIFT4 PAYMENTS INC 0 15/12/25		12/03/2020	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	212,000	212,000	
82509L-AA-5	SHOPIFY INC 0.125 01/11/25	A	09/29/2020	VARIOUS	XXX	485,950	462,000	5
826919-AC-6	SILICON LABORATORIES INC 0.625 15/06/25		12/21/2020	VARIOUS	XXX	847,558	769,000	256
829259-AY-6	SINCLAIR TELEVISION GROU 5.5 01/03/30		02/21/2020	RBC CAPITAL MARKETS, LLC	XXX	154,875	150,000	2,017
82967N-BG-2	SIRIUS XM RADIO INC 4.125 01/07/30		07/23/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	521,250	500,000	2,635
830867-AB-3	DELTA AIR LINES/SKYMILES 4.75 20/10/28		09/16/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	250,000	250,000	
844741-BG-2	SOUTHWEST AIRLINES CO 1.25 01/05/25		12/03/2020	VARIOUS	XXX	6,345,531	5,575,000	3,036
845467-AP-4	SOUTHWESTERN ENERGY CO 8.375 15/09/28		08/19/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	556,563	550,000	
84859B-AA-9	SPIRIT LOYALTY KY LTD/IP 8 20/09/25		09/08/2020	VARIOUS	XXX	767,995	750,000	
848637-AE-4	SPLUNK INC 1.125 15/06/27		11/06/2020	VARIOUS	XXX	534,582	493,000	1,019
848637-AE-4	SPLUNK INC 1.125 15/06/27		11/06/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	941,000	941,000	
852234-AG-8	SQUARE INC 0 01/05/26		11/10/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	259,000	259,000	
852234-AH-6	SQUARE INC 0.25 01/11/27		11/10/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	267,000	267,000	
853496-AG-2	STANDARD INDUSTRIES INC 4.375 15/07/30		06/17/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	854,500	850,000	
87265H-AG-4	TRI POINTE GROUP INC 5.7 15/06/28		07/24/2020	VARIOUS	XXX	925,125	875,000	3,832
87470L-AA-9	TALLGRASS NRG PRTNR/FIN 5.5 15/09/24		07/23/2020	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	336,000	350,000	7,058
87612B-BG-6	TARGA RESOURCES PARTNERS 5 15/01/28		05/21/2020	BARCLAYS BANK PLC 196101	XXX	144,000	150,000	2,729
87612B-BP-6	TARGA RESOURCES PARTNERS 5.5 01/03/30		01/16/2020	J.P. MORGAN SECURITIES LLC	XXX	104,500	100,000	825
87724R-AJ-1	TAYLOR MORRISON COMM 5.125 01/08/30		07/30/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	817,500	775,000	783
87901J-AC-9	TEGNA INC 5 15/09/29		04/13/2020	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	90,500	100,000	417
87927V-AM-0	TELECOM ITALIA CAPITAL 6 30/09/34	D	02/05/2020	BARCLAYS BANK PLC 196101	XXX	345,000	300,000	6,350
88033G-DE-7	TENET HEALTHCARE CORP 7.5 01/04/25		04/03/2020	VARIOUS	XXX	378,375	375,000	
89114R-5B-8	TORONTO-DOMINION BANK 2.375 08/11/27	A	07/31/2020	D.A. DAVIDSON AND CO	XXX	1,233,000	1,200,000	6,808
892231-AB-7	TOWNSQUARE MEDIA INC 6.875 01/02/26		12/17/2020	VARIOUS	XXX	357,406	350,000	
904678-AF-6	UNICREDIT SPA 5.861 19/06/32	D	12/03/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	278,125	250,000	6,838
904678-AS-8	UNICREDIT SPA 5.459 30/06/35	D	07/23/2020	BARCLAYS BANK PLC 196101	XXX	782,550	750,000	3,071
909214-BV-9	UNISYS CORP 6.875 01/11/27		10/22/2020	J.P. MORGAN SECURITIES LLC	XXX	278,375	275,000	
911363-AM-1	UNITED RENTALS NORTH AM 3.875 15/02/31		07/31/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	1,312,375	1,300,000	
911365-BN-3	UNITED RENTALS NORTH AM 4 15/07/30		07/28/2020	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	153,750	150,000	250
92240M-BF-4	VECTOR GROUP LTD 6.125 01/02/25		08/06/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	249,375	250,000	383
925550-AB-1	VIAVI SOLUTIONS INC 1 01/03/24		05/19/2020	VARIOUS	XXX	387,094	329,000	930
92564R-AB-1	VICI PROPERTIES / NOTE 4.625 01/12/29		04/08/2020	RBC CAPITAL MARKETS, LLC	XXX	186,000	200,000	3,520
92564R-AE-5	VICI PROPERTIES / NOTE 4.125 15/08/30		07/28/2020	VARIOUS	XXX	497,500	500,000	10,026
92564R-AE-5	VICI PROPERTIES / NOTE 4.125 15/08/30		07/28/2020	RBC CAPITAL MARKETS, LLC	XXX	272,250	300,000	2,922
948565-AD-8	WEEKLEY HOMES LLC/ FINAN 4.875 15/09/28		09/09/2020	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	125,000	125,000	
94973V-BG-1	ANTHEM INC 2.75 15/10/42		12/03/2020	VARIOUS	XXX	1,403,887	331,000	2,214
95081Q-AP-9	WESCO DISTRIBUTION INC 7.25 15/06/28		07/23/2020	BARCLAYS BANK PLC 196101	XXX	969,551	925,000	4,531
958667-AC-1	WESTERN MIDSTREAM OPERAT 4.05 01/02/30		08/12/2020	VARIOUS	XXX	1,666,125	1,825,000	19,403
974637-AB-6	WINNEBAGO INDUSTRIES 1.5 01/04/25		12/18/2020	VARIOUS	XXX	360,065	300,000	1,005
98138H-AF-8	WORKDAY INC 0.25 01/10/22		04/01/2020	VARIOUS	XXX	239,640	220,000	117
98212B-AJ-2	WPX ENERGY INC 5.25 15/10/27		05/27/2020	BARCLAYS BANK PLC 196101	XXX	147,375	150,000	963
98310W-AN-8	WYNDHAM DESTINATIONS INC 5.75 01/04/27		08/03/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	251,875	250,000	4,951
98311A-AB-1	WYNDHAM HOTELS & RESORTS 4.375 15/08/28		08/10/2020	BARCLAYS BANK PLC 196101	XXX	150,000	150,000	
983130-AX-3	WYNN LAS VEGAS LLC/CORP 5.25 15/05/27		07/27/2020	VARIOUS	XXX	668,250	750,000	7,510
98313R-AG-1	WYNN MACAU LTD 5.5 15/01/26	D	08/19/2020	DEUTSCHE BANK SECURITIES INC.	XXX	477,594	475,000	4,862
983793-AH-3	XPO LOGISTICS INC 6.25 01/05/25		08/11/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	536,250	500,000	9,115
984121-CL-5	XEROX CORPORATION 4.8 01/03/35		02/06/2020	J.P. MORGAN SECURITIES LLC	XXX	955,688	1,000,000	21,020
98936J-AB-7	ZENDESK INC 0.25 15/03/23		03/20/2020	MIZUHO CAPITAL MARKETS CORPORATION	XXX	98,254	90,000	6
98954N-AA-7	ZIGGO BV 5.5 15/01/27	D	08/31/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	526,250	500,000	3,590
98986T-AC-2	ZYNGA INC 0 15/12/26		12/15/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	418,000	418,000	
BK6867-03-4	STMICROELECTRONICS NV 0 04/08/25	D	12/04/2020	JEFFERIES LLC	XXX	478,980	400,000	
BK6867-06-7	STMICROELECTRONICS NV 0 04/08/27	D	08/26/2020	VARIOUS	XXX	1,050,650	1,000,000	
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						158,340,190	150,972,342	1,140,826
Bonds - SVO Identified Funds								
464288-63-8	ISHARES INTERMEDIATE TERM CORP BOND ETF		06/30/2020	MORGAN STANLEY SMITH BARNEY LLC	166,000.000	9,996,520		
464288-64-6	ISHARES TRUST ISHARES 1-5 YR INV FR CORP		12/18/2020	MORGAN STANLEY SMITH BARNEY LLC	182,000.000	10,019,100		
8099999 - Bonds - SVO Identified Funds						20,015,620	0	0
8399997 - Bonds - Subtotals - Bonds - Part 3						435,691,768	392,046,040	1,470,695
8399998 - Bonds - Summary item from Part 5 for Bonds						44,058,828	40,290,000	184,273
8399999 - Bonds - Subtotals - Bonds						479,750,596	432,336,040	1,654,968
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00170F-20-9	AMG CAPITAL TRUST II 5.15 15/10/37		12/22/2020	VARIOUS	54,300.000	1,876,606		
060505-68-2	BANK OF AMERICA CORP 7.25		12/04/2020	VARIOUS	1,100.000	1,511,152		
075887-40-6	BECTON DICKINSON AND CO 6 01/06/23		10/22/2020	VARIOUS	8,000.000	422,323		
075887-40-6	BECTON DICKINSON AND CO 6 01/06/23		10/22/2020	BARCLAYS CAPITAL INC	900.000	48,079		
101137-20-6	BOSTON SCIENTIFIC CORP 5.5 01/06/23		11/17/2020	VARIOUS	4,833.000	527,898		
101137-20-6	BOSTON SCIENTIFIC CORP 5.5 01/06/23		11/17/2020	MITSUBISHI UFJ SECURITIES (USA),INC	4,500.000	523,073		
15189T-20-6	CENTERPOINT EN INC ZERO PREM FLTG RT		03/25/2020	VARIOUS		403,222	6,909.00	
65339F-73-9	NEXTERA ENERGY INC 6.219 01/09/23		11/04/2020	MERRILL LYNCH AND CO., INC. 3162106	13,061.000	630,821		
949746-80-4	WELLS FARGO & COMPANY 7.5		12/22/2020	VARIOUS	2,379.000	3,238,830		
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						9,182,003	XXX	0
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								
025537-12-7	AMERICAN ELECTRIC POWER 6.125 15/03/22		11/13/2020	VARIOUS	24,276.000	1,175,253		
02557T-30-7	AMERICAN ELECTRIC POWER 6.125 15/08/23		11/24/2020	VARIOUS	17,598.000	895,093		
233331-84-2	DTE ENERGY CO 6.25 01/11/22		12/03/2020	VARIOUS	45,540.000	2,183,350		
235851-30-0	DANAHER CORP 4.75 15/04/22		11/12/2020	MORGAN STANLEY AND CO., LLC 8983105	350.000	556,142		
25746U-13-3	DOMINION ENERGY INC 7.25 01/06/22		11/13/2020	VARIOUS	21,663.000	2,256,522		
48251W-40-1	KKR & CO INC 6 15/09/23		12/03/2020	VARIOUS	136,830.000	7,339,574		
65339F-77-0	NEXTERA ENERGY INC 5.279 01/03/23		12/04/2020	VARIOUS	43,165.000	2,041,128		
65339F-79-6	NEXTERA ENERGY INC 4.872 01/09/22		11/12/2020	VARIOUS	47,475.000	2,573,981		
842587-60-2	SOUTHERN CO 6.75 01/08/22		12/30/2020	VARIOUS	23,825.000	1,197,025		
854502-84-6	STANLEY BLACK & DECKER I 5.25 15/11/22		12/04/2020	VARIOUS	62,035.000	5,517,735		
EP0589-50-7	APTIV PLC 5.5 15/06/23	D	10/13/2020	BARCLAYS CAPITAL	3,000.000	356,096		
8599999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						26,091,899	XXX	0
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						35,273,902	XXX	0
8999998 - Preferred Stocks - Summary item from Part 5 for Preferred Stocks						11,796,796	XXX	0
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						47,070,698	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00123Q-10-4	AGNC INVESTMENT CORP		12/16/2020	VARIOUS	44,800.000	590,280	XXX	
00182C-10-3	ANI PHARMACEUTICALS INC		09/10/2020	VARIOUS	26,525.000	915,198	XXX	
00206R-10-2	AT&T INC		12/23/2020	VARIOUS	38,600.000	1,072,743	XXX	
002824-10-0	ABBOTT LABORATORIES		03/24/2020	PIPER JAFFRAY INC PIPERJAF	1,100.000	74,577	XXX	
004498-10-1	ACI WORLDWIDE INC		09/18/2020	VARIOUS	7,800.000	219,538	XXX	
00507V-10-9	ACTIVISION BLIZZARD INC		12/23/2020	VARIOUS	6,900.000	557,550	XXX	
00766T-10-0	AECOM		09/24/2020	VARIOUS	13,700.000	528,682	XXX	
00773T-10-1	ADVANSIX INC		06/24/2020	VARIOUS	29,800.000	421,853	XXX	
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		09/11/2020	STIFEL NICOLAUS & CO,INCORORATED	4,700.000	86,109	XXX	
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		09/11/2020	VARIOUS	17,600.000	376,103	XXX	
017175-10-0	ALLEGHANY CORP		03/13/2020	VARIOUS	300.000	179,195	XXX	
02005N-10-0	ALLY FINANCIAL INC		05/22/2020	VARIOUS	31,000.000	473,593	XXX	
023135-10-6	AMAZON.COM INC		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	300.000	807,861	XXX	
031162-10-0	AMGEN INC		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	3,800.000	884,792	XXX	
03662Q-10-5	ANSYS INC		12/23/2020	MORGAN STANLEY AND CO., LLC 8983105	100.000	36,319	XXX	
037833-10-0	APPLE INC		12/23/2020	VARIOUS	23,600.000	7,744,459	XXX	
03852U-10-6	ARAMARK		11/17/2020	VARIOUS	11,900.000	210,195	XXX	
05550J-10-1	BJ'S WHOLESALE CLUB HOLDINGS INC		12/09/2020	VARIOUS	18,800.000	740,350	XXX	
08579W-10-3	BERRY GLOBAL GROUP INC		12/11/2020	VARIOUS	3,000.000	132,157	XXX	
093671-10-5	H&R BLOCK INC		12/23/2020	VARIOUS	69,500.000	1,092,831	XXX	
12508E-10-1	CDK GLOBAL INC		09/10/2020	VARIOUS	10,400.000	468,971	XXX	
125581-80-1	CIT GROUP INC		03/19/2020	VARIOUS	14,100.000	206,430	XXX	
12572Q-10-5	CME GROUP INC		12/23/2020	STATE STREET BANK AND TRUST COMPANY 8106	500.000	90,170	XXX	
12572Q-10-5	CME GROUP INC		12/23/2020	VARIOUS	200.000	36,068	XXX	
127190-30-4	CACI INTERNATIONAL INC		10/26/2020	VARIOUS	4,000.000	836,929	XXX	
127203-10-7	CACTUS INC		10/26/2020	VARIOUS	17,400.000	338,820	XXX	
127203-10-7	CACTUS INC		10/26/2020	ELECTRONIC BROKERAGE SYSTEMS, LLC	800.000	15,507	XXX	
127387-10-8	CADENCE DESIGN SYSTEMS INC		12/23/2020	VARIOUS	600.000	79,836	XXX	
15189T-10-7	CENTERPOINT ENERGY INC		06/26/2020	VARIOUS	37,700.000	576,877	XXX	
17275R-10-2	CISCO SYSTEMS INC		12/23/2020	VARIOUS	2,200.000	97,625	XXX	
19249H-10-3	COHERUS BIOSCIENCES INC		12/17/2020	VARIOUS	41,500.000	672,964	XXX	
19626G-10-8	COLONY CAPITAL INC		09/23/2020	VARIOUS	87,600.000	199,918	XXX	
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC		12/11/2020	VARIOUS	3,200.000	188,962	XXX	
26884L-10-9	EQT CORP		12/17/2020	VARIOUS	47,400.000	447,351	XXX	
285512-10-9	ELECTRONIC ARTS INC		12/23/2020	THE BANK OF NEW YORK MELLON 6360607	1,600.000	226,416	XXX	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
294600-10-1	EQUITRANS MIDSTREAM CORP		11/17/2020	VARIOUS	104,400.000	634,474	XXX	
294628-10-2	EQUITY COMMONWEALTH		12/07/2020	VARIOUS	48,500.000	1,451,164	XXX	
298736-10-9	EURONET WORLDWIDE INC		09/11/2020	VARIOUS	6,500.000	552,568	XXX	
30303M-10-2	FACEBOOK INC		12/23/2020	VARIOUS	21,600.000	4,708,952	XXX	
343498-10-1	FLOWERS FOODS INC		12/23/2020	VARIOUS	3,800.000	87,406	XXX	
35905A-10-9	FRONTDOOR INC		12/07/2020	VARIOUS	10,300.000	440,131	XXX	
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		12/07/2020	VARIOUS	8,966.310	345,501	XXX	
375558-10-3	GILEAD SCIENCES INC		12/23/2020	VARIOUS	12,000.000	835,998	XXX	
38388F-10-8	W R GRACE & CO		12/16/2020	VARIOUS	22,800.000	1,142,602	XXX	
384637-10-4	GRAHAM HOLDINGS CO		12/10/2020	VARIOUS	3,600.000	1,264,422	XXX	
388689-10-1	GRAPHIC PACKAGING HOLDING CO		10/22/2020	VARIOUS	89,600.000	1,231,186	XXX	
39304D-10-2	GREEN DOT CORP		12/02/2020	VARIOUS	25,200.000	639,811	XXX	
436106-10-8	HOLLYFRONTIER CORP		12/14/2020	VARIOUS	27,000.000	536,928	XXX	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		12/07/2020	VARIOUS	5,400.000	831,779	XXX	
44925C-10-3	ICF INTERNATIONAL INC		09/21/2020	VARIOUS	15,113.000	974,133	XXX	
452327-10-9	ILLUMINA INC		12/23/2020	MORGAN STANLEY AND CO., LLC 8983105	100.000	36,878	XXX	
48242W-10-6	KBR INC		10/29/2020	VARIOUS	33,400.000	807,241	XXX	
488152-20-8	KELLY SERVICES INC		07/14/2020	VARIOUS	33,900.000	447,075	XXX	
489398-10-7	KENNEDY-WILSON HOLDINGS INC		12/09/2020	VARIOUS	41,100.000	680,168	XXX	
497498-10-5	KIRKLAND'S INC		12/15/2020	VARIOUS	24,800.000	359,889	XXX	
500643-20-0	KORN FERRY		09/25/2020	VARIOUS	20,400.000	611,375	XXX	
501889-20-8	LKQ CORP		12/11/2020	VARIOUS	22,500.000	590,804	XXX	
532457-10-8	ELI LILLY AND CO		12/23/2020	J.P. MORGAN CLEARING CORP. 514105	100.000	16,616	XXX	
532457-10-8	ELI LILLY AND CO		12/23/2020	VARIOUS	2,000.000	330,960	XXX	
540424-10-8	LOEWS CORP		10/26/2020	VARIOUS	33,700.000	1,107,031	XXX	
55826T-10-2	MADISON SQUARE GARDEN ENTERTAINMENT CORP		11/11/2020	VARIOUS	21,260.000	1,488,002	XXX	
559663-10-9	MAGNOLIA OIL & GAS CORP		12/09/2020	HEIGHT SECURITIES LLC 2589505	60,800.000	459,563	XXX	
57060D-10-8	MARKETAXESS HOLDINGS INC		03/24/2020	PIPER JAFFRAY INC PIPERJAF	100.000	31,321	XXX	
574795-10-0	MASIMO CORP		12/23/2020	THE BANK OF NEW YORK MELLON 6360607	100.000	26,549	XXX	
594972-40-8	MICROSTRATEGY INC		03/13/2020	CREDIT SUISSE AG, NEW YORK BRANCH	1,600.000	170,264	XXX	
60871R-20-9	MOLSON COORS BEVERAGE CO		09/24/2020	VARIOUS	25,800.000	940,032	XXX	
61945C-10-3	MOSAIC CO/THE		07/08/2020	VARIOUS	28,400.000	346,225	XXX	
62886E-10-8	NCR CORP		10/28/2020	VARIOUS	18,000.000	302,207	XXX	
62955J-10-3	NOV INC		12/07/2020	VARIOUS	48,400.000	428,338	XXX	
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC	D	10/30/2020	VARIOUS	46,900.000	151,322	XXX	
64828T-20-1	NEW RESIDENTIAL INVESTMENT CORP		11/12/2020	VARIOUS	78,400.000	644,313	XXX	
65249B-10-9	NEWS CORP		09/25/2020	VARIOUS	14,000.000	178,486	XXX	
65473P-10-5	NISOURCE INC		12/23/2020	VARIOUS	38,800.000	890,039	XXX	
670837-10-3	OGE ENERGY CORP		12/23/2020	VARIOUS	42,600.000	1,282,588	XXX	
69423U-30-5	PACIFIC ETHANOL INC		12/07/2020	VARIOUS	88,600.000	494,814	XXX	
70202L-10-2	PARSONS CORP		12/02/2020	VARIOUS	19,700.000	582,176	XXX	
717081-10-3	PFIZER INC		12/23/2020	VARIOUS	1,200.000	44,928	XXX	
718172-10-9	PHILIP MORRIS INTERNATIONAL INC		12/23/2020	VARIOUS	1,700.000	139,740	XXX	
733174-70-0	POPULAR INC	D	10/27/2020	VARIOUS	30,300.000	1,165,743	XXX	
737446-10-4	POST HOLDINGS INC		12/23/2020	VARIOUS	8,900.000	821,731	XXX	
74915M-10-0	QURATE RETAIL INC		10/30/2020	VARIOUS	35,400.000	250,426	XXX	
74967R-10-6	RMR GROUP INC/THE		12/15/2020	VARIOUS	23,000.000	859,747	XXX	
75886F-10-7	REGENERON PHARMACEUTICALS INC		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	700.000	427,952	XXX	
75886F-10-7	REGENERON PHARMACEUTICALS INC		06/26/2020	VARIOUS	200.000	88,485	XXX	
75972A-30-1	RENEWABLE ENERGY GROUP INC		03/26/2020	LIQUIDNET INC	8,700.000	175,065	XXX	
761152-10-7	RESMED INC		12/23/2020	STATE STREET BANK AND TRUST COMPANY 8106	400.000	83,992	XXX	
761152-10-7	RESMED INC		12/23/2020	VARIOUS	200.000	41,996	XXX	
76171L-10-6	REYNOLDS CONSUMER PRODUCTS INC		12/14/2020	VARIOUS	38,100.000	1,155,740	XXX	
78442P-10-6	SLM CORP		06/26/2020	VARIOUS	73,300.000	606,705	XXX	
78469C-10-3	SP PLUS CORP		07/31/2020	VARIOUS	24,700.000	452,000	XXX	
807066-10-5	SCHOLASTIC CORP		11/04/2020	VARIOUS	38,400.000	921,259	XXX	
81211K-10-0	SEALED AIR CORP		12/07/2020	VARIOUS	26,200.000	1,045,022	XXX	
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		11/18/2020	VARIOUS	13,200.000	584,662	XXX	
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		11/18/2020	LIQUIDNET INC	3,400.000	202,113	XXX	
860372-10-1	STEWART INFORMATION SERVICES CORP		11/09/2020	VARIOUS	13,500.000	404,969	XXX	
872590-10-4	T-MOBILE US INC		12/23/2020	VARIOUS	2,685.000	311,675	XXX	
872590-11-2	T-MOBILE US INC		06/24/2020	CORPORATE ACTIONS	1,700.000	428	XXX	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE INC		12/23/2020	VARIOUS	800.000	161,456	XXX	
88870P-10-6	TIVO CORP		02/06/2020	VARIOUS	28,800.000	207,047	XXX	
902252-10-5	TYLER TECHNOLOGIES INC		12/23/2020	STATE STREET BANK AND TRUST COMPANY 8106	100.000	43,299	XXX	
902252-10-5	TYLER TECHNOLOGIES INC		12/23/2020	VARIOUS	100.000	43,299	XXX	
902681-10-5	UGI CORP		09/17/2020	VARIOUS	32,600.000	1,170,035	XXX	
911312-10-6	UNITED PARCEL SERVICE INC		12/23/2020	VARIOUS	1,000.000	172,640	XXX	
912008-10-9	US FOODS HOLDING CORP		10/26/2020	VARIOUS	16,100.000	339,081	XXX	
91307C-10-2	UNITED THERAPEUTICS CORP		12/23/2020	VARIOUS	200.000	28,070	XXX	
91336L-10-7	UNIVAR SOLUTIONS INC		03/03/2020	LUMINEX TRADING AND ANALYTICS.	4,800.000	77,616	XXX	
92220P-10-5	VARIAN MEDICAL SYSTEMS INC		12/23/2020	MORGAN STANLEY AND CO., LLC 8983105	100.000	17,478	XXX	
922475-10-8	VEEVA SYSTEMS INC		06/26/2020	VARIOUS	2,700.000	634,315	XXX	
92343V-10-4	VERIZON COMMUNICATIONS INC		12/23/2020	VARIOUS	8,700.000	511,267	XXX	
92532F-10-0	VERTEX PHARMACEUTICALS INC		12/23/2020	VARIOUS	500.000	117,920	XXX	
92532F-10-0	VERTEX PHARMACEUTICALS INC		12/23/2020	STATE STREET BANK AND TRUST COMPANY 8106	1,200.000	283,008	XXX	
92840M-10-2	VISTRA CORP		12/17/2020	VARIOUS	77,800.000	1,463,316	XXX	
92886T-20-1	VONAGE HOLDINGS CORP		09/17/2020	VARIOUS	9,200.000	95,313	XXX	
928881-10-1	VONTIER CORP		12/09/2020	VARIOUS	29,900.000	884,775	XXX	
95082P-10-5	WESCO INTERNATIONAL INC		10/26/2020	VARIOUS	13,800.000	524,307	XXX	
955306-10-5	WEST PHARMACEUTICAL SERVICES INC		12/23/2020	VARIOUS	400.000	112,572	XXX	
96208T-10-4	WEX INC		10/29/2020	VARIOUS	4,700.000	654,282	XXX	
981475-10-6	WORLD FUEL SERVICES CORP		09/24/2020	VARIOUS	24,200.000	624,947	XXX	
98262P-10-1	WW INTERNATIONAL INC		09/29/2020	VARIOUS	33,900.000	681,967	XXX	
98311A-10-5	WYNDHAM HOTELS & RESORTS INC		10/26/2020	VARIOUS	7,400.000	345,632	XXX	
98390M-10-3	XPERI HOLDING CORP		09/10/2020	LUMINEX TRADING AND ANALYTICS.	12,800.000	151,861	XXX	
983919-10-1	XILINX INC		12/23/2020	VARIOUS	1,200.000	170,388	XXX	
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD	D	06/30/2020	VARIOUS	4,900.000	188,185	XXX	
G16962-10-5	BUNGE LTD		12/07/2020	GOLDMAN, SACHS AND CO. 8944407	7,400.000	450,403	XXX	
G3075P-10-1	ENSTAR GROUP LTD	D	09/17/2020	VARIOUS	4,600.000	772,038	XXX	
G5960L-10-3	MEDTRONIC PLC		12/23/2020	VARIOUS	6,800.000	754,845	XXX	
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROUP LTD		09/16/2020	VARIOUS	600.000	511,536	XXX	
N00985-10-6	AERCAP HOLDINGS NV	D	09/24/2020	VARIOUS	11,500.000	248,238	XXX	
Y41053-10-2	INTERNATIONAL SEAWAYS INC		10/23/2020	VARIOUS	60,200.000	1,170,023	XXX	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						74,104,095	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
31337#-10-5	FHLB of Cincinnati		05/14/2020	NORTHERN TRUST COMPANY, THE 770201	48,688.000	4,868,800	XXX	
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						4,868,800	XXX	0
Common Stocks - Mutual Funds								
233203-37-1	DFA INTERNATIONAL CORE EQUITY PORTFOLIO		12/15/2020	CHICAGO MUTUAL FUNDS	55,329.280	739,263	XXX	
87234N-76-5	TCW EMERGING MARKETS INCOME FUND		12/03/2020	CHICAGO MUTUAL FUNDS	2,466,429.350	20,000,000	XXX	
9499999 - Common Stocks - Mutual Funds						20,739,263	XXX	0
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						99,712,158	XXX	0
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						21,974,987	XXX	0
9799999 - Common Stocks - Subtotals - Common Stocks						121,687,146	XXX	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						168,757,844	XXX	0
9999999 Totals						648,508,439	XXX	1,654,968

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36183R-N6-6	GOV NATL MORTGAGE A 4.1 POOL ID AK7613		12/01/2020	MBS PAYDOWN	XXX	82,142	82,142	86,249	86,074		(185)		(185)		82,142			0	1,579	09/15/2037
36201M-NU-2	GOV NATL MORTGAGE A 6 POOL ID 587303		12/01/2020	MBS PAYDOWN	XXX	2,332	2,332	2,389	2,359		(2)		(2)		2,332			0	65	09/15/2032
36202D-UH-2	GOV NATL MORTGAGE A 5.5 POOL ID 3284		12/01/2020	MBS PAYDOWN	XXX	6,225	6,225	6,258	6,247		(1)		(1)		6,225			0	209	09/20/2032
36205G-AD-3	GOV NATL MORTGAGE A 5 POOL ID 389804		12/01/2020	MBS PAYDOWN	XXX	9,557	9,557	9,575	9,566		(1)		(1)		9,557			0	205	01/15/2033
36290S-RZ-6	GOV NATL MORTGAGE A 3.5 POOL ID 616204		12/01/2020	MBS PAYDOWN	XXX	98,525	98,525	102,847	103,359		(395)		(395)		98,525			0	526	01/20/2042
38373Q-PY-1	GOV NATL MORTGAGE A 4.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	81,106	81,106	77,848	80,020		130		130		81,106			0	1,899	05/20/2033
38373S-W7-8	GOV NATL MORTGAGE A 4.25 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	3,373	3,373	3,371	3,368		1		1		3,373			0	60	03/16/2033
38375C-AJ-9	GOV NATL MORTGAGE A 3 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	355,781	355,781	368,991	363,839		(5,670)		(5,670)		355,781			0	5,687	03/20/2039
38376Y-TG-6	GOV NATL MORTGAGE A 3 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	1,125,200	1,125,200	1,108,058	1,122,920		2,189		2,189		1,125,200			0	17,191	02/20/2039
38378C-RT-6	GOV NATL MORTGAGE A 2 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	136,360	136,360	136,512	136,474		(47)		(47)		136,360			0	1,437	10/20/2040
38378D-PC-3	GOV NATL MORTGAGE A 3 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	1,363,855	1,363,855	1,385,858	1,368,535		(2,302)		(2,302)		1,363,855			0	18,969	08/20/2039
38378G-CY-2	GOV NATL MORTGAGE A 3 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	110,918	110,918	116,256	114,660		(436)		(436)		110,918			0	1,200	11/20/2042
38378M-WY-7	GOV NATL MORTGAGE A 2 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	688,952	688,952	685,938	686,382		491		491		688,952			0	8,530	12/16/2042
38380J-8G-6	GOV NATL MORTGAGE A 2.85 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	1,277,217	1,277,217	1,251,672	1,259,965		4,652		4,652		1,277,217			0	21,355	02/16/2058
38380J-CY-2	GOV NATL MORTGAGE A 2.6 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	192,856	192,856	191,448	191,758		81		81		192,856			0	2,749	01/16/2059
38380J-H6-8	GOV NATL MORTGAGE A 2.85 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	564,329	564,329	553,991	557,704		1,323		1,323		564,329			0	12,281	04/16/2050
38380J-HK-7	GOV NATL MORTGAGE A 2.35 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	275,958	275,958	265,782	268,792		1,185		1,185		275,958			0	4,369	04/16/2052
38380J-XC-7	GOV NATL MORTGAGE A 2.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	274,557	274,557	264,304	267,423		724		724		274,557			0	4,475	11/16/2048
38380J-XD-5	GOV NATL MORTGAGE A 2.6 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	457,594	457,594	443,223	447,726		1,002		1,002		457,594			0	7,756	11/16/2048
38380J-XJ-2	GOV NATL MORTGAGE A 2.6 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	1,056,857	1,056,857	1,030,766	1,040,395		3,851		3,851		1,056,857			0	19,735	07/16/2051
38380M-JT-9	GOV NATL MORTGAGE A 3.25 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	1,129,403	1,129,403	1,110,521	1,114,531		3,355		3,355		1,129,403			0	19,275	05/16/2059
38380M-NX-5	GOV NATL MORTGAGE A 3.25 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	1,496,462	1,496,462	1,466,533	1,473,583		4,832		4,832		1,496,462			0	27,086	11/16/2053
38380M-TJ-0	GOV NATL MORTGAGE A 3.25 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	2,314,684	2,314,684	2,264,774	2,276,539		9,359		9,359		2,314,684			0	51,307	10/16/2047
38380X-VM-6	GOV NATL MORTGAGE A 3.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	481,106	481,106	485,391	484,312		(899)		(899)		481,106			0	8,806	09/20/2047
38380Y-WC-5	GOV NATL MORTGAGE A 3 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	20,397	20,397	19,090	19,359		234		234		20,397			0	286	09/20/2046
38382J-WY-8	GOV NATL MORTGAGE A 3 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	47,894	47,894	49,660			(61)		(61)		47,894			0	140	10/20/2042
912810-FQ-6	TSY INFL IX N/B 3.375 15/04/32		05/12/2020	STIFEL NICOLAUS & CO, INCORORATED	XXX	2,106,240	1,456,220	1,993,372	1,977,837	(4,986)	(18,722)		(23,708)		1,968,716		137,524	137,524	28,316	04/15/2032
912810-PV-4	TSY INFL IX N/B 1.75 15/01/28		12/07/2020	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,057,307	869,757	904,315	934,933	(73,753)	(8,642)		(82,394)		852,839		204,467	204,467	21,057	01/15/2028
912810-PZ-5	TSY INFL IX N/B 2.5 15/01/29		12/07/2020	STIFEL NICOLAUS & CO, INCORORATED	XXX	789,108	606,200	694,989	702,133	(60,084)	(10,674)		(70,758)		631,592		157,516	157,516	20,966	01/15/2029
912810-QF-8	TSY INFL IX N/B 2.125 15/02/40		05/12/2020	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,121,030	777,329	1,017,415	1,010,329	(821)	(5,043)		(5,864)		1,011,916		109,113	109,113	12,208	02/15/2040
912810-QV-3	TSY INFL IX N/B 0.75 15/02/42		05/12/2020	STIFEL NICOLAUS & CO, INCORORATED	XXX	3,126,523	2,665,427	2,282,798	2,464,294	(171,645)	2,712		(168,933)		2,313,542		812,981	812,981	14,774	02/15/2042
912810-RF-7	TSY INFL IX N/B 1.375 15/02/44		05/12/2020	STIFEL NICOLAUS & CO, INCORORATED	XXX	2,872,147	2,146,050	2,116,274	2,233,692	(148,677)	(1,785)		(150,463)		2,099,704		772,443	772,443	21,808	02/15/2044
912810-RR-1	TSY INFL IX N/B 1 15/02/46		05/12/2020	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,386,168	1,090,950	1,203,998	1,197,625	(3,011)	(1,769)		(4,781)		1,201,670		184,498	184,498	8,062	02/15/2046
912810-SB-5	TSY INFL IX N/B 1 15/02/48		05/12/2020	STIFEL NICOLAUS & CO, INCORORATED	XXX	2,371,554	1,834,315	2,040,212	2,026,644	(1,644)	(2,951)		(4,595)		2,036,994		334,559	334,559	13,557	02/15/2048
912828-4H-0	TSY INFL IX N/B 0.625 15/04/23		05/12/2020	STIFEL NICOLAUS & CO, INCORORATED	XXX	3,916,734	3,850,257	3,699,761	3,797,116	(121,409)	886		(120,523)		3,704,580		212,153	212,153	13,865	04/15/2023
912828-6N-5	TSY INFL IX N/B 0.5 15/04/24		05/12/2020	STIFEL NICOLAUS & CO, INCORORATED	XXX	2,842,591	2,767,122	2,785,494	2,771,015	(6,951)	(3,139)		(10,091)		2,781,365		61,226	61,226	7,971	04/15/2024
912828-B2-5	TSY INFL IX N/B 0.625 15/01/24		05/12/2020	STIFEL NICOLAUS & CO, INCORORATED	XXX	7,063,041	6,868,236	6,787,150	6,850,129	(123,085)	(5,719)		(128,804)		6,771,846		291,195	291,195	35,397	01/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
912828-PC-8	US TREASURY N/B 2.625 15/11/20		11/14/2020	MATURITY	XXX	1,200,000	1,200,000	1,227,188	1,203,709		(3,709)		(3,709)		1,200,000			0	31,500	11/15/2020
912828-PP-9	TSY INFL IX N/B 1.125 15/01/21		05/12/2020	STIFEL NICOLAUS & CO, INCORORATED	XXX	11,858,769	11,934,160	11,683,776	11,895,660	(610,783)	(36,027)		(646,810)		11,336,638		522,131	522,131	110,709	01/15/2021
912828-Q6-0	TSY INFL IX N/B 0.125 15/04/21		05/12/2020	STIFEL NICOLAUS & CO, INCORORATED	XXX	9,800,461	9,924,369	9,429,606	9,746,055	(310,552)	17,606		(292,946)		9,525,048		275,412	275,412	7,148	04/15/2021
912828-QV-5	TSY INFL IX N/B 0.625 15/07/21		12/07/2020	STIFEL NICOLAUS & CO, INCORORATED	XXX	11,638,554	11,589,622	11,188,435	11,488,997	(333,612)	(16,841)		(350,453)		11,142,224		496,330	496,330	82,685	07/15/2021
912828-SA-9	TSY INFL IX N/B 0.125 15/01/22		05/12/2020	STIFEL NICOLAUS & CO, INCORORATED	XXX	7,154,317	7,194,726	6,512,959	7,094,561	(603,249)	2,806		(600,443)		6,546,426		607,891	607,891	7,416	01/15/2022
912828-TE-0	TSY INFL IX N/B 0.125 15/07/22		05/12/2020	STIFEL NICOLAUS & CO, INCORORATED	XXX	6,422,860	6,406,800	5,940,850	6,364,556	(569,054)	(4,864)		(573,918)		5,837,580		585,280	585,280	6,604	07/15/2022
912828-UH-1	TSY INFL IX N/B 0.125 15/01/23		05/12/2020	STIFEL NICOLAUS & CO, INCORORATED	XXX	6,283,771	6,270,992	5,631,668	6,153,241	(493,194)	5,314		(487,880)		5,710,693		573,077	573,077	6,464	01/15/2023
912828-VM-9	TSY INFL IX N/B 0.375 15/07/23		05/12/2020	STIFEL NICOLAUS & CO, INCORORATED	XXX	3,501,797	3,443,139	3,311,858	3,371,102	(72,070)	3,275		(68,795)		3,327,165		174,632	174,632	10,647	07/15/2023
912828-WU-0	TSY INFL IX N/B 0.125 15/07/24		05/12/2020	STIFEL NICOLAUS & CO, INCORORATED	XXX	2,438,291	2,394,876	2,382,354	2,370,715	(5,950)	(322)		(6,272)		2,381,931		56,360	56,360	2,468	07/15/2024
912828-X3-9	TSY INFL IX N/B 0.125 15/04/22		05/12/2020	STIFEL NICOLAUS & CO, INCORORATED	XXX	4,118,898	4,145,076	3,912,986	4,046,976	(128,900)	7,907		(120,993)		3,955,835		163,063	163,063	2,985	04/15/2022
0599999 - Bonds - U.S. Governments						106,723,801	103,089,264	100,234,759	103,187,208	(3,843,429)	(56,289)	0	(3,899,719)	0	99,991,948	0	6,731,853	6,731,853	703,785	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
57582P-WK-2	MASSACHUSETTS ST 4.2		12/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	200,000	200,000	197,918	199,645		228		228		199,873		127	127	8,400	12/01/2021
882722-TK-7	TEXAS ST 5		10/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,985,000	1,985,000	2,115,335	1,997,214		(12,214)		(12,214)		1,985,000			0	99,250	10/01/2028
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,185,000	2,185,000	2,313,253	2,196,859	0	(11,986)	0	(11,986)	0	2,184,873	0	127	127	107,650	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
172252-G6-9	CINCINNATI OH CITY SCH DIST 5.25		06/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	250,000	250,000	271,340	251,161		(1,153)		(1,153)		250,008		(8)	(8)	6,563	06/01/2024
230579-VL-5	CUMBERLAND CNTY NC 5		08/01/2020	MATURITY	XXX	1,500,000	1,500,000	1,788,690	1,520,793		(20,793)		(20,793)		1,500,000			0	75,000	08/01/2020
249164-LJ-1	DENVER CITY & CNTY CO 5.65		12/03/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,209,350	1,017,617		(17,617)		(17,617)		1,000,000			0	75,647	08/01/2030
266778-EJ-4	DURHAM NC 4.945		10/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	585,000	585,000	580,028	581,719		177		177		581,896		3,104	3,104	28,928	10/01/2030
304639-MY-0	FAIRFIELD OH 5.54		12/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	755,000	755,000	755,000	755,000				0		755,000			0	41,827	12/01/2026
412486-5B-4	HARFORD CNTY MD 5.375		07/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,021,370	1,001,347		(1,340)		(1,340)		1,000,008		(8)	(8)	53,750	07/01/2026
497476-WX-5	KIRKLAND WA 5.1		12/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,125,000	1,125,000	1,116,563	1,120,473		513		513		1,120,985		4,015	4,015	57,375	12/01/2026
574463-KN-4	MARYSVILLE OH 5		12/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	685,000	685,000	761,617	693,896		(8,896)		(8,896)		685,000			0	34,250	12/01/2021
577285-Z8-5	MAUI CNTY HI 5.947		09/23/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,124,580	1,007,124		(7,124)		(7,124)		1,000,000			0	48,237	06/01/2030
609558-7C-9	MONMOUTH CNTY NJ 4.2		12/01/2020	MATURITY	XXX	750,000	750,000	750,000	750,000				0		750,000			0	31,500	12/01/2020
879709-N6-6	TEMPE AZ 5.719		07/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,110,000	1,110,000	1,140,991	1,111,982		(1,971)		(1,971)		1,110,011		(11)	(11)	63,481	07/01/2030
971567-NN-8	WILMINGTON DE 5		12/14/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,340,000	2,340,000	2,556,684	2,363,424		(23,424)		(23,424)		2,340,000			0	130,975	11/01/2029
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						12,100,000	12,100,000	13,076,212	12,174,537	0	(81,630)	0	(81,630)	0	12,092,907	0	7,093	7,093	647,533	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
143294-FF-8	CARMEL IN REDEV AUTH 5		07/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,050,000	1,050,000	1,109,745	1,053,560		(3,540)		(3,540)		1,050,020		(20)	(20)	52,500	07/01/2026
155675-BX-8	CENTRL UT WTR CONSERVANCY DIST 5.3		04/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	810,000	810,000	812,398	810,076		(75)		(75)		810,001		(1)	(1)	21,465	10/01/2027
3128HX-SS-5	FREDDIEMAC STRIP 3 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	228,923	228,923	239,510	237,363		(1,908)		(1,908)		228,923			0	3,458	08/15/2042
3130A8-G2-3	FEDERAL HOME LOAN BANK 2 30/06/31		03/30/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	750,000	750,000	693,750	706,239		3,428		3,428		709,667		40,333	40,333	3,750	06/30/2031
3130AA-YF-9	FEDERAL HOME LOAN BANK 3.27 16/03/28		03/16/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,845,000	1,845,000	1,886,513	1,848,279		(2,590)		(2,590)		1,845,689		(689)	(689)	30,166	03/16/2028
3130AC-TA-2	FEDERAL HOME LOAN BANK 3.26 22/11/32		02/22/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	1,873,540	1,880,868		1,034		1,034		1,881,902		118,098	118,098	16,300	11/22/2032
3130AD-3A-8	FEDERAL HOME LOAN BANK 3.275 28/12/32		12/28/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	1,875,200	1,882,363		7,074		7,074		1,889,438		110,562	110,562	65,500	12/28/2032
3132AC-M8-0	FREDDIE MAC 3.5 POOL ID ZT0383		12/01/2020	MBS PAYDOWN	XXX	571,797	571,797	609,232			(123)		(123)		571,797			0	2,508	03/01/2048
3132HT-DQ-6	FREDDIEMAC STRIP 3.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	381,597	381,597	414,987			(1,788)		(1,788)		381,597			0	2,014	10/15/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3133A7-3J-6	FREDDIE MAC 3 POOL ID QB1701		12/01/2020	MBS PAYDOWN	XXX	93,795	93,795	99,833			(190)		(190)		93,795			0	649	08/01/2050
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877		12/01/2020	MBS PAYDOWN	XXX	29,242	29,242	30,868			(22)		(22)		29,242			0	56	09/01/2050
3133EK-RB-4	FEDERAL FARM CREDIT BANK 3.03 18/06/29		06/18/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	998,500	998,569		61		61		998,630		1,370	1,370	15,150	06/18/2029
3134G9-WD-5	FREDDIE MAC 1.5 30/06/26		03/30/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	1,955,000	1,970,270		1,069		1,069		1,971,338		28,662	28,662	8,750	06/30/2026
3134GA-DN-1	FREDDIE MAC 2.25 28/08/31		02/28/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,365,000	2,365,000	2,177,574	2,206,118		5,044		5,044		2,211,162		153,838	153,838	26,606	08/28/2031
3134GA-FP-4	FREDDIE MAC 2 28/08/31		02/28/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	25,000	08/28/2031
3134GA-FX-7	FREDDIE MAC 2.15 27/08/27		05/27/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	2,996,250	2,997,294		133		133		2,997,427		2,573	2,573	48,375	08/27/2027
3136A1-BB-0	FANNIE MAE 2 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	247,243	247,243	237,788	239,719		1,679		1,679		247,243			0	2,300	03/25/2041
3136A1-QT-5	FANNIE MAE 3.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	224,095	224,095	224,095	224,095				0		224,095			0	3,481	10/25/2026
3136A8-3H-1	FANNIE MAE 2 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	116,010	116,010	114,995	115,257		153		153		116,010			0	1,154	01/25/2042
3136A9-BK-3	FANNIE MAE 3.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	161,867	161,867	173,046	169,682		(1,636)		(1,636)		161,867			0	2,636	10/25/2042
3136AB-CS-0	FANNIE MAE 3.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	110,426	110,426	117,001	114,184		(908)		(908)		110,426			0	1,809	04/25/2033
3136AB-J7-9	FANNIE MAE 3.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	512,132	512,132	535,138	532,040		(8,309)		(8,309)		512,132			0	9,184	10/25/2042
3136AB-QX-4	FANNIE MAE 2 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	82,920	82,920	83,166	83,082		(21)		(21)		82,920			0	688	02/25/2033
3136AD-3Y-3	FANNIE MAE 1.25 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	353,810	353,810	336,783	342,740		932		932		353,810			0	1,344	04/25/2043
3136AD-MZ-9	FANNIE MAE 1.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	62,416	62,416	58,469	58,662		277		277		62,416			0	505	04/25/2043
3136AD-TB-5	FANNIE MAE 4 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	60,585	60,585	65,045	64,551		(628)		(628)		60,585			0	1,311	04/25/2033
3136AD-Y4-5	FANNIE MAE 3.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	95,316	95,316	99,543	99,092		(506)		(506)		95,316			0	1,480	05/25/2033
3136AH-PG-9	FANNIE MAE 4 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	344,523	344,523	364,494	353,016		(3,311)		(3,311)		344,523			0	6,456	07/25/2032
3136AL-NS-6	FANNIE MAE 3 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	720,111	720,111	736,989	723,125		(2,446)		(2,446)		720,111			0	19,319	09/25/2038
3136AM-4B-2	FANNIE MAE 3.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	187,870	187,870	198,948	195,636		(1,334)		(1,334)		187,870			0	3,078	01/25/2030
3136AU-6M-8	FANNIE MAE 3 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	99,721	99,721	103,242			(452)		(452)		99,721			0	375	06/25/2028
3136AU-U6-6	FANNIE MAE 3.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	238,800	238,800	246,782	245,029		(2,751)		(2,751)		238,800			0	4,194	08/25/2045
3136AW-EK-9	FANNIE MAE 3.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	124,641	124,641	130,863	128,534		(1,003)		(1,003)		124,641			0	2,042	04/25/2030
3136AX-XJ-9	FANNIE MAE 2.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	815,504	815,504	791,135	796,060		19,444		19,444		815,504			0	11,395	07/25/2042
3136B1-6G-4	FANNIE MAE 3.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	2,131,652	2,131,652	2,134,317	2,133,601		(1,599)		(1,599)		2,131,652			0	35,288	12/25/2042
3136B2-EF-5	FANNIE MAE 3 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	438,734	438,734	463,550			(1,362)		(1,362)		438,734			0	1,097	06/25/2048
3136B2-RL-8	FANNIE MAE 3 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	220,857	220,857	228,103			(360)		(360)		220,857			0	490	05/25/2048
3136B3-BX-7	FANNIE MAE 3.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	585,305	585,305	582,904	583,132		356		356		585,305			0	10,521	08/25/2050
3136B3-DG-2	FANNIE MAE 4 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	679,594	679,594	687,743	687,001		(1,364)		(1,364)		679,594			0	13,597	09/25/2050
3136B8-XS-3	FANNIE MAE 2.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	365,780	365,780	376,296			(1,381)		(1,381)		365,780			0	1,422	02/25/2050
3136BB-GT-3	FANNIE MAE 5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	275,296	275,296	303,944			(1,580)		(1,580)		275,296			0	2,449	07/25/2050
3136BC-N5-5	FANNIE MAE 2 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	13,723	13,723	14,156					0		13,723			0		12/25/2050
3136BD-DA-3	FANNIE MAE 2 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	39,802	39,802	40,897					0		39,802			0		10/25/2050
31371J-S8-8	FANNIE MAE 7 POOL ID 253543		07/27/2020	VARIOUS	XXX	127	127	134	127		(1)		(1)		127			0	3	11/01/2020
31371K-UA-7	FANNIE MAE 5.5 POOL ID 254477		12/01/2020	MBS PAYDOWN	XXX	12,621	12,621	12,478	12,504		16		16		12,621			0	364	10/01/2032
31371M-VC-8	FANNIE MAE 6 POOL ID 256311		12/01/2020	MBS PAYDOWN	XXX	11,386	11,386	12,904	12,508		(185)		(185)		11,386			0	312	07/01/2026
31371N-SQ-9	FANNIE MAE 5.5 POOL ID 257127		12/01/2020	MBS PAYDOWN	XXX	16,789	16,789	18,184	17,361		(157)		(157)		16,789			0	434	02/01/2023
3137A1-BV-4	FREDDIE MAC 4 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	605,844	605,844	637,273	617,345		(1,590)		(1,590)		605,844			0	12,416	08/15/2030
3137A4-WF-0	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	230,435	230,435	234,612	231,920		(336)		(336)		230,435			0	3,844	11/15/2025
3137A8-XZ-6	FREDDIE MAC 4.5 POOL ID N.A.		07/01/2020	MBS PAYDOWN	XXX	29,972	29,972	31,972	30,372		(400)		(400)		29,972			0	448	10/15/2039
3137AG-YX-2	FREDDIE MAC 2 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	378,537	378,537	377,905	378,088		149		149		378,537			0	4,019	02/15/2041
3137AH-AB-4	FREDDIE MAC 4 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	404,471	404,471	447,319	415,733		(4,336)		(4,336)		404,471			0	13,354	11/15/2034
3137AM-HK-6	FREDDIE MAC 3 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	777,141	777,141	786,612	783,087		(3,509)		(3,509)		777,141			0	14,345	03/15/2041
3137AN-4M-4	FREDDIE MAC 2 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	95,820	95,820	94,382	94,919		223		223		95,820			0	925	06/15/2041
3137AN-JP-1	FREDDIE MAC 1.1233 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	46,813	46,813	43,996	44,126		335		335		46,813			0	367	11/15/2040
3137AN-QF-5	FREDDIE MAC 2.75 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	260,274	260,274	268,377	264,693		(2,828)		(2,828)		260,274			0	4,160	04/15/2041
3137AS-EH-3	FREDDIE MAC 2 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	80,156	80,156	80,253	80,234		(28)		(28)		80,156			0	821	05/15/2041
3137AS-FL-3	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	478,466	478,466	481,448	481,171		(1,381)		(1,381)		478,466			0	6,461	11/15/2041
3137AS-Q8-0	FREDDIE MAC 3 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	174,000	174,000	178,587	177,809		(2,542)		(2,542)		174,000			0	3,205	12/15/2040
3137AT-GL-0	FREDDIE MAC 2.4226 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	285,338	285,338	289,402			(226)		(226)		285,338			0	1,153	11/15/2040
3137AY-TF-8	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	260,400	260,400	272,118	260,532		(104)		(104)		260,400			0	8,355	04/15/2040
3137AY-WS-6	FREDDIE MAC 2 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	129,051	129,051	126,351	126,762		292		292		129,051			0	1,291	11/15/2032
3137B1-5G-3	FREDDIE MAC 3 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX			149,229			(17,107)		(17,107)					0	19,211	03/15/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3137B2-KL-3	FREDDIE MAC 1.75 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	151,239	151,239	148,403	149,480		279		279		151,239			0	1,325	06/15/2028
3137B4-KP-0	FREDDIE MAC 4.75 POOL ID N.A.		11/01/2020	MBS PAYDOWN	XXX	1,118,057	1,118,057	1,194,574	1,158,774		(40,717)		(40,717)		1,118,057			0	40,523	09/15/2043
3137B8-RZ-2	FREDDIE MAC 3 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	74,179	74,179	75,825	74,754		(119)		(119)		74,179			0	1,041	12/15/2032
3137BA-AN-2	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	940,538	940,538	884,286	902,633		17,395		17,395		940,538			0	17,864	01/15/2033
3137BA-FZ-0	FREDDIE MAC 4 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	170,906	170,906	175,205	173,642		(788)		(788)		170,906			0	3,203	03/15/2027
3137BB-QY-9	FREDDIE MAC 3 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	452,799	452,799	462,226	460,167		(3,114)		(3,114)		452,799			0	7,434	05/15/2040
3137BD-4W-3	FREDDIE MAC 2.25 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	105,994	105,994	106,077	106,012		(7)		(7)		105,994			0	1,099	02/15/2044
3137BE-V6-8	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	1,491,223	1,491,223	1,576,969	1,523,494		(12,937)		(12,937)		1,491,223			0	43,047	05/15/2042
3137BF-AV-3	FREDDIE MAC 3 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	1,261,284	1,261,284	1,281,731	1,277,411		(9,010)		(9,010)		1,261,284			0	20,381	03/15/2040
3137BJ-H4-8	FREDDIE MAC 4.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	310,408	310,408	348,530	341,134		(3,376)		(3,376)		310,408			0	9,989	12/15/2053
3137BK-MA-5	FREDDIE MAC 3 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	108,116	108,116	111,392	110,372		(601)		(601)		108,116			0	1,517	09/15/2028
3137BR-5X-9	FREDDIE MAC 3 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	202,814	202,814	201,198	201,597		416		416		202,814			0	2,846	01/15/2028
3137BV-CQ-7	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	194,217	194,217	203,382	199,643		(1,673)		(1,673)		194,217			0	3,182	05/15/2028
3137BW-D9-2	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	860,452	860,452	892,373			(3,932)		(3,932)		860,452			0	5,047	03/15/2046
3137F4-RF-1	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	960,128	960,128	967,329	965,262		(2,682)		(2,682)		960,128			0	17,754	03/15/2043
3137F5-QM-4	FREDDIE MAC 4 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	1,569,443	1,569,443	1,616,526	1,605,789		(23,495)		(23,495)		1,569,443			0	27,625	01/15/2044
3137F5-QV-4	FREDDIE MAC 5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	246,879	246,879	266,233	259,461		(7,137)		(7,137)		246,879			0	11,315	11/15/2045
3137F5-XK-0	FREDDIE MAC 4 POOL ID N.A.		11/01/2020	MBS PAYDOWN	XXX	1,396,363	1,396,363	1,428,654	1,426,924		(30,561)		(30,561)		1,396,363			0	27,371	11/15/2042
3137F5-XN-4	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	1,644,937	1,644,937	1,615,894	1,626,056		9,784		9,784		1,644,937			0	42,149	11/15/2045
3137F6-CT-2	FREDDIE MAC 2 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	32,333	32,333	33,444			(4)		(4)		32,333			0	28	11/25/2050
3137F6-KS-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	18,158	18,158	18,826			(1)		(1)		18,158			0		11/25/2050
3137F7-QQ-1	FREDDIE MAC 2 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	9,555	9,555	9,906					0		9,555			0		12/25/2050
3137FA-CB-2	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	80,144	80,144	84,477	82,952		(545)		(545)		80,144			0	1,313	11/15/2028
3137FE-ZF-0	FREDDIE MAC 4 POOL ID N.A.		11/01/2020	MBS PAYDOWN	XXX	5,368,485	5,368,485	5,493,470	5,441,284		(72,799)		(72,799)		5,368,485			0	164,894	07/15/2029
3137FG-Y6-6	FREDDIE MAC 4 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	2,407,672	2,407,672	2,461,468	2,440,937		(33,265)		(33,265)		2,407,672			0	81,451	09/15/2029
3137FG-YT-6	FREDDIE MAC 4 POOL ID N.A.		07/01/2020	MBS PAYDOWN	XXX	1,266,495	1,266,495	1,292,419	1,288,754		(22,259)		(22,259)		1,266,495			0	17,575	04/15/2040
3137FH-JW-4	FREDDIE MAC 3.5 POOL ID N.A.		07/01/2020	MBS PAYDOWN	XXX	859,289	859,289	867,748	867,669		(8,380)		(8,380)		859,289			0	10,522	06/15/2040
3137FH-WE-9	FREDDIE MAC 4 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	124,587	124,587	127,682	126,791		(602)		(602)		124,587			0	2,335	11/15/2029
3137FJ-RM-3	FREDDIE MAC 4 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	1,018,556	1,018,556	1,037,018	1,038,225		(11,062)		(11,062)		1,018,556			0	18,726	07/15/2044
3137FJ-XB-0	FREDDIE MAC 4.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	415,845	415,845	432,284	426,201		(5,017)		(5,017)		415,845			0	12,310	05/15/2029
3137FP-AH-8	FREDDIE MAC 4.5 POOL ID N.A.		02/01/2020	MBS PAYDOWN	XXX	699,375	699,375	701,779	704,656		(5,282)		(5,282)		699,375			0	3,169	01/15/2049
3137FP-EC-5	FREDDIE MAC 2.25 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	249,466	249,466	256,560			(354)		(354)		249,466			0	388	03/25/2048
3137FW-R3-6	FREDDIE MAC 2 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	40,047	40,047	41,448			(14)		(14)		40,047			0	71	08/25/2050
3138LL-G9-0	FANNIE MAE 3.46 POOL ID AN7423		11/01/2020	MBS PAYDOWN	XXX	3,555,823	3,555,823	3,641,801	3,629,940		(74,117)		(74,117)		3,555,823			0	192,438	06/01/2026
31395W-4L-8	FREDDIE MAC 5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	14,268	14,268	15,311	15,239		(146)		(146)		14,268			0	315	12/15/2034
31397S-5N-0	FANNIE MAE 3.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	519,637	519,637	546,211	534,465		(2,553)		(2,553)		519,637			0	10,942	05/25/2031
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	9,285	9,285	9,713	9,492		(43)		(43)		9,285			0	180	07/15/2039
31398S-SG-9	FANNIE MAE 3.5 POOL ID N.A.		12/01/2020	MBS PAYDOWN	XXX	199,536	199,536	206,945	204,517		(986)		(986)		199,536			0	3,593	12/25/2030
31402C-4H-2	FANNIE MAE 5.5 POOL ID 725424		12/01/2020	MBS PAYDOWN	XXX	12,012	12,012	13,445	13,298		(160)		(160)		12,012			0	315	04/01/2034
31403B-4M-2	FANNIE MAE 5 POOL ID 744328		12/01/2020	MBS PAYDOWN	XXX	14,430	14,430	15,953	15,748		(328)		(328)		14,430			0	337	09/01/2033
31403D-GZ-6	FANNIE MAE 5.5 POOL ID 745516		12/01/2020	MBS PAYDOWN	XXX	9,223	9,223	9,779	9,726		(52)		(52)		9,223			0	247	05/01/2036
3140HT-WW-5	FANNIE MAE 3.4 POOL ID BL2460		12/01/2020	MBS PAYDOWN	XXX	15,858	15,858	18,148			(49)		(49)		15,858			0	91	05/01/2029
3140KM-DY-3	FANNIE MAE 2.5 POOL ID BQ1918		12/01/2020	MBS PAYDOWN	XXX	56,817	56,817	59,915			(68)		(68)		56,817			0	120	10/01/2050
31412M-BZ-0	FANNIE MAE 6 POOL ID 928956		12/01/2020	MBS PAYDOWN	XXX	38,383	38,383	41,921	40,596		(373)		(373)		38,383			0	1,263	12/01/2027
31416B-4A-3	FANNIE MAE 5.5 POOL ID 995517		12/01/2020	MBS PAYDOWN	XXX	21,513	21,513	23,257	22,224		(229)		(229)		21,513			0	527	01/01/2024
31417G-VK-9	FANNIE MAE 2.5 POOL ID AB9617		12/01/2020	MBS PAYDOWN	XXX	72,058	72,058	72,170	72,141		(14)		(14)		72,058			0	872	06/01/2033
31417Y-3N-5	FANNIE MAE 4 POOL ID MA0804		12/01/2020	MBS PAYDOWN	XXX	64,209	64,209	66,115	65,655		(199)		(199)		64,209			0	1,203	07/01/2031
31417Y-4C-8	FANNIE MAE 4 POOL ID MA0818		12/01/2020	MBS PAYDOWN	XXX	173,060	173,060	180,361	178,576		(807)		(807)		173,060			0	3,484	08/01/2031
31417Y-TV-9	FANNIE MAE 4 POOL ID MA0563		12/01/2020	MBS PAYDOWN	XXX	38,229	38,229	39,423	39,106		(161)		(161)		38,229			0	730	11/01/2030
31417Y-W5-2	FANNIE MAE 4 POOL ID MA0667		12/01/2020	MBS PAYDOWN	XXX	76,664	76,664	76,544	76,542		20		20		76,664			0	1,610	03/01/2031
31418A-E9-5	FANNIE MAE 3.5 POOL ID MA1059		12/01/2020	MBS PAYDOWN	XXX	77,467	77,467	81,993	80,887		(572)		(572)		77,467			0	1,371	05/01/2032
31418A-EB-0	FANNIE MAE 3.5 POOL ID MA1029		12/01/2020	MBS PAYDOWN	XXX	139,127	139,127	146,279	144,601		(972)		(972)		139,127			0	2,535	04/01/2032
31418A-QM-3	FANNIE MAE 3 POOL ID MA1359		12/01/2020	MBS PAYDOWN	XXX	87,293	87,293	89,857	89,047		(328)		(328)		87,293			0	1,364	02/01/2028
31418A-TA-6	FANNIE MAE 2.5 POOL ID MA1444		12/01/2020	MBS PAYDOWN	XXX	203,261	203,261	210,248	208,707		(804)		(804)		203,261			0	2,654	05/01/2033
31418B-TK-2	FANNIE MAE 3 POOL ID MA2353		12/01/2020	MBS PAYDOWN	XXX	164,735	164,735	168,802	168,267		(748)		(748)		164,735			0	2,611	08/01/2035
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741		12/01/2020	MBS PAYDOWN	XXX	1,075,740	1,075,740	1,104,146	1,104,021		(5,578)		(5,578)		1,075,740			0	16,218	08/01/2039
31419F-EB-8	FANNIE MAE 4 POOL ID AE4629		12/01/2020	MBS PAYDOWN	XXX	179,824	179,824	190,521	189,621		(1,283)		(1,283)		179,824			0	3,696	10/01/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
407288-XY-0	HAMILTON CNTY OH SWR SYS REVEN 5.37		12/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,007,610	1,002,116		(2,116)		(2,116)		1,000,000			0	53,700	12/01/2035
442435-YV-9	HOUSTON TX UTILITY SYS REVENUE 5		11/16/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,750,000	1,750,000	1,749,930	1,749,936		3		3		1,749,939		61	61	87,500	11/15/2033
576051-AV-8	MASSACHUSETTS ST WTR RESOURCES 5		08/03/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,150,000	2,150,000	2,329,762	2,163,442		(13,377)		(13,377)		2,150,064		(64)	(64)	107,500	08/01/2028
576051-BQ-8	MASSACHUSETTS ST WTR RESOURCES 5		08/03/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,171,360	1,013,570		(13,505)		(13,505)		1,000,065		(65)	(65)	50,000	08/01/2030
592098-J4-0	MET GOVT NASHVILLE & DAVIDSON 5		07/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,045,520	1,002,897		(2,881)		(2,881)		1,000,016		(16)	(16)	50,000	07/01/2026
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						73,780,157	73,780,157	75,014,244	69,832,982	0	(428,503)	0	(428,503)	0	73,325,516	0	454,641	454,641	1,750,255	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00101J-AF-3	ADT SEC CORP 3.5 15/07/22		04/29/2020	VARIOUS	XXX	123,438	125,000	116,875	119,087		1,109		1,109		120,196		3,242	3,242	3,476	07/15/2022
00101J-AH-9	ADT SEC CORP 4.125 15/06/23		01/16/2020	BARCLAYS BANK PLC 196101	XXX	231,187	225,000	222,750	223,025		31		31		223,055		8,132	8,132	928	06/15/2023
00130H-BY-0	AES CORP/THE 5.125 01/09/27		06/16/2020	VARIOUS	XXX	783,438	750,000	790,313	786,142		1,266		1,266		787,408		(3,970)	(3,970)	26,088	09/01/2027
00164V-AD-5	AMC NETWORKS INC 5 01/04/24		09/15/2020	VARIOUS	XXX	507,625	500,000	485,250	488,326		2,884		2,884		491,211		16,414	16,414	20,007	04/01/2024
00971T-AJ-0	AKAMAI TECHNOLOGIES INC 0.125 01/05/25		10/26/2020	VARIOUS	XXX	3,999,954	3,492,000	3,370,952	3,389,865		6,588		6,588		3,396,453		603,501	603,501	1,822	05/01/2025
00971T-AK-7	AKAMAI TECHNOLOGIES INC 0.375 01/09/27		07/28/2020	VARIOUS	XXX	618,960	550,000	550,152	530,251		(13)		(13)		550,134		68,827	68,827	1,722	09/01/2027
00971T-AL-5	AKAMAI TECHNOLOGIES INC 0.375 01/09/27		09/14/2020	VARIOUS	XXX	600,256	525,000	522,284			179		179		522,463		77,793	77,793	1,048	09/01/2027
013093-AB-5	ALBERTSONS COS/SAFEWAY 6.625 15/06/24		01/22/2020	WELLS FARGO BANK, N.A.	XXX	235,406	225,000	234,563	233,567		(160)		(160)		233,407		1,999	1,999	1,615	06/15/2024
01877K-AB-9	ALLIANCE PIPELINE LP 6.996 31/12/19		01/02/2020	MBS PAYDOWN	XXX	98,166	98,166	107,737	98,166				0		98,166			0	3,434	12/31/2019
01959E-AC-2	ALLIED WORLD ASSURANCE 4.35 29/10/25	D	06/15/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,535,370	1,500,000	1,523,115	1,516,136		(1,205)		(1,205)		1,514,930		20,440	20,440	41,325	10/29/2025
02005N-BF-6	ALLY FINANCIAL INC 5.75 20/11/25		10/20/2020	WELLS FARGO BANK, N.A.	XXX	458,200	400,000	427,500	424,780		(1,209)		(1,209)		423,570		34,630	34,630	21,211	11/20/2025
02156B-AE-3	ALTERYX INC 1 01/08/26		02/10/2020	VARIOUS	XXX	488,664	450,000	418,987	419,193		381		381		419,574		69,090	69,090	2,030	08/01/2026
02917T-AB-0	VEREIT INC 3.75 15/12/20		10/19/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	1,003,125	1,000,000	1,015,875	1,013,284		(11,107)		(11,107)		1,002,177		948	948	31,875	12/15/2020
030981-AJ-3	AMERIGAS PART/FIN CORP 5.875 20/08/26		05/14/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	153,750	150,000	157,313	156,824		398		398		157,220		(3,470)	(3,470)	6,487	08/20/2026
031162-BG-4	AMGEN INC 4.1 15/06/21		03/23/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,544,280	1,500,000	1,565,000	1,515,606		(2,938)		(2,938)		1,512,668		(12,668)	(12,668)	60,851	06/15/2021
03674X-AC-0	ANTERO RESOURCES CORP 5.125 01/12/22		08/12/2020	VARIOUS	XXX	104,688	125,000	121,875	111,563	10,757	1,772		12,529		124,091		(19,404)	(19,404)	3,897	12/01/2022
038522-AQ-1	ARAMARK SERVICES INC 5 01/02/28		03/06/2020	BARCLAYS BANK PLC 196101	XXX	454,500	450,000	440,438	441,219		709		709		441,928		12,572	12,572	13,688	02/01/2028
03959K-AA-8	ARCHROCK PARTNERS LP/FIN 6.875 01/04/27		05/01/2020	J.P. MORGAN SECURITIES LLC	XXX	39,125	50,000	51,250	51,200		(24)		(24)		51,176		(12,051)	(12,051)	2,043	04/01/2027
04010L-AW-3	ARES CAPITAL CORP 4.625 01/03/24		09/11/2020	VARIOUS	XXX	561,250	530,000	561,138	558,819		(2,029)		(2,029)		556,790		4,460	4,460	15,931	03/01/2024
045054-AL-7	ASHTEAD CAPITAL INC 4.25 01/11/29		09/30/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	525,000	500,000	500,000	500,000				0		500,000		25,000	25,000	19,361	11/01/2029
04947P-AB-8	ATLASSIAN INC 0.625 01/05/23		02/26/2020	MIZUHO CAPITAL MARKETS CORPORATION	XXX	250,379	135,000	248,498	213,424	20,571	(5,886)		14,684		228,109		22,270	22,270	274	05/01/2023
058498-AT-3	BALL CORP 5.25 01/07/25		02/19/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	621,500	550,000	565,000	562,918		(292)		(292)		562,626		58,874	58,874	18,448	07/01/2025
058498-AV-8	BALL CORP 4.875 15/03/26		02/19/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	334,500	300,000	306,000	305,311		(110)		(110)		305,201		29,299	29,299	6,338	03/15/2026
06051G-EC-9	BANK OF AMERICA CORP 5.625 01/07/20		07/01/2020	MATURITY	XXX	1,000,000	1,000,000	968,060	997,616		2,384		2,384		1,000,000			0	56,250	07/01/2020
06738E-AW-5	BARCLAYS PLC 4.836 09/05/28	D	04/13/2020	BNP PARIBAS SECURITIES CORPORATION	XXX	263,125	250,000	263,750	263,488		613		613		264,094		(969)	(969)	5,239	05/09/2028
071734-AC-1	BAUSCH HEALTH COS INC 5.75 15/08/27	A	04/08/2020	J.P. MORGAN SECURITIES LLC	XXX	256,250	250,000	250,000	250,000				0		250,000		6,250	6,250	9,503	08/15/2027
07556Q-BT-1	BEAZER HOMES USA 7.25 15/10/29		04/08/2020	BARCLAYS BANK PLC 196101	XXX	233,500	350,000	364,000	363,971		2,229		2,229		366,200		(132,700)	(132,700)	13,840	10/15/2029
085770-AA-3	BERRY GLOBAL INC 4.875 15/07/26		05/13/2020	VARIOUS	XXX	620,250	600,000	600,000	600,000				0		600,000		20,250	20,250	26,325	07/15/2026
09257W-AB-6	BLACKSTONE MORTGAGE TR 4.375 05/05/22		03/31/2020	VARIOUS	XXX	272,590	350,000	363,563	361,768		(1,146)		(1,146)		360,622		(88,032)	(88,032)	6,248	05/05/2022
09257W-AC-4	BLACKSTONE MORTGAGE TR 4.75 15/03/23		06/26/2020	VARIOUS	XXX	1,700,672	1,750,000	1,817,496	1,811,101		(6,244)		(6,244)		1,804,857		(104,185)	(104,185)	52,685	03/15/2023
093645-AH-2	BLOCK COMMUNICATIONS INC 6.875 15/02/25		03/04/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	930,942	900,000	918,438	913,997		(679)		(679)		913,318		(13,318)	(13,318)	65,145	02/15/2025
09709T-ED-9	BOFA FINANCE LLC 0.25 01/05/23		09/10/2020	BNP PARIBAS PRIME BROKERAGE INC BNPB	XXX	308,775	313,000	335,269	335,080		(4,707)		(4,707)		330,373		(21,599)	(21,599)	680	05/01/2023
09857L-AM-0	BOOKING HOLDINGS INC 0.75 01/05/25		12/09/2020	VARIOUS	XXX	803,651	697,000	750,881			(862)		(862)		750,019		53,632	53,632	822	05/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
118230-AQ-4	BUCKEYE PARTNERS LP 3.95 01/12/26		02/11/2020	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	149,063	150,000	139,125	139,289		149		149		139,443		9,619	9,619	1,185	12/01/2026
12008R-AM-9	BUILDERS FIRSTSOURCE INC 6.75 01/06/27		02/21/2020	VARIOUS	XXX	49,440	48,000	49,154	49,109		(11)		(11)		49,098		(1,098)	(1,098)	2,160	06/01/2027
120111-BM-0	STANDARD INDUSTRIES INC 5.375 15/11/24		06/17/2020	VARIOUS	XXX	1,272,780	1,250,000	1,266,500	1,257,979		(1,279)		(1,279)		1,256,700		16,080	16,080	37,722	11/15/2024
122017-AA-4	BURLINGTON STORES INC 2.25 15/04/25		12/23/2020	VARIOUS	XXX	102,302	76,000	98,922			(192)		(192)		98,730		3,572	3,572	347	04/15/2025
1248EP-BG-7	CCO HLDGS LLC/CAP CORP 5.375 01/05/25		06/08/2020	J.P. MORGAN SECURITIES LLC	XXX	823,000	800,000	826,750	823,118		(2,128)		(2,128)		820,990		2,010	2,010	26,158	05/01/2025
1248EP-BM-4	CCO HLDGS LLC/CAP CORP 5.75 15/02/26		04/08/2020	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	357,000	350,000	353,375	353,073		2,321		2,321		355,394		1,606	1,606	13,305	02/15/2026
1248EP-BR-3	CCO HLDGS LLC/CAP CORP 5.5 01/05/26		06/08/2020	J.P. MORGAN SECURITIES LLC	XXX	538,819	515,000	533,025	530,713		(504)		(504)		530,209		8,610	8,610	17,231	05/01/2026
1248EP-CJ-0	CCO HLDGS LLC/CAP CORP 4.5 01/05/32		10/28/2020	VARIOUS	XXX	826,000	800,000	840,000			(1,289)		(1,289)		838,707		(12,707)	(12,707)	22,200	05/01/2032
12527G-AF-0	CF INDUSTRIES INC 5.15 15/03/34		05/08/2020	BARCLAYS BANK PLC 196101	XXX	207,500	200,000	186,750	188,300		193		193		188,494		19,006	19,006	6,781	03/15/2034
125581-GW-2	CIT GROUP INC 5.25 07/03/25		02/28/2020	BARCLAYS BANK PLC 196101	XXX	439,000	400,000	426,500	423,366		(737)		(737)		422,613		16,387	16,387	10,150	03/07/2025
126307-AS-6	CSC HOLDINGS LLC 5.375 01/02/28		04/09/2020	VARIOUS	XXX	770,000	750,000	758,750	758,557		(88)		(88)		758,467		11,533	11,533	28,256	02/01/2028
126307-BA-4	CSC HOLDINGS LLC 5.75 15/01/30		05/07/2020	J.P. MORGAN SECURITIES LLC	XXX	104,625	100,000	103,750	103,718		(53)		(53)		103,665		960	960	4,808	01/15/2030
126650-BQ-2	CVS PASS-THROUGH TRUST 6.943 10/01/30		12/10/2020	MBS PAYDOWN	XXX	68,509	68,509	73,965	72,666		(339)		(339)		68,509			0	2,604	01/10/2030
12674T-AA-4	C&W SENIOR FINANCING DAC 6.875 15/09/27	D	08/26/2020	VARIOUS	XXX	578,938	550,000	559,308	559,286	50	(1,145)		(1,095)		558,192		20,746	20,746	42,052	09/15/2027
13123X-AZ-5	CALLON PETROLEUM CO 6.375 01/07/26		04/02/2020	WELLS FARGO BANK, N.A.	XXX	10,000	200,000	34,024	201,243		1,868	169,086	(167,219)		34,024		(24,024)	(24,024)	9,740	07/01/2026
131347-CK-0	CALPINE CORP 5.25 01/06/26		09/29/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	233,775	225,000	224,188	223,819		114		114		223,933		9,842	9,842	9,844	06/01/2026
131347-CM-6	CALPINE CORP 4.5 15/02/28		05/22/2020	VARIOUS	XXX	375,000	375,000	375,000	375,000				0		375,000			0	7,313	02/15/2028
14161T-AA-0	CARDTRONICS INC / USA 5.5 01/05/25		02/18/2020	ROBERT W. BAIRD CO.INCORPORATED	XXX	182,525	175,000	170,188	171,360		79		79		171,441		11,084	11,084	2,914	05/01/2025
150190-AF-3	CEDAR FAIR/CAN/MAGNUM/MI 5.5 01/05/25		04/22/2020	J.P. MORGAN SECURITIES LLC	XXX	501,875	500,000	500,000					0		500,000		1,875	1,875		05/01/2025
15135B-AJ-0	CENTENE CORP 4.75 15/01/25		04/09/2020	J.P. MORGAN SECURITIES LLC	XXX	511,875	500,000	496,125	496,762		164		164		496,927		14,948	14,948	17,747	01/15/2025
15135B-AL-5	CENTENE CORP 5.25 01/04/25		10/09/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	103,938	100,000	104,375	104,000	105	(4,105)		(4,000)		100,000			0	9,555	04/01/2025
15135U-AM-1	CENOVUS ENERGY INC 4.25 15/04/27	A	06/23/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	47,250	50,000	38,250			186		186		38,442		8,808	8,808	413	04/15/2027
161175-BJ-2	CHARTER COMM OPT LLC/CAP 3.75 15/02/28		03/05/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	405,450	375,000	386,906	386,514		(246)		(246)		386,267		19,183	19,183	7,969	02/15/2028
161175-BR-4	CHARTER COMM OPT LLC/CAP 5.05 30/03/29		03/05/2020	BARCLAYS BANK PLC 196101	XXX	148,438	125,000	139,063	138,706		(248)		(248)		138,459		9,979	9,979	2,788	03/30/2029
163092-AC-3	CHEGG INC 0.125 15/03/25		04/17/2020	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	424,502	435,000	480,368	447,401	29,743	(2,745)		26,998		474,399		(49,897)	(49,897)	326	03/15/2025
163851-AB-4	CHEMOURS CO 6.625 15/05/23		02/18/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	300,375	300,000	300,250	300,227		(22)		(22)		300,205		170	170	5,245	05/15/2023
16411Q-AB-7	CHENIERE ENERGY PARTNERS 5.25 01/10/25		09/15/2020	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	358,750	350,000	350,000	350,000				0		350,000		8,750	8,750	17,660	10/01/2025
16412X-AG-0	CHENIERE CORP CHRISTI HD 5.125 30/06/27		11/03/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	560,625	500,000	513,463	512,173		(1,265)		(1,265)		510,905		49,720	49,720	21,710	06/30/2027
171484-AG-3	CHURCHILL DOWNS INC 5.5 01/04/27		10/15/2020	VARIOUS	XXX	523,750	500,000	501,750	501,656		(127)		(127)		501,528		22,222	22,222	28,875	04/01/2027
178566-AC-9	RBC USA HOLDCO CORP 5.25 15/09/20		09/15/2020	MATURITY	XXX	1,050,000	1,050,000	1,145,847	1,071,296		(21,296)		(21,296)		1,050,000			0	55,125	09/15/2020
191216-AV-2	COCA-COLA CO/THE 3.3 01/09/21		10/20/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,155,790	2,100,000	1,977,755	2,077,236		9,659		9,659		2,086,895		13,105	13,105	134,523	09/01/2021
20338Q-AD-5	COMMSCOPE INC 6 01/03/26		05/07/2020	VARIOUS	XXX	385,313	375,000	375,000	375,000				0		375,000		10,313	10,313	15,625	03/01/2026
20752T-AA-2	CONNECT FINCO SARL/CONNE 6.75 01/10/26	D	05/07/2020	VARIOUS	XXX	293,313	325,000	325,000	325,000				0		325,000		(31,688)	(31,688)	12,961	10/01/2026
210795-QB-9	CONTL AIRLINES 2012-2 A 4 29/04/26		10/29/2020	MBS PAYDOWN	XXX	49,085	49,085	48,164	48,585		53		53		49,085			0	1,465	04/29/2026
212015-AN-1	CONTINENTAL RESOURCES 3.8 01/06/24		11/10/2020	VARIOUS	XXX	49,125	50,000	43,000			757		757		43,767		5,358	5,358	1,805	06/01/2024
221644-AA-5	COTT HOLDINGS INC 5.5 01/04/25		04/30/2020	BARCLAYS BANK PLC 196101	XXX	251,250	250,000	250,000	250,000				0		250,000		1,250	1,250	8,135	04/01/2025
22303Q-AN-0	COVIDIEN INTL FINANCE SA 3.2 15/06/22	D	10/29/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	627,258	600,000	623,720	611,280		(11,280)		(11,280)		600,000			0	44,005	06/15/2022
225310-AL-5	CREDIT ACCEPTANC 6.625 15/03/26		02/19/2020	VARIOUS	XXX	541,938	500,000	500,750	500,644		(13)		(13)		500,631		41,306	41,306	13,324	03/15/2026
225310-AM-3	CREDIT ACCEPTANC 6.625 15/03/26		05/29/2020	WELLS FARGO BANK, N.A.	XXX	235,000	250,000	250,000	250,000		(6,467)		(6,467)		243,533		(8,533)	(8,533)	11,824	03/15/2026
22943F-AH-3	TRIP.COM GROUP LTD 1.99 01/07/25	D	03/30/2020	VARIOUS	XXX	359,727	350,000	372,669	362,776		(1,714)		(1,714)		361,062		(1,336)	(1,336)	4,005	07/01/2025
23248V-AA-3	CYBERARK SOFTWARE LTD 0 15/11/24	D	03/04/2020	VARIOUS	XXX	448,651	428,000	431,982	431,589	308	(144)		164		431,753		16,898	16,898		11/15/2024
23311V-AG-2	DCP MIDSTREAM OPERATING 5.375 15/07/25		02/19/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	440,500	400,000	409,781	408,536		(201)		(201)		408,335		32,165	32,165	12,900	07/15/2025
23918K-AQ-1	DAVITA INC 5.125 15/07/24		06/05/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	356,755	350,000	351,750	351,493		(245)		(245)		351,248		5,507	5,507	16,094	07/15/2024

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date
252131-AJ-6	DEXCOM INC 0.25 15/11/25		09/18/2020	JEFFERIES LLC	XXX	161,076	155,000	155,194			(12)		(12)		155,182		5,894	5,894	138	11/15/2025
25272K-AK-9	DELL INT LLC / EMC CORP 6.02 15/06/26		06/24/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	577,870	500,000	562,400	559,387		(4,178)		(4,178)		555,209		22,661	22,661	15,970	06/15/2026
26884T-AA-0	ERAC USA FINANCE LLC 5.25 01/10/20		10/01/2020	MATURITY	XXX	1,500,000	1,500,000	1,598,392	1,512,937		(12,937)		(12,937)		1,500,000			0	78,750	10/01/2020
28414H-AE-3	ELANCO ANIMAL HEALTH INC 4.272 28/08/23		04/23/2020	VARIOUS	XXX	587,250	550,000	554,527	553,382		1,682		1,682		555,065		32,185	32,185	16,191	08/28/2023
28414H-AG-8	ELANCO ANIMAL HEALTH INC 4.9 28/08/28		04/21/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	166,688	150,000	162,500	108,822	830	(327)		503		161,821		4,866	4,866	3,745	08/28/2028
291011-BC-7	EMERSON ELECTRIC CO 4.25 15/11/20		11/15/2020	MATURITY	XXX	750,000	750,000	804,896	764,290		(14,290)		(14,290)		750,000			0	31,875	11/15/2020
29261A-AA-8	ENCOMPASS HEALTH CORP 4.5 01/02/28		05/07/2020	J.P. MORGAN SECURITIES LLC	XXX	201,000	200,000	200,000	200,000				0		200,000		1,000	1,000	5,750	02/01/2028
298736-AJ-8	EURONET WORLDWIDE INC 0.75 15/03/49		02/25/2020	VARIOUS	XXX	608,045	525,000	610,971	604,804		(1,915)		(1,915)		602,889		5,156	5,156	1,647	03/15/2049
298736-AL-3	EURONET WORLDWIDE INC 0.75 15/03/49		10/09/2020	VARIOUS	XXX	789,961	840,000	977,596	967,727		(12,953)		(12,953)		954,775		(164,814)	(164,814)	5,053	03/15/2049
29978A-AB-0	EVERBRIDGE INC 0.125 15/12/24		03/02/2020	VARIOUS	XXX	449,485	385,000	385,486	380,476	5,005	(16)		4,990		385,466		64,020	64,020	105	12/15/2024
30225V-AD-9	EXTRA SPACE STORAGE LP 3.125 01/10/35		09/08/2020	VARIOUS	XXX	306,233	261,000	303,301	300,659		(33,781)		(33,781)		266,878		39,355	39,355	7,276	10/01/2035
30251G-BA-4	FMG RESOURCES AUG 2006 4.5 15/09/27	D	03/16/2020	J.P. MORGAN SECURITIES LLC	XXX	440,000	500,000	511,250	511,211		(10,398)		(10,398)		500,813		(60,813)	(60,813)	12,625	09/15/2027
302941-AP-4	FTI CONSULTING INC 2 15/08/23		09/18/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	166,518	135,000	175,163	168,899	4,268	(7,942)		(3,674)		165,226		1,293	1,293	2,978	08/15/2023
33767D-AB-1	FIRSTCASH INC 4.625 01/09/28		11/17/2020	JEFFERIES LLC	XXX	154,125	150,000	150,000					0		150,000		4,125	4,125	1,599	09/01/2028
33803W-AA-7	FISHERS LANE ASSOC LLC 3.666 05/08/30		12/05/2020	MBS PAYDOWN	XXX	191,339	191,337	199,852	197,412		(913)		(913)		191,337		2	2	3,820	08/05/2030
338307-AB-7	FIVE9 INC 0.125 01/05/23		03/17/2020	VARIOUS	XXX	496,759	285,000	461,150	440,580		(10,070)		(10,070)		430,509		66,250	66,250	124	05/01/2023
347466-AE-4	IRWIN LAND LLC 5.3 15/12/35		12/15/2020	MBS PAYDOWN	XXX	32,450	32,450	31,869	31,998		29		29		32,450			0	1,296	12/15/2035
34959J-AF-5	FORTIVE CORPORATION 2.35 15/06/21		11/13/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,020,691	2,000,000	1,934,560	1,963,318		21,633		21,633		1,984,952		15,048	15,048	63,514	06/15/2021
34959J-AJ-7	FORTIVE CORPORATION 0.875 15/02/22		02/05/2020	VARIOUS	XXX	858,456	850,000	889,243	878,030		(1,161)		(1,161)		876,869		(18,414)	(18,414)	3,481	02/15/2022
34959J-AK-4	FORTIVE CORPORATION 0.875 15/02/22		09/10/2020	VARIOUS	XXX	2,321,838	2,420,000	2,438,467	2,433,191		(4,331)		(4,331)		2,428,859		(107,021)	(107,021)	15,512	02/15/2022
34960P-AB-7	FORTRESS TRANS & INFRAST 6.5 01/10/25		05/13/2020	VARIOUS	XXX	83,438	100,000	98,500	98,723		67		67		98,791		(15,354)	(15,354)	4,004	10/01/2025
361841-AP-4	GLP CAPITAL LP / FIN II 4 15/01/30		10/29/2020	VARIOUS	XXX	182,263	175,000	155,750			776		776		156,529		25,734	25,734	5,581	01/15/2030
37185L-AJ-1	GENESIS ENERGY LP/FIN 6.5 01/10/25		03/10/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	35,500	50,000	47,250	47,263		512		512		47,775		(12,275)	(12,275)	1,453	10/01/2025
37960J-AA-6	GLOBAL AIR LEASE CO LTD 6.5 15/09/24	D	03/10/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	139,500	150,000	154,313	154,214		287		287		154,501		(15,001)	(15,001)	6,013	09/15/2024
380355-AD-9	GOEASY LTD 5.375 01/12/24	A	03/13/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	195,500	200,000	200,000	200,000		627		627		200,627		(5,127)	(5,127)	3,285	12/01/2024
38147U-AB-3	GOLDMAN SACHS BDC INC 4.5 01/04/22		06/03/2020	PERSHING LLC	XXX	708,175	725,000	744,119	741,656		(2,819)		(2,819)		738,837		(30,662)	(30,662)	21,170	04/01/2022
39121J-AE-0	GREAT RIVER ENERGY 6.254 01/07/38		07/01/2020	MBS PAYDOWN	XXX	136,923	136,923	127,339	129,191		471		471		136,923			0	8,563	07/01/2038
404030-AH-1	H&E EQUIPMENT SERVICES 5.625 01/09/25		01/03/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	131,250	125,000	128,125	127,875		(8)		(8)		127,868		3,382	3,382	2,461	09/01/2025
404119-BX-6	HCA INC 4.125 15/06/29		04/09/2020	BARCLAYS BANK PLC 196101	XXX	264,688	250,000	263,125	262,834		(335)		(335)		262,491		2,197	2,197	3,409	06/15/2029
410345-AL-6	HANESBRANDS INC 4.875 15/05/26		06/23/2020	J.P. MORGAN SECURITIES LLC	XXX	205,500	200,000	196,500	196,860		1,057		1,057		197,917		7,583	7,583	5,958	05/15/2026
427096-AF-9	HERCULES CAPITAL INC 4.375 01/02/22		10/08/2020	VARIOUS	XXX	922,481	930,000	950,250	948,073		(5,558)		(5,558)		942,514		(20,033)	(20,033)	43,371	02/01/2022
428040-CT-4	HERTZ CORP 7.625 01/06/22		01/14/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	201,275	194,000	193,273	193,508		8		8		193,516		7,759	7,759	1,849	06/01/2022
428236-BV-4	HP INC 4.65 09/12/21		06/17/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,056,750	1,000,000	1,012,430	1,002,977		(688)		(688)		1,002,289		(2,289)	(2,289)	81,033	12/09/2021
431318-AN-4	HILCORP ENERGY I/HILCORP 5 01/12/24		08/13/2020	VARIOUS	XXX	587,594	625,000	604,563	599,128	9,083	9,665		18,748		617,876		(30,282)	(30,282)	13,302	12/01/2024
432833-AD-3	HILTON DOMESTIC OPERATIN 5.125 01/05/26		03/12/2020	VARIOUS	XXX	583,500	600,000	589,500	590,727		2,164		2,164		592,891		(9,391)	(9,391)	11,360	05/01/2026
444454-AD-4	HUGHES SATELLITE SYSTEMS 5.25 01/08/26		05/29/2020	J.P. MORGAN SECURITIES LLC	XXX	258,750	250,000	250,000	250,000				0		250,000		8,750	8,750	10,938	08/01/2026
44931R-AA-0	IAC FINANCECO INC 0.875 01/10/22		02/26/2020	BARCLAYS CAPITAL INC	XXX	118,800	80,000	132,853	125,081		(3,094)		(3,094)		121,987		(3,187)	(3,187)	286	10/01/2022
44932F-AA-5	IAC FINANCECO 2 INC 0.875 15/06/26		07/13/2020	VARIOUS	XXX	570,963	500,000	536,456	534,885		(2,045)		(2,045)		532,839		38,124	38,124	2,149	06/15/2026
451102-BT-3	ICAHN ENTERPRISES/FIN 6.25 15/05/26		01/06/2020	JEFFERIES LLC	XXX	530,000	500,000	506,915	506,285		(25)		(25)		506,257		23,743	23,743	4,601	05/15/2026
451102-BZ-9	ICAHN ENTERPRISES/FIN 5.25 15/05/27		03/13/2020	CANTOR FITZGERALD AND CO	XXX	140,063	150,000	150,000	150,000		311		311		150,311		(10,248)	(10,248)	2,078	05/15/2027
45167R-AE-4	IDEX CORP 4.5 15/12/20		05/27/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,045,040	2,000,000	2,117,694	2,019,429		(11,151)		(11,151)		2,008,278		(8,278)	(8,278)	85,540	12/15/2020
452327-AH-2	ILLUMINA INC 0.5 15/06/21		12/24/2020	VARIOUS	XXX	943,045	634,000	839,778	792,285		(65,973)		(65,973)		726,312		216,733	216,733	1,975	06/15/2021
452327-AK-5	ILLUMINA INC 0 15/08/23		02/05/2020	CITIGROUP GLOBAL MARKETS INC. 4241105	XXX	266,250	250,000	255,054	253,753		(103)		(103)		253,651		12,599	12,599		08/15/2023
457985-AL-3	INTEGRA LIFESCIENCES HLD 0.5 15/08/25		09/10/2020	JEFFERIES LLC	XXX	157,470	168,000	168,000					0		168,000		(10,530)	(10,530)	490	08/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
45867G-AA-9	INTERDIGITAL INC 2 01/06/24		01/27/2020	VARIOUS	XXX	465,904	460,000	464,732	457,976	6,258	(67)		6,191		464,167		1,737	1,737	1,413	06/01/2024
46115H-AT-4	INTESA SANPAOLO SPA 5.017 26/06/24	D	03/13/2020	BNP PARIBAS SECURITIES CORPORATION	XXX	219,319	225,000	228,094	227,103		367		367		227,470		(8,151)	(8,151)	2,540	06/26/2024
46266T-AA-6	IQVIA INC 5 15/05/27		05/29/2020	BARCLAYS BANK PLC 196101	XXX	156,375	150,000	150,000	150,000				0		150,000		6,375	6,375	4,104	05/15/2027
46284V-AE-1	IRON MOUNTAIN INC 5.25 15/03/28		04/29/2020	J.P. MORGAN SECURITIES LLC	XXX	245,938	250,000	246,406	246,614		111		111		246,725		(788)	(788)	8,240	03/15/2028
466253-AA-9	J2 CLOUD LLC/CLOUD INC 6 15/07/25		05/27/2020	VARIOUS	XXX	730,750	700,000	700,000	700,000				0		700,000		30,750	30,750	34,867	07/15/2025
47232M-AE-2	JEFFERIES FIN LLC / JFIN 6.25 03/06/26		07/16/2020	JEFFERIES LLC	XXX	97,250	100,000	100,000	100,000				0		100,000		(2,750)	(2,750)	3,976	06/03/2026
48129K-AE-0	JPMORGAN CHASE FINANCIAL 0.25 01/05/23		09/11/2020	J.P. MORGAN CLEARING CORP. 514105	XXX	346,945	350,000	349,263	349,337		138		138		349,475		(2,530)	(2,530)	763	05/01/2023
483548-AF-0	KAMAN CORP 3.25 01/05/24		09/09/2020	VARIOUS	XXX	939,692	890,000	973,783	958,910		(6,776)		(6,776)		952,133		(12,441)	(12,441)	17,571	05/01/2024
48666K-AX-7	KB HOME 6.875 15/06/27		03/31/2020	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	300,000	300,000	328,875	327,484		991		991		328,475		(28,475)	(28,475)	6,130	06/15/2027
49377P-AA-4	KGA ESCROW LLC 7.5 15/08/23		04/29/2020	WELLS FARGO BANK, N.A.	XXX	386,750	425,000	425,000	425,000		5,632		5,632		430,632		(43,882)	(43,882)	22,667	08/15/2023
513075-BL-4	LAMAR MEDIA CORP 5.75 01/02/26		01/23/2020	WELLS FARGO BANK, N.A.	XXX	954,000	900,000	924,500	920,091		(87)		(87)		920,004		33,996	33,996	24,597	02/01/2026
526057-BW-3	LENNAR CORP 4.875 15/12/23		04/16/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	312,000	300,000	297,943	298,907		77		77		298,984		13,016	13,016	5,078	12/15/2023
526057-CD-4	LENNAR CORP 4.75 29/11/27		04/16/2020	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	258,750	250,000	256,563	256,175		828		828		257,004		1,746	1,746	4,651	11/29/2027
530610-AD-6	LIBERTY INTERACTIVE LLC 1.75 30/09/46		02/25/2020	VARIOUS	XXX	919,565	585,000	653,322	629,850		(1,288)		(1,288)		628,562		291,004	291,004	1,176	09/30/2046
531229-AB-8	LIBERTY MEDIA CORP 1.375 15/10/23		11/06/2020	VARIOUS	XXX	204,479	170,000	183,753	179,232		(2,006)		(2,006)		177,226		27,253	27,253	1,969	10/15/2023
531229-AE-2	LIBERTY MEDIA CORP 2.25 30/09/46		09/15/2020	VARIOUS	XXX	594,673	585,331	707,768	697,147	(22,689)	(55,092)		(77,782)		652,427		(57,754)	(57,754)	23,881	09/30/2046
531229-AH-5	LIBERTY MEDIA CORP 2.25 01/12/48		12/17/2020	VARIOUS	XXX	689,838	631,000	643,532	641,110		(6,295)		(6,295)		634,814		55,024	55,024	7,925	12/01/2048
536797-AE-3	LITHIA MOTORS INC 4.625 15/12/27		10/01/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	309,000	300,000	300,000	300,000				0		300,000		9,000	9,000	11,408	12/15/2027
55024U-AC-3	LUMENTUM HOLDINGS INC 0.5 15/12/26		05/15/2020	JEFFERIES LLC	XXX	90,369	95,000	105,545			(522)		(522)		105,023		(14,654)	(14,654)	207	12/15/2026
55024U-AD-1	LUMENTUM HOLDINGS INC 0.5 15/12/26		12/22/2020	MERRILL LYNCH AND CO., INC. 3162106	XXX	49,431	40,000	45,804			(291)		(291)		45,513		3,919	3,919	105	12/15/2026
552704-AD-0	MEG ENERGY CORP 6.5 15/01/25	A	07/17/2020	VARIOUS	XXX	242,168	250,000	259,375	259,118		(457)		(457)		258,661		(18,541)	(18,541)	17,408	01/15/2025
552953-CE-9	MGM RESORTS INTL 5.75 15/06/25		08/19/2020	VARIOUS	XXX	1,193,740	1,100,000	1,100,156	1,100,189		390		390		1,100,579		93,161	93,161	26,709	06/15/2025
552953-CF-6	MGM RESORTS INTL 5.5 15/04/27		03/13/2020	VARIOUS	XXX	424,563	439,000	444,243	443,838		(122)		(122)		443,716		(19,153)	(19,153)	29,575	04/15/2027
55303X-AJ-4	MGM GROWTH/MGM FINANCE 5.75 01/02/27		03/05/2020	J.P. MORGAN SECURITIES LLC	XXX	795,563	725,000	771,438	768,320		(580)		(580)		767,740		27,822	27,822	24,821	02/01/2027
55305B-AQ-4	M/I HOMES INC 5.625 01/08/25		01/07/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	341,656	325,000	325,000	325,000				0		325,000		16,656	16,656	8,023	08/01/2025
55608J-AC-2	MACQUARIE GROUP LTD 6 14/01/20	D	01/14/2020	MATURITY	XXX	1,500,000	1,500,000	1,490,520	1,499,951		49		49		1,500,000			0	45,000	01/14/2020
564759-PS-1	MANUF & TRADERS TRUST CO 2.863 28/12/20		12/27/2020	MATURITY	XXX	2,000,000	2,000,000	1,946,480	1,994,592		5,408		5,408		2,000,000			0	37,259	12/28/2020
57165P-AB-1	MARRIOTT OWNERSHIP/ILG 6.5 15/09/26		01/27/2020	J.P. MORGAN SECURITIES LLC	XXX	541,250	500,000	506,594	505,389		(104)		(104)		505,284		35,966	35,966	12,097	09/15/2026
57665R-AJ-5	MATCH GROUP INC 5.625 15/02/29		06/04/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	267,500	250,000	250,000	250,000				0		250,000		17,500	17,500	11,445	02/15/2029
59001K-AF-7	MERITOR INC 3.25 15/10/37		02/24/2020	MERRILL LYNCH AND CO., INC. 3162106	XXX	212,590	200,000	195,000	195,075		30		30		195,105		17,485	17,485	2,365	10/15/2037
595017-AF-1	MICROCHIP TECHNOLOGY INC 1.625 15/02/27		04/16/2020	VARIOUS	XXX	368,668	315,000	387,673	383,853		(1,449)		(1,449)		382,405		(13,736)	(13,736)	2,732	02/15/2027
595112-AX-1	MICRON TECHNOLOGY INC 3.125 01/05/32		03/24/2020	VARIOUS	XXX	1,022,766	241,000	1,289,840	1,273,494		(319,015)		(319,015)		954,480		68,286	68,286	3,033	05/01/2032
61760Q-KT-0	MORGAN STANLEY 3 28/09/29		09/28/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	999,900	1,000,199		(199)		(199)		1,000,000			0	30,000	09/28/2029
62912X-AF-1	NGPL PIPECO LLC 4.875 15/08/27		11/03/2020	J.P. MORGAN SECURITIES LLC	XXX	434,400	400,000	412,000	411,133		(1,148)		(1,148)		409,985		24,415	24,415	23,833	08/15/2027
629377-CC-4	NRG ENERGY INC 6.625 15/01/27		05/07/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	535,000	500,000	534,375	529,330		(31)		(31)		529,290		5,710	5,710	26,960	01/15/2027
629377-CG-5	NRG ENERGY INC 2.75 01/06/48		02/27/2020	JEFFERIES LLC	XXX	347,040	320,000	352,848	349,438		(838)		(838)		348,601		(1,561)	(1,561)	2,224	06/01/2048
62957H-AC-9	NABORS INDUSTRIES INC 5.5 15/01/23		01/22/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	500,000	500,000	486,500	480,000	11,436	156		11,592		491,592		8,408	8,408	19,285	01/15/2023
63530Q-AJ-8	NATIONAL CINEMEDIA LLC 5.875 15/04/28		07/13/2020	VARIOUS	XXX	231,063	325,000	325,000	325,000		1,283		1,283		326,283		(95,220)	(95,220)	11,318	04/15/2028
63938C-AB-4	NAVIENT CORP 5.875 25/10/24		05/13/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	350,000	400,000	397,000	397,651		2,278		2,278		399,929		(49,929)	(49,929)	12,990	10/25/2024
647551-AC-4	NEW MOUNTAIN FINANCE COR 5.75 15/08/23		06/11/2020	PERSHING LLC	XXX	284,250	300,000	312,750	311,609		(1,439)		(1,439)		310,170		(25,920)	(25,920)	14,375	08/15/2023
65158N-AB-8	NEWMARK GROUP INC 6.125 15/11/23		06/10/2020	VARIOUS	XXX	378,625	400,000	395,748	396,605		294		294		396,899		(18,274)	(18,274)	12,276	11/15/2023
670008-AD-3	NOVELLUS SYSTEMS INC 2.625 15/05/41		10/22/2020	VARIOUS	XXX	2,461,299	272,000	1,688,580	1,639,804		(57,413)		(57,413)		1,582,392		878,908	878,908	4,140	05/15/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
674599-CY-9	OCCIDENTAL PETROLEUM COR 4.4 15/08/49		05/29/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	148,438	250,000	161,875			111		111		161,990		(13,553)	(13,553)	3,269	08/15/2049
682134-AC-5	OMNICOM GP/OMNICOM CAP 4.45 15/08/20		03/23/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,219,020	1,200,000	1,208,028	1,200,659		(241)		(241)		1,200,418		(418)	(418)	51,357	08/15/2020
682189-AP-0	ON SEMICONDUCTOR CORP 1.625 15/10/23		05/11/2020	VARIOUS	XXX	186,589	170,000	186,587	182,518		(962)		(962)		181,556		5,033	5,033	1,596	10/15/2023
68245X-AC-3	1011778 BC / NEW RED FIN 4.25 15/05/24	A	01/27/2020	JEFFERIES LLC	XXX	306,375	300,000	297,375	297,679		39		39		297,718		8,657	8,657	6,871	05/15/2024
683715-AB-2	OPEN TEXT CORP 5.875 01/06/26	A	04/22/2020	VARIOUS	XXX	208,344	200,000	205,500	205,086		(141)		(141)		204,943		3,400	3,400	4,635	06/01/2026
693070-AD-6	CARNIVAL PLC 7.875 01/06/27		06/30/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	918,750	1,000,000	1,340,640	1,200,990		(11,601)		(11,601)		1,189,388		(270,638)	(270,638)	46,156	06/01/2027
694476-AC-6	PACIFIC LIFECORP 6 10/02/20		02/10/2020	MATURITY	XXX	299,000	299,000	325,288	300,126		(1,126)		(1,126)		299,000			0	8,970	02/10/2020
697435-AD-7	PALO ALTO NETWORKS 0.75 01/07/23		12/18/2020	VARIOUS	XXX	2,691,804	2,464,000	2,519,228	2,317,929		(5,136)		(5,136)		2,504,323		187,480	187,480	15,567	07/01/2023
70959W-AG-8	PENSKE AUTOMOTIVE GROUP 5.5 15/05/26		07/31/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	261,250	250,000	251,875	251,650		(201)		(201)		251,449		9,801	9,801	9,854	05/15/2026
727493-AB-4	PLANTRONICS INC 5.5 31/05/23		06/23/2020	CITIGROUP GLOBAL MARKETS INC.	XXX	334,313	400,000	408,125	391,000	13,700	(913)		12,787		403,787		(69,474)	(69,474)	12,505	05/31/2023
741503-AX-4	BOOKING HOLDINGS INC 0.9 15/09/21		09/14/2020	VARIOUS	XXX	4,367,833	4,282,000	4,812,159	4,572,983		(67,265)		(67,265)		4,505,719		(137,885)	(137,885)	25,801	09/15/2021
74340X-AW-1	PROLOGIS LP 4.25 15/08/23		09/08/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,222,680	2,000,000	2,167,200	2,105,497		(20,784)		(20,784)		2,084,713		(84,713)	(84,713)	313,111	08/15/2023
743424-AE-3	PROOFPOINT INC 0.25 15/08/24		04/29/2020	VARIOUS	XXX	136,086	128,000	130,904	130,694		(66)		(66)		130,628		5,458	5,458	167	08/15/2024
743424-AF-0	PROOFPOINT INC 0.25 15/08/24		12/29/2020	MERRILL LYNCH AND CO., INC. 3162106	XXX	73,018	70,000	70,000	70,000				0		70,000		3,018	3,018	226	08/15/2024
74733V-AD-2	QEP RESOURCES INC 5.625 01/03/26		04/29/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	68,750	250,000	242,500	243,669		1,680		1,680		245,348		(176,598)	(176,598)	9,375	03/01/2026
74967X-AA-1	RH 0 15/06/23		12/09/2020	BARCLAYS CAPITAL INC	XXX	321,913	140,000	164,371			(5,533)		(5,533)		158,838		163,074	163,074		06/15/2023
75281A-AY-5	RANGE RESOURCES CORP 5 15/08/22		03/10/2020	WELLS FARGO BANK, N.A.	XXX	95,000	125,000	120,469	121,185		462		462		121,647		(26,647)	(26,647)	3,594	08/15/2022
75281A-BA-6	RANGE RESOURCES CORP 5 15/03/23		03/10/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	347,500	500,000	486,875	459,910	29,070	1,518		30,588		490,498		(142,998)	(142,998)	12,292	03/15/2023
759891-AA-2	RENRE NA HDG/RENAISSANCE 5.75 15/03/20		03/15/2020	MATURITY	XXX	1,750,000	1,750,000	1,899,985	1,758,767		(8,767)		(8,767)		1,750,000			0	50,313	03/15/2020
761283-AC-4	RH 0 15/07/20		03/04/2020	WELLS FARGO BANK, N.A. 8831400	XXX	314,521	200,000	237,082	210,275		(3,481)		(3,481)		206,794		107,727	107,727		07/15/2020
76680R-AD-9	RINGCENTRAL INC 0 15/03/23		11/09/2020	VARIOUS	XXX	424,113	135,000	238,463	224,855		(17,360)		(17,360)		207,495		216,618	216,618		03/15/2023
76680R-AG-2	RINGCENTRAL INC 0 15/03/26		12/07/2020	MERRILL LYNCH AND CO., INC. 3162106	XXX	81,857	76,000	76,000					0		76,000		5,857	5,857		03/15/2026
767754-CL-6	RITE AID CORP 8 15/11/26		07/28/2020	VARIOUS	XXX	49,769							0		49,769			0		11/15/2026
77578J-AB-4	ROLLS-ROYCE PLC 3.625 14/10/25	D	05/05/2020	STIFEL NICOLAUS & CO,INCORORATED	XXX	683,865	700,000	735,969	722,897		(1,348)		(1,348)		721,549		(37,684)	(37,684)	14,309	10/14/2025
78012K-FG-7	ROYAL BANK OF CANADA 2.5 31/07/23	A	07/31/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	750,000	750,000	759,707	751,853		(683)		(683)		751,170		(1,170)	(1,170)	18,750	07/31/2023
780153-BA-9	ROYAL CARIBBEAN CRUISES 4.25 15/06/23		09/14/2020	VARIOUS	XXX	18,525	15,000	17,644			(236)		(236)		17,408		1,117	1,117	172	06/15/2023
780153-BE-1	ROYAL CARIBBEAN CRUISES 2.875 15/11/23		11/09/2020	J.P. MORGAN CLEARING CORP. 514105	XXX	22,919	20,000	20,000					0		20,000		2,919	2,919	42	11/15/2023
78442F-ET-1	NAVIENT CORP 6.125 25/03/24		01/23/2020	VARIOUS	XXX	571,469	525,000	533,094	530,661		(72)		(72)		530,584		40,885	40,885	10,179	03/25/2024
78454L-AH-3	SM ENERGY CO 5 15/01/24		04/09/2020	VARIOUS	XXX	90,375	275,000	140,485	261,139	777	6,841	128,272	(120,655)		140,485		(50,110)	(50,110)	9,941	01/15/2024
78454L-AK-6	SM ENERGY CO 6.125 15/11/22		04/07/2020	ROBERT W. BAIRD CO.INCORPORATED	XXX	101,250	300,000	129,434	300,000		4,502	175,068	(170,566)		129,434		(28,184)	(28,184)	7,350	11/15/2022
78573N-AD-4	SABRE GLBL INC 4 15/04/25		12/04/2020	VARIOUS	XXX	190,509	118,000	144,750			(1,368)		(1,368)		143,382		47,127	47,127	2,772	04/15/2025
81211K-AW-0	SEALED AIR CORP 5.125 01/12/24		02/12/2020	WELLS FARGO BANK, N.A.	XXX	217,500	200,000	205,500	204,730		(111)		(111)		204,619		12,881	12,881	2,078	12/01/2024
81211K-AX-8	SEALED AIR CORP 5.5 15/09/25		02/12/2020	WELLS FARGO BANK, N.A.	XXX	387,188	350,000	348,250	348,480		28		28		348,508		38,680	38,680	7,967	09/15/2025
817565-CD-4	SERVICE CORP INTL 4.625 15/12/27		05/14/2020	BARCLAYS BANK PLC 196101	XXX	255,000	250,000	257,188	257,006		(150)		(150)		256,856		(1,856)	(1,856)	4,914	12/15/2027
817565-CE-2	SERVICE CORP INTL 5.125 01/06/29		08/03/2020	VARIOUS	XXX	604,125	550,000	550,000	550,000				0		550,000		54,125	54,125	17,112	06/01/2029
81762P-AC-6	SERVICENOW INC 0 01/06/22		12/10/2020	PIPER JAFFRAY INC PIPERJAF	XXX	138,571	35,000	70,245	63,864		(13,366)		(13,366)		50,498		88,073	88,073		06/01/2022
826919-AB-8	SILICON LABORATORIES INC 1.375 01/03/22		09/18/2020	VARIOUS	XXX	223,757	180,000	205,643	195,976		(3,480)		(3,480)		192,496		31,260	31,260	2,030	03/01/2022
82967N-BA-5	SIRIUS XM RADIO INC 5 01/08/27		06/15/2020	VARIOUS	XXX	574,500	550,000	555,500	555,387		(69)		(69)		555,317		19,183	19,183	23,528	08/01/2027
83304A-AA-4	SNAP INC 0.75 01/08/26		01/02/2020	BARCLAYS CAPITAL	XXX	462,139	438,000	453,244	452,440		(12)		(12)		452,428		9,711	9,711	1,341	08/01/2026
844741-BG-2	SOUTHWEST AIRLINES CO 1.25 01/05/25		09/11/2020	JEFFERIES LLC	XXX	189,175	140,000	140,000					0		140,000		49,175	49,175	651	05/01/2025
845467-AL-3	SOUTHWESTERN ENERGY CO 6.2 23/01/25		08/19/2020	VARIOUS	XXX	443,938	450,000	414,125	410,408	3,900	6,056		9,957		420,364		23,573	23,573	30,093	01/23/2025
848637-AD-6	SPLUNK INC 1.125 15/09/25		12/03/2020	VARIOUS	XXX	2,459,212	1,790,000	2,046,085	2,029,445		(24,132)		(24,132)		2,005,314		453,898	453,898	14,038	09/15/2025
848637-AE-4	SPLUNK INC 1.125 15/06/27		12/16/2020	VARIOUS	XXX	366,702	334,000	334,000					0		334,000		32,702	32,702	1,372	06/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
852234-AD-5	SQUARE INC 0.5 15/05/23		06/09/2020	VARIOUS	XXX	2,371,276	1,990,000	2,226,923	2,155,847	16,005	(17,266)		(1,261)		2,154,586		216,690	216,690	4,336	05/15/2023
854502-AD-3	STANLEY BLACK & DECKER I 2.9 01/11/22		12/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,097,064	2,000,000	1,964,240	1,976,520		7,393		7,393		1,983,913		16,087	16,087	160,058	11/01/2022
858119-BD-1	STEEL DYNAMICS INC 5.5 01/10/24		01/29/2020	ROBERT W. BAIRD CO.INCORPORATED	XXX	567,160	550,000	556,938	556,429		(37)		(37)		556,392		10,768	10,768	10,083	10/01/2024
86614W-AC-0	SUMMIT MID HLDS LLC / FI 5.5 15/08/22		11/10/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	84,250	100,000	70,000	89,000	10,662	91	29,754	(19,000)		70,000		14,250	14,250	6,844	08/15/2022
86765L-AQ-0	SUNOCO LP/FINANCE CORP 6 15/04/27		10/15/2020	VARIOUS	XXX	460,063	450,000	450,125	450,111		(15)		(15)		450,096		9,966	9,966	22,133	04/15/2027
86787G-AE-2	TRUIST BANK 5.4 01/04/20		04/01/2020	MATURITY	XXX	306,000	306,000	318,506	306,301		(301)		(301)		306,000			0	8,262	04/01/2020
87238Q-AD-5	BLACKROCK TCP CAP CORP 4.625 01/03/22		06/15/2020	PERSHING LLC.	XXX	97,438	100,000	103,125	102,698		(554)		(554)		102,144		(4,707)	(4,707)	3,674	03/01/2022
87264A-AN-5	T-MOBILE USA INC 6.375 01/03/25		04/15/2020	Post Sale Income	XXX								0					0	4,358	03/01/2025
87264A-AU-9	T-MOBILE USA INC 4.5 01/02/26		05/29/2020	BARCLAYS BANK PLC 196101	XXX	154,125	150,000	139,125	140,384		2,203		2,203		142,587		11,538	11,538	6,448	02/01/2026
87264A-AV-7	T-MOBILE USA INC 4.75 01/02/28		06/29/2020	VARIOUS	XXX	639,094	600,000	601,000	600,904		(70)		(70)		600,833		38,261	38,261	25,386	02/01/2028
87422V-AF-5	TALEN ENERGY SUPPLY LLC 7.25 15/05/27		06/17/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	253,750	250,000	250,406	250,364		(34)		(34)		250,330		3,420	3,420	10,774	05/15/2027
87612B-BE-1	TARGA RESOURCES PARTNERS 5.375 01/02/27		03/13/2020	RBC CAPITAL MARKETS, LLC	XXX	400,000	500,000	490,688	491,538		1,643		1,643		493,180		(93,180)	(93,180)	16,872	02/01/2027
878742-AW-5	TECK RESOURCES LIMITED 6.25 15/07/41	A	03/16/2020	BARCLAYS BANK PLC 196101	XXX	258,000	300,000	345,966	345,929		(267)		(267)		345,662		(87,662)	(87,662)	12,656	07/15/2041
87927Y-AA-0	TELECOM ITALIA SPA 5.303 30/05/24	D	02/05/2020	BARCLAYS BANK PLC 196101	XXX	328,500	300,000	299,375	299,676		6		6		299,683		28,817	28,817	2,961	05/30/2024
880770-AG-7	TERADYNE INC 1.25 15/12/23		10/26/2020	VARIOUS	XXX	1,078,111	380,000	452,209	436,660		(11,534)		(11,534)		425,126		652,986	652,986	3,914	12/15/2023
89686Q-AA-4	TRIVIUM PACKAGING FIN 5.5 15/08/26	D	03/13/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	148,500	150,000	150,000	150,000		377		377		150,377		(1,877)	(1,877)	2,108	08/15/2026
90184L-AF-9	TWITTER INC 0.25 15/06/24		05/28/2020	VARIOUS	XXX	1,408,832	1,475,000	1,577,915	1,569,769		(6,311)		(6,311)		1,563,459		(154,626)	(154,626)	1,257	06/15/2024
90261T-MJ-7	UBS AG JERSEY BRANCH 5.43 03/08/30	D	08/03/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	54,300	08/03/2030
90320M-AA-3	UPCB FINANCE IV LTD 5.375 15/01/25	D	02/13/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	359,408	350,000	339,250	340,848		186		186		341,034		8,966	8,966	20,277	01/15/2025
911365-BF-0	UNITED RENTALS NORTH AM 5.5 15/05/27		07/31/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	1,180,625	1,100,000	1,140,875	1,138,159		(3,393)		(3,393)		1,134,765		45,860	45,860	58,651	05/15/2027
911365-BH-6	UNITED RENTALS NORTH AM 4.625 15/10/25		07/31/2020	MERRILL LYNCH PIECE FENNER & SMITH	XXX	205,750	200,000	187,000	188,575		4,025		4,025		192,600		13,150	13,150	7,426	10/15/2025
912920-AC-9	QWEST CORP 6.875 15/09/33		01/15/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	712,000	712,000	701,075	699,381		22		22		699,403		12,597	12,597	19,093	09/15/2033
913017-DB-2	UNITED TECHNOLOGIES CORP 3.65 16/08/23		05/19/2020	VARIOUS	XXX	1,044,785	966,000	965,913	965,935		3		3		965,938		70,384	70,384	27,941	08/16/2023
913026-AT-7	UNITED TELEPHONE FLORIDA 8.375 15/01/25		12/10/2020	CORPORATE ACTIONS	XXX	4,000	4,000	4,956	4,482		(80)		(80)		4,402		(402)	(402)	470	01/15/2025
918370-AB-3	VTR FINANCE BV 6.875 15/01/24	D	07/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	711,952	696,000	738,136	711,660	620	(888)		(268)		711,392		(15,392)	(15,392)	62,074	01/15/2024
92343E-AH-5	VERISIGN INC 5.25 01/04/25		06/19/2020	RBC CAPITAL MARKETS, LLC	XXX	824,063	750,000	756,875	755,662		(484)		(484)		755,178		68,885	68,885	28,656	04/01/2025
925550-AB-1	VIAVI SOLUTIONS INC 1 01/03/24		12/17/2020	VARIOUS	XXX	122,488	100,000	129,442	128,874	265	(6,980)		(6,715)		122,159		329	329	1,260	03/01/2024
92564R-AE-5	VICI PROPERTIES / NOTE 4.125 15/08/30		06/23/2020	VARIOUS	XXX	144,750	150,000	136,125			153		153		136,281		8,469	8,469	2,406	08/15/2030
92660F-AK-0	VIDEOTRON LTD / LTEE 5.125 15/04/27	A	11/06/2020	VARIOUS	XXX	803,188	750,000	751,594	750,099		4,015		4,015		754,114		49,073	49,073	27,476	04/15/2027
92769X-AM-7	VIRGIN MEDIA SECURED FIN 5.5 15/08/26	D	05/28/2020	VARIOUS	XXX	838,250	800,000	805,063	804,080		(99)		(99)		803,981		34,269	34,269	33,336	08/15/2026
92840V-AB-8	VISTRA OPERATIONS CO LLC 5.625 15/02/27		06/05/2020	VARIOUS	XXX	971,469	925,000	925,000	925,000				0		925,000		46,469	46,469	40,398	02/15/2027
94973V-BG-1	ANTHEM INC 2.75 15/10/42		11/04/2020	VARIOUS	XXX	1,726,445	455,000	1,814,983	1,779,144		(48,846)		(48,846)		1,730,298		(3,853)	(3,853)	9,271	10/15/2042
958102-AP-0	WESTERN DIGITAL CORP 1.5 01/02/24		10/23/2020	VARIOUS	XXX	3,793,425	4,057,000	3,801,421	3,820,800		27,161		27,161		3,847,961		(54,536)	(54,536)	59,381	02/01/2024
958667-AC-1	WESTERN MIDSTREAM OPERAT 4.05 01/02/30		11/04/2020	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	311,250	325,000	282,750			1,685		1,685		284,446		26,804	26,804	11,553	02/01/2030
960402-AS-4	VIACOMCBS INC 7.875 01/09/23		05/28/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,351,020	2,000,000	2,111,380	2,032,980		(3,269)		(3,269)		2,029,711		(29,711)	(29,711)	467,833	09/01/2023
98138H-AF-8	WORKDAY INC 0.25 01/10/22		09/11/2020	VARIOUS	XXX	1,171,252	823,000	973,411	928,341		(19,407)		(19,407)		908,934		262,318	262,318	1,579	10/01/2022
983130-AV-7	WYNN LAS VEGAS LLC/CORP 5.5 01/03/25		07/27/2020	GOLDMAN, SACHS AND CO. 8944407	XXX	516,500	550,000	536,250	537,997		3,977		3,977		541,974		(25,474)	(25,474)	27,531	03/01/2025
983793-AF-7	XPO LOGISTICS INC 6.125 01/09/23		06/08/2020	MORGAN STANLEY AND CO., LLC 8983105	XXX	256,250	250,000	255,938	254,885		(698)		(698)		254,187		2,063	2,063	11,867	09/01/2023
984121-CQ-4	XEROX CORPORATION 4.125 15/03/23		02/06/2020	J.P. MORGAN SECURITIES LLC	XXX	1,036,938	1,000,000	942,625	958,743		1,238		1,238		959,981		76,957	76,957	16,460	03/15/2023
98426T-AD-8	JOYY INC 0.75 15/06/25	D	12/18/2020	VARIOUS	XXX	443,599	500,000	470,704	451,086	20,594	1,943		22,537		473,623		(30,024)	(30,024)	1,449	06/15/2025
000000-00-0	STMICROELECTRONICS NV 0.25 03/07/24	D	04/21/2020	VARIOUS	XXX	1,631,705	1,200,000	1,313,026	1,287,285		(4,923)		(4,923)		1,282,362		349,343	349,343	2,260	07/03/2024
AP0453-52-6	QIAGEN NV 0.5 13/09/23	D	03/05/2020	VARIOUS	XXX	903,200	800,000	872,300	865,484		(3,237)		(3,237)		862,247		40,953	40,953	1,931	09/13/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
JV9572-72-0	LVMH MOET HENNESSY VUITT 0 16/02/21	D	03/01/2020	VARIOUS	XXX	910,319	492,500	628,625	556,627		(7,199)		(7,199)		549,428		360,891	360,891		02/16/2021
QJ9373-87-0	TOTAL SA 0.5 02/12/22	D	03/10/2020	VARIOUS	XXX	1,798,200	1,800,000	1,956,685	1,907,791		(6,636)		(6,636)		1,901,155		(102,955)	(102,955)	2,361	12/02/2022
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						148,831,618	137,291,300	145,503,392	138,889,393	171,318	(919,102)	502,180	(1,249,964)	0	143,036,461	0	4,783,373	4,783,373	4,426,597	XXX
Bonds - SVO Identified Funds																				
464287-24-2	ISHARES IBOXX $ INV GRADE CORP BOND ETF		09/23/2020	MORGAN STANLEY SMITH BARNEY LLC	75,000.000	10,136,026		8,639,123	8,666,943		67,465		67,465		8,639,123		1,401,618	1,401,618	190,430	XXX
464288-16-6	ISHARES AGENCY BOND ETF		12/07/2020	VARIOUS	115,000.000	13,910,885		13,305,500	13,305,500		13,098		13,098		13,305,500		592,287	592,287	43,479	XXX
464288-58-8	ISHARES MBS ETF		03/17/2020	MORGAN STANLEY SMITH BARNEY LLC	100,000.000	10,925,808		10,798,000	10,798,000		17,944		17,944		10,798,000		109,864	109,864	49,145	XXX
8099999 - Bonds - SVO Identified Funds						34,972,720	0	32,742,623	32,770,443	0	98,507	0	98,507	0	32,742,623	0	2,103,769	2,103,769	283,054	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						378,593,296	328,445,721	368,884,483	359,051,423	(3,672,111)	(1,399,003)	502,180	(5,573,294)	0	363,374,328	0	14,080,857	14,080,857	7,918,874	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						46,303,053	40,290,000	44,058,828		0	(599,263)	0	(599,263)	0	43,459,565	0	2,838,487	2,838,487	489,848	XXX
8399999 - Bonds - Subtotals - Bonds						424,896,349	368,735,721	412,943,311	359,051,423	(3,672,111)	(1,998,265)	502,180	(6,172,557)	0	406,833,893	0	16,919,344	16,919,344	8,408,721	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
00170F-20-9	AMG CAPITAL TRUST II 5.15 15/10/37		10/06/2020	VARIOUS	29,559.000	1,350,068		1,728,440	1,441,001	287,438			287,438		1,728,440		(378,371)	(378,371)	57,086	XXX
15189T-20-6	CENTERPOINT EN INC ZERO PREM FLTG RT		03/17/2020	NOMURA SECURITIES NEW YORK		168,871	3,500.00	204,575	204,575				0		204,575		(35,704)	(35,704)	2,327	XXX
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,518,939	XXX	1,933,015	1,645,576	287,438	0	0	287,438	0	1,933,015	0	(414,075)	(414,075)	59,413	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
025537-12-7	AMERICAN ELECTRIC POWER 6.125 15/03/22		11/12/2020	VARIOUS	11,141.000	567,816		620,228	613,695		(22,864)		(22,864)		590,857		(23,041)	(23,041)	23,376	XXX
075887-20-8	BECTON DICKINSON AND CO 6.125 01/05/20		02/25/2020	BANK OF AMERICA CORPORATION	5,800.000	337,606		361,795	323,472		(16,300)		(16,300)		307,173		30,434	30,434	4,440	XXX
11135F-20-0	BROADCOM INC 8 30/09/22		10/27/2020	VARIOUS	2,575.000	2,928,658		2,650,111	2,646,641		(35,286)		(35,286)		2,611,354		317,304	317,304		XXX
233331-84-2	DTE ENERGY CO 6.25 01/11/22		09/09/2020	VARIOUS	8,315.000	366,711		415,750	426,227	90,552			90,552		415,750		(49,039)	(49,039)	13,530	XXX
235851-30-0	DANAHER CORP 4.75 15/04/22		06/01/2020	VARIOUS	944.000	1,111,449		1,065,024	1,053,038		(23,025)		(23,025)		1,030,013		81,436	81,436	22,420	XXX
25746U-13-3	DOMINION ENERGY INC 7.25 01/06/22		10/27/2020	VARIOUS	9,372.000	970,670		944,655	932,262		(7,224)		(7,224)		925,057		45,613	45,613	49,602	XXX
34959J-20-7	FORTIVE CORPORATION 5 01/07/21		10/06/2020	VARIOUS	155.000	115,860		151,280	151,403		438		438		151,841		(35,981)	(35,981)	11,938	XXX
459506-30-9	INTL FLAVOR & FRAGRANCES 6 15/09/21		01/27/2020	VARIOUS	8,500.000	421,999		390,307	390,862		1,120		1,120		391,983		30,016	30,016		XXX
65339F-79-6	NEXTERA ENERGY INC 4.872 01/09/22		09/16/2020	VARIOUS	39,440.000	2,081,380		1,930,432	1,992,090		28,975		28,975		2,021,074		60,306	60,306	35,938	XXX
74915M-30-8	QURATE RETAIL INC 8 15/03/31		09/21/2020	VARIOUS	2,388.000	225,798		214,700	20,131				0		214,700		11,098	11,098		XXX
842587-60-2	SOUTHERN CO 6.75 01/08/22		10/28/2020	VARIOUS	21,622.000	999,935		1,084,988	1,086,245		(1,861)		(1,861)		1,084,409		(84,473)	(84,473)	57,069	XXX
854502-84-6	STANLEY BLACK & DECKER I 5.25 15/11/22		09/10/2020	MERRILL LYNCH AND CO., INC. 3162106	3,200.000	316,544		320,000	320,000		(8,844)		(8,844)		311,270		5,274	5,274	12,693	XXX
854502-88-7	STANLEY BLACK & DECKER I 5.375 15/05/20		05/07/2020	VARIOUS	36,050.000	3,104,603		3,542,968	3,623,726	(21,687)	58		(21,629)		3,602,097		(497,495)	(497,495)	70,859	XXX
EP0589-50-7	APTIV PLC 5.5 15/06/23	D	11/17/2020	VARIOUS	391.000	50,168		46,411			(180)		(180)		46,212		3,955	3,955		XXX
8599999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						13,599,197	XXX	13,738,649	13,579,793	68,865	(84,994)	0	(16,128)	0	13,703,789	0	(104,593)	(104,593)	301,865	XXX
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4						15,118,136	XXX	15,671,664	15,225,369	356,304	(84,994)	0	271,310	0	15,636,804	0	(518,668)	(518,668)	361,278	XXX
8999998 - Preferred Stocks - Summary item from Part 5 for Preferred Stocks						12,920,228	XXX	11,796,796		0	(54,080)	0	(54,080)	0	11,742,716	0	1,177,512	1,177,512	179,738	XXX
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						28,038,365	XXX	27,468,460	15,225,369	356,304	(139,074)	0	217,230	0	27,379,520	0	658,845	658,845	541,016	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
001055-10-2	AFLAC INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	8,600.000	298,220	XXX	110,638	454,940	(344,302)			(344,302)		110,638		187,582	187,582	4,816	XXX
00123Q-10-4	AGNC INVESTMENT CORP		11/10/2020	VARIOUS	55,100.000	803,668	XXX	1,018,073	974,168	43,905			43,905		1,018,073		(214,404)	(214,404)	34,849	XXX
00164V-10-3	AMC NETWORKS INC		04/09/2020	VARIOUS	15,800.000	396,505	XXX	623,466	624,100	(634)			(634)		623,466		(226,961)	(226,961)		XXX
00206R-10-2	AT&T INC		06/26/2020	VARIOUS	18,500.000	548,827	XXX	588,922	722,980	(134,058)			(134,058)		588,922		(40,095)	(40,095)	19,240	XXX
002824-10-0	ABBOTT LABORATORIES		06/04/2020	STATE STREET BANK AND TRUST COMPANY 8106	1,400.000	123,550	XXX	116,213	121,604	(5,391)			(5,391)		116,213		7,337	7,337	1,008	XXX
004498-10-1	ACI WORLDWIDE INC		11/09/2020	VARIOUS	7,700.000	236,878	XXX	178,459	291,715	(113,255)			(113,255)		178,459		58,418	58,418		XXX
00507V-10-9	ACTIVISION BLIZZARD INC		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	1,000.000	79,326	XXX	76,403					0		76,403		2,923	2,923		XXX
00773T-10-1	ADVANSIX INC		12/04/2020	VARIOUS	26,400.000	414,165	XXX	526,944	526,944				0		526,944		(112,779)	(112,779)		XXX
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		10/21/2020	VARIOUS	2,600.000	73,930	XXX	45,335					0		45,335		28,595	28,595		XXX
011659-10-9	ALASKA AIR GROUP INC		09/25/2020	VARIOUS	15,200.000	549,928	XXX	914,623	1,029,800	(115,177)			(115,177)		914,623		(364,695)	(364,695)	5,700	XXX
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES INC		06/26/2020	VARIOUS	300.000	48,549	XXX	41,673	48,474	(6,801)			(6,801)		41,673		6,876	6,876	425	XXX
017175-10-0	ALLEGHANY CORP		11/10/2020	ELECTRONIC BROKERAGE SYSTEMS, LLC	300.000	193,140	XXX	118,513	239,871	(121,358)			(121,358)		118,513		74,627	74,627	4,109	XXX
018802-10-8	ALLIANT ENERGY CORP		06/04/2020	VARIOUS	19,920.000	1,129,535	XXX	880,568	1,090,022	(209,454)			(209,454)		880,568		248,966	248,966	3,352	XXX
020002-10-1	ALLSTATE CORP/THE		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	1,800.000	158,693	XXX	53,298	202,410	(149,112)			(149,112)		53,298		105,395	105,395	3,816	XXX
02005N-10-0	ALLY FINANCIAL INC		12/23/2020	VARIOUS	20,400.000	550,556	XXX	510,394	617,312	(111,975)			(111,975)		510,394		40,161	40,161	11,799	XXX
02079K-10-7	ALPHABET INC		10/28/2020	VARIOUS	800.000	1,174,487	XXX	863,840	1,069,616	(205,776)			(205,776)		863,840		310,647	310,647		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
02079K-30-5	ALPHABET INC		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	400.000	606,580	XXX	378,142	535,756	(157,614)			(157,614)		378,142		228,438	228,438		XXX
023608-10-2	AMEREN CORP		06/04/2020	VARIOUS	400.000	29,554	XXX	30,300	30,720	(420)			(420)		30,300		(746)	(746)	198	XXX
025537-10-1	AMERICAN ELECTRIC POWER CO INC		10/28/2020	VARIOUS	6,300.000	523,365	XXX	204,812	595,413	(390,601)			(390,601)		204,812		318,553	318,553	12,495	XXX
025816-10-9	AMERICAN EXPRESS CO		06/26/2020	VARIOUS	2,300.000	214,857	XXX	55,729	286,327	(230,598)			(230,598)		55,729		159,128	159,128	1,978	XXX
02665T-30-6	AMERICAN HOMES 4 RENT		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	1,900.000	51,218	XXX	45,548	49,799	(4,251)			(4,251)		45,548		5,670	5,670	285	XXX
026874-78-4	AMERICAN INTERNATIONAL GROUP INC		06/04/2020	VARIOUS	1,609.000	56,649	XXX	44,896	82,590	(37,694)			(37,694)		44,896		11,753	11,753	515	XXX
03027X-10-0	AMERICAN TOWER CORP		10/28/2020	VARIOUS	1,400.000	325,536	XXX	91,405	321,748	(230,343)			(230,343)		91,405		234,131	234,131	5,702	XXX
030420-10-3	AMERICAN WATER WORKS CO INC		10/28/2020	VARIOUS	3,800.000	564,605	XXX	191,307	466,830	(275,523)			(275,523)		191,307		373,298	373,298	6,080	XXX
031162-10-0	AMGEN INC		10/28/2020	VARIOUS	700.000	151,997	XXX	162,988					0		162,988		(10,991)	(10,991)	1,120	XXX
03748R-74-7	APARTMENT INVESTMENT AND MANAGEMENT CO		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	354.000	12,881	XXX	7,313	18,284	(10,971)			(10,971)		7,313		5,568	5,568	290	XXX
037833-10-0	APPLE INC		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	11,700.000	1,315,076	XXX	1,034,368					0		1,034,368		280,708	280,708	2,399	XXX
038336-10-3	APTARGROUP INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	600.000	64,629	XXX	56,784	69,372	(12,588)			(12,588)		56,784		7,845	7,845	432	XXX
03852U-10-6	ARAMARK		06/08/2020	VARIOUS	11,800.000	338,469	XXX	354,045	512,120	(158,075)			(158,075)		354,045		(15,576)	(15,576)	2,596	XXX
039653-10-0	ARCOSA INC		12/09/2020	VARIOUS	18,100.000	917,965	XXX	761,081	806,355	(45,274)			(45,274)		761,081		156,883	156,883	3,200	XXX
053015-10-3	AUTOMATIC DATA PROCESSING INC		10/28/2020	VARIOUS	1,300.000	189,261	XXX	143,336	221,650	(78,314)			(78,314)		143,336		45,926	45,926	2,587	XXX
053332-10-2	AUTOZONE INC		06/26/2020	VARIOUS	200.000	223,970	XXX	217,320	238,262	(20,942)			(20,942)		217,320		6,650	6,650		XXX
053484-10-1	AVALONBAY COMMUNITIES INC		06/26/2020	VARIOUS	1,950.000	301,928	XXX	285,206	408,915	(123,709)			(123,709)		285,206		16,722	16,722	6,065	XXX
05379B-10-7	AVISTA CORP		03/02/2020	VARIOUS	16,700.000	822,045	XXX	744,379	803,103	(58,724)			(58,724)		744,379		77,666	77,666	1,620	XXX
075887-10-9	BECTON DICKINSON AND CO		06/04/2020	STATE STREET BANK AND TRUST COMPANY 8106	100.000	24,355	XXX	3,062	27,197	(24,135)			(24,135)		3,062		21,293	21,293	140	XXX
075896-10-0	BED BATH & BEYOND INC		09/15/2020	VARIOUS	27,000.000	142,589	XXX	276,533	467,100	(190,567)			(190,567)		276,533		(133,945)	(133,945)	4,392	XXX
084423-10-2	W R BERKLEY CORP		06/26/2020	VARIOUS	3,599.998	204,845	XXX	179,181	248,760	(69,579)			(69,579)		179,181		25,663	25,663	720	XXX
084670-70-2	BERKSHIRE HATHAWAY INC		10/28/2020	VARIOUS	6,400.000	1,211,331	XXX	984,214	1,449,600	(465,386)			(465,386)		984,214		227,117	227,117		XXX
08579W-10-3	BERRY GLOBAL GROUP INC		05/18/2020	VARIOUS	5,600.000	234,911	XXX	220,264	265,944	(45,680)			(45,680)		220,264		14,647	14,647		XXX
090931-10-6	BIOSPECIFICS TECHNOLOGIES CORP		10/27/2020	VARIOUS	6,900.000	579,168	XXX	364,707	392,886	(28,179)			(28,179)		364,707		214,461	214,461		XXX
097023-10-5	BOEING CO/THE		06/26/2020	VARIOUS	290.000	51,270	XXX	10,802	94,470	(83,669)			(83,669)		10,802		40,468	40,468	596	XXX
101121-10-1	BOSTON PROPERTIES INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	500.000	43,618	XXX	23,065	68,930	(45,865)			(45,865)		23,065		20,553	20,553	980	XXX
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS INC		06/26/2020	VARIOUS	300.000	34,854	XXX	44,689	45,087	(399)			(399)		44,689		(9,834)	(9,834)		XXX
110122-10-8	BRISTOL-MYERS SQUIBB CO		10/28/2020	VARIOUS	12,500.000	723,238	XXX	565,144	802,375	(237,231)			(237,231)		565,144		158,094	158,094	16,194	XXX
112463-10-4	BROOKDALE SENIOR LIVING INC		09/30/2020	VARIOUS	122,000.000	322,136	XXX	926,285	886,940	39,345			39,345		926,285		(604,149)	(604,149)		XXX
115236-10-1	BROWN & BROWN INC		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	3,600.000	144,288	XXX	101,716	142,128	(40,412)			(40,412)		101,716		42,572	42,572	612	XXX
12503M-10-8	CBOE GLOBAL MARKETS INC		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	1,100.000	86,479	XXX	69,922	132,000	(62,078)			(62,078)		69,922		16,557	16,557	1,254	XXX
12508E-10-1	CDK GLOBAL INC		11/03/2020	VARIOUS	3,800.000	192,280	XXX	192,975	207,784	(14,809)			(14,809)		192,975		(694)	(694)	464	XXX
125523-10-0	CIGNA CORP		06/04/2020	KCG AMERICAS LLC	92.000	18,576	XXX	16,166	18,813	(2,647)			(2,647)		16,166		2,410	2,410	4	XXX
125581-80-1	CIT GROUP INC		12/04/2020	VARIOUS	10,500.000	399,518	XXX	380,263	479,115	(98,852)			(98,852)		380,263		19,255	19,255	4,951	XXX
12572Q-10-5	CME GROUP INC		10/28/2020	VARIOUS	2,800.000	474,704	XXX	487,355	562,016	(74,661)			(74,661)		487,355		(12,651)	(12,651)	10,647	XXX
125896-10-0	CMS ENERGY CORP		06/26/2020	VARIOUS	4,400.000	249,581	XXX	177,080	276,496	(99,416)			(99,416)		177,080		72,501	72,501	3,586	XXX
126408-10-3	CSX CORP		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	1,800.000	123,516	XXX	123,000	130,248	(7,248)			(7,248)		123,000		516	516	936	XXX
127190-30-4	CACI INTERNATIONAL INC		01/30/2020	VARIOUS	2,000.000	535,551	XXX	306,703	499,980	(193,277)			(193,277)		306,703		228,848	228,848		XXX
127203-10-7	CACTUS INC		12/14/2020	VARIOUS	1,100.000	30,029	XXX	22,286					0		22,286		7,743	7,743	218	XXX
133131-10-2	CAMDEN PROPERTY TRUST		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	1,700.000	150,773	XXX	174,695	180,370	(5,675)			(5,675)		174,695		(23,922)	(23,922)	2,771	XXX
14040H-10-5	CAPITAL ONE FINANCIAL CORP		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	1,400.000	85,619	XXX	18,144	144,074	(125,930)			(125,930)		18,144		67,475	67,475	1,120	XXX
143658-30-0	CARNIVAL CORP		06/04/2020	BARCLAYS CAPITAL	216.000	4,013	XXX	4,243	10,979	(6,736)			(6,736)		4,243		(230)	(230)	108	XXX
14448C-10-4	CARRIER GLOBAL CORP		10/28/2020	VARIOUS	5,003.000	158,263	XXX	33,340	749,249	(165,791)			(165,791)		33,340		124,924	124,924	1,915	XXX
14575E-10-5	CARS.COM INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	1,033.000	5,761	XXX	3,957	12,623	(8,666)			(8,666)		3,957		1,805	1,805		XXX
15189T-10-7	CENTERPOINT ENERGY INC		11/13/2020	VARIOUS	7,100.000	140,799	XXX	78,362	125,442	(80,615)			(80,615)		78,362		62,436	62,436	2,718	XXX
15872M-10-4	CHAMPIONX CORP		06/26/2020	VARIOUS	3,159.001	29,532	XXX	6,554	585,774	(2,199)			(2,199)		6,554		22,978	22,978	115	XXX
163851-10-8	CHEMOURS CO/THE		12/23/2020	VARIOUS	30,000.000	477,949	XXX	448,853	542,700	(93,847)			(93,847)		448,853		29,096	29,096	6,692	XXX
166764-10-0	CHEVRON CORP		10/28/2020	VARIOUS	18,418.000	1,562,339	XXX	932,896	2,219,553	(1,286,658)			(1,286,658)		932,896		629,443	629,443	53,189	XXX
168905-10-7	CHILDREN'S PLACE INC/THE		12/07/2020	VARIOUS	12,100.000	689,133	XXX	937,967	756,492	181,475			181,475		937,967		(248,833)	(248,833)		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
172062-10-1	CINCINNATI FINANCIAL CORP		06/26/2020	VARIOUS	1,700.000	106,974	XXX	116,433	178,755	(62,322)			(62,322)		116,433		(9,459)	(9,459)	2,632	XXX
17275R-10-2	CISCO SYSTEMS INC		10/28/2020	VARIOUS	18,200.000	660,699	XXX	579,172	872,872	(293,700)			(293,700)		579,172		81,526	81,526	25,450	XXX
172908-10-5	CINTAS CORP		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	500.000	128,246	XXX	92,320	134,540	(42,220)			(42,220)		92,320		35,926	35,926		XXX
177376-10-0	CITRIX SYSTEMS INC		10/28/2020	VARIOUS	1,200.000	140,536	XXX	113,240	133,080	(19,841)			(19,841)		113,240		27,297	27,297	1,222	XXX
191216-10-0	COCA-COLA CO/THE		06/26/2020	VARIOUS	13,900.000	618,221	XXX	566,634	769,365	(202,731)			(202,731)		566,634		51,587	51,587	5,717	XXX
19249H-10-3	COHERUS BIOSCIENCES INC		08/17/2020	VARIOUS	1,100.000	21,627	XXX	15,939					0		15,939		5,688	5,688		XXX
194014-10-6	COLFAX CORP		09/17/2020	VARIOUS	15,900.000	461,293	XXX	413,099	578,442	(165,343)			(165,343)		413,099		48,194	48,194		XXX
19626G-10-8	COLONY CAPITAL INC		11/10/2020	VARIOUS	144,600.000	363,100	XXX	808,556	686,850	121,706			121,706		808,556		(445,457)	(445,457)	17,158	XXX
198287-20-3	COLUMBIA PROPERTY TRUST INC		06/22/2020	VARIOUS	80,200.000	1,206,261	XXX	1,686,396	1,676,982	9,414			9,414		1,686,396		(480,135)	(480,135)	33,138	XXX
20030N-10-1	COMCAST CORP		06/26/2020	VARIOUS	4,400.000	177,979	XXX	185,433	197,868	(12,435)			(12,435)		185,433		(7,454)	(7,454)	1,936	XXX
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC		03/19/2020	SANFORD C. BERNSTEIN AND CO., LLC	1,200.000	72,581	XXX	68,179	73,152	(4,973)			(4,973)		68,179		4,402	4,402	144	XXX
20825C-10-4	CONOCOPHILLIPS		06/26/2020	VARIOUS	1,900.000	76,665	XXX	119,225	123,557	(4,332)			(4,332)		119,225		(42,560)	(42,560)	1,596	XXX
209115-10-4	CONSOLIDATED EDISON INC		06/26/2020	VARIOUS	4,700.000	339,976	XXX	289,379	425,209	(135,830)			(135,830)		289,379		50,597	50,597	7,191	XXX
216648-40-2	COOPER COS INC/THE		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	100.000	27,298	XXX	32,843	32,129	714			714		32,843		(5,545)	(5,545)	3	XXX
217204-10-6	COPART INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	500.000	39,808	XXX	29,244	45,470	(16,226)			(16,226)		29,244		10,563	10,563		XXX
21871D-10-3	CORELOGIC INC/UNITED STATES		03/05/2020	VARIOUS	12,100.000	591,328	XXX	465,206	528,891	(63,685)			(63,685)		465,206		126,122	126,122	2,662	XXX
22822V-10-1	CROWN CASTLE INTERNATIONAL CORP		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	1,500.000	241,986	XXX	168,486	213,225	(44,739)			(44,739)		168,486		73,500	73,500	1,800	XXX
229663-10-9	CUBESMART		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	2,000.000	52,614	XXX	67,371	62,960	4,411			4,411		67,371		(14,757)	(14,757)	1,320	XXX
23331A-10-9	DR HORTON INC		06/26/2020	VARIOUS	500.000	26,513	XXX	18,244	26,375	(8,131)			(8,131)		18,244		8,269	8,269	175	XXX
233331-10-7	DTE ENERGY CO		09/04/2020	VARIOUS	2,100.000	225,982	XXX	83,634	272,727	(189,093)			(189,093)		83,634		142,348	142,348	6,379	XXX
237194-10-5	DARDEN RESTAURANTS INC		06/26/2020	VARIOUS	1,050.000	80,613	XXX	17,660	114,461	(96,801)			(96,801)		17,660		62,953	62,953	924	XXX
24665A-10-3	DELEK US HOLDINGS INC		06/23/2020	VARIOUS	9,900.000	204,073	XXX	330,203	331,947	(1,744)			(1,744)		330,203		(126,130)	(126,130)	3,926	XXX
24906P-10-9	DENTSPLY SIRONA INC		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	773.000	34,772	XXX	18,588	43,744	(25,156)			(25,156)		18,588		16,184	16,184	309	XXX
253651-10-3	DIEBOLD NIXDORF INC		03/18/2020	INSTINET INVESTMENT SERVICES LIMITE	1,300.000	6,351	XXX	10,738	13,728	(2,990)			(2,990)		10,738		(4,387)	(4,387)		XXX
254687-10-6	WALT DISNEY CO/THE		10/28/2020	VARIOUS	12,300.000	1,582,858	XXX	489,543	1,778,949	(1,289,406)			(1,289,406)		489,543		1,093,315	1,093,315	10,824	XXX
000000-00-0							XXX						0					0		XXX
256677-10-5	DOLLAR GENERAL CORP		10/28/2020	VARIOUS	500.000	100,570	XXX	74,075	77,990	(3,915)			(3,915)		74,075		26,495	26,495	556	XXX
25746U-10-9	DOMINION ENERGY INC		10/28/2020	VARIOUS	3,000.000	239,189	XXX	89,590	248,460	(158,870)			(158,870)		89,590		149,598	149,598	8,200	XXX
25960P-10-9	DOUGLAS EMMETT INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	1,800.000	54,336	XXX	70,295	79,020	(8,725)			(8,725)		70,295		(15,959)	(15,959)	1,008	XXX
260557-10-3	DOW INC		06/26/2020	VARIOUS	358.000	14,248	XXX	6,337	19,593	(13,257)			(13,257)		6,337		7,912	7,912	501	XXX
264411-50-5	DUKE REALTY CORP		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	3,300.000	114,114	XXX	94,663	114,411	(19,748)			(19,748)		94,663		19,451	19,451	1,551	XXX
26441C-20-4	DUKE ENERGY CORP		11/01/2020	VARIOUS	5,213.000	438,381	XXX	283,018	475,478	(192,459)			(192,459)		283,018		155,362	155,362	11,505	XXX
26884L-10-9	EQT CORP		08/06/2020	VARIOUS	43,500.000	451,311	XXX	447,335	474,150	(26,815)			(26,815)		447,335		3,975	3,975	1,305	XXX
269246-40-1	E*TRADE FINANCIAL CORP		03/24/2020	VARIOUS	28,200.000	1,159,738	XXX	1,283,894	1,279,434	4,460			4,460		1,283,894		(124,156)	(124,156)	2,044	XXX
277432-10-0	EASTMAN CHEMICAL CO		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	761.000	61,168	XXX	14,429	60,317	(45,888)			(45,888)		14,429		46,739	46,739	2,009	XXX
278768-10-6	ECHOSTAR CORP		12/23/2020	VARIOUS	29,400.000	635,673	XXX	1,021,493	1,273,314	(251,821)			(251,821)		1,021,493		(385,820)	(385,820)		XXX
278865-10-0	ECOLAB INC		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	300.000	57,525	XXX	43,138	57,897	(15,728)			(15,728)		43,138		14,387	14,387	299	XXX
281020-10-7	EDISON INTERNATIONAL		06/26/2020	VARIOUS	1,106.000	60,631	XXX	26,073	83,403	(57,330)			(57,330)		26,073		34,558	34,558	1,410	XXX
291011-10-4	EMERSON ELECTRIC CO		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	4,400.000	286,506	XXX	106,821	335,544	(228,723)			(228,723)		106,821		179,685	179,685	6,600	XXX
29364G-10-3	ENTERGY CORP		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	800.000	73,324	XXX	36,341	95,840	(59,500)			(59,500)		36,341		36,984	36,984	1,488	XXX
294429-10-5	EQUIFAX INC		06/04/2020	KCG AMERICAS LLC	86.000	15,124	XXX	2,384	12,050	(9,667)			(9,667)		2,384		12,740	12,740	61	XXX
294600-10-1	EQUITRANS MIDSTREAM CORP		08/17/2020	VARIOUS	52,000.000	466,296	XXX	497,029	566,464	(133,320)			(133,320)		497,029		(30,732)	(30,732)	21,489	XXX
294628-10-2	EQUITY COMMONWEALTH		06/26/2020	VARIOUS	10,700.000	340,823	XXX	326,714	351,281	(24,567)			(24,567)		326,714		14,109	14,109		XXX
29472R-10-8	EQUITY LIFESTYLE PROPERTIES INC		06/26/2020	VARIOUS	7,200.000	447,302	XXX	327,896	506,808	(178,912)			(178,912)		327,896		119,406	119,406	6,897	XXX
29476L-10-7	EQUITY RESIDENTIAL		06/26/2020	VARIOUS	4,600.000	264,981	XXX	182,109	372,232	(190,123)			(190,123)		182,109		82,872	82,872	7,792	XXX
29670G-10-2	ESSENTIAL UTILITIES INC		06/26/2020	VARIOUS	4,800.000	197,472	XXX	117,744	225,312	(107,568)			(107,568)		117,744		79,728	79,728	2,249	XXX
297178-10-5	ESSEX PROPERTY TRUST INC		06/26/2020	VARIOUS	1,100.000	260,076	XXX	306,117	330,946	(24,829)			(24,829)		306,117		(46,041)	(46,041)	4,430	XXX
29977A-10-5	EVERCORE INC		03/24/2020	VARIOUS	8,200.000	450,775	XXX	685,335	613,032	72,303			72,303		685,335		(234,559)	(234,559)	2,958	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
30034W-10-6	EVERGY INC		06/26/2020	VARIOUS	2,100.000	128,479	XXX	131,904	136,689	(4,785)			(4,785)		131,904		(3,425)	(3,425)	2,121	XXX
30040W-10-8	EVERSOURCE ENERGY		06/26/2020	VARIOUS	900.000	75,505	XXX	67,834	76,563	(8,729)			(8,729)		67,834		7,671	7,671	511	XXX
30161N-10-1	EXELON CORP		06/26/2020	VARIOUS	4,100.000	156,401	XXX	195,939	186,919	9,020			9,020		195,939		(39,538)	(39,538)	3,137	XXX
30225T-10-2	EXTRA SPACE STORAGE INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	500.000	45,503	XXX	58,054	52,810	5,244			5,244		58,054		(12,551)	(12,551)	900	XXX
30231G-10-2	EXXON MOBIL CORP		06/26/2020	VARIOUS	45,201.000	1,992,698	XXX	2,017,251	3,154,126	(1,136,875)			(1,136,875)		2,017,251		(24,553)	(24,553)	78,650	XXX
30303M-10-2	FACEBOOK INC		10/28/2020	VARIOUS	2,300.000	615,063	XXX	494,142	20,525	(1,759)			(1,759)		494,142		120,921	120,921		XXX
303075-10-5	FACTSET RESEARCH SYSTEMS INC		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	200.000	62,342	XXX	41,110	53,660	(12,551)			(12,551)		41,110		21,232	21,232	452	XXX
313747-20-6	FEDERAL REALTY INVESTMENT TRUST		06/26/2020	VARIOUS	100.000	8,277	XXX	11,981	12,873	(892)			(892)		11,981		(3,704)	(3,704)	245	XXX
31620R-30-3	FIDELITY NATIONAL FINANCIAL INC		06/04/2020	VARIOUS	600.000	20,581	XXX	26,946	27,210	(264)			(264)		26,946		(6,365)	(6,365)	198	XXX
316773-10-0	FIFTH THIRD BANCORP		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	6,450.000	120,983	XXX	55,062	198,273	(143,211)			(143,211)		55,062		65,921	65,921	3,290	XXX
344849-10-4	FOOT LOCKER INC		06/22/2020	VARIOUS	26,050.000	743,497	XXX	1,175,298	1,015,690	159,608			159,608		1,175,298		(431,801)	(431,801)	19,799	XXX
345370-86-0	FORD MOTOR CO		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	6,600.000	38,989	XXX	13,761	61,380	(47,619)			(47,619)		13,761		25,228	25,228	990	XXX
35086T-10-9	FOUR CORNERS PROPERTY TRUST INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	460.000	10,818	XXX	2,036	12,967	(10,931)			(10,931)		2,036		8,782	8,782	281	XXX
354613-10-1	FRANKLIN RESOURCES INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	3,600.000	72,133	XXX	45,995	93,528	(47,533)			(47,533)		45,995		26,138	26,138	1,944	XXX
36164V-30-5	GCI LIBERTY INC		12/07/2020	VARIOUS	14,700.000	1,143,782	XXX	783,555	1,041,495	(257,940)			(257,940)		783,555		360,227	360,227		XXX
363576-10-9	ARTHUR J GALLAGHER & CO		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	1,200.000	115,998	XXX	93,110	114,276	(21,166)			(21,166)		93,110		22,889	22,889	1,080	XXX
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		10/07/2020	VARIOUS	11,400.470	509,706	XXX	356,330	490,770	(134,458)			(134,458)		356,330		153,376	153,376	1,597	XXX
36467W-10-9	GAMESTOP CORP		03/24/2020	VARIOUS	75,800.000	299,370	XXX	424,591	460,864	(36,273)			(36,273)		424,591		(125,221)	(125,221)		XXX
36472T-10-9	GANNETT CO INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	841.000	1,201	XXX	932	5,366	(4,433)			(4,433)		932		268	268		XXX
366505-10-5	GARRETT MOTION INC	D	09/23/2020	VARIOUS	820.000	4,131	XXX	2,716	132,690	(5,476)			(5,476)		2,716		1,415	1,415		XXX
369550-10-8	GENERAL DYNAMICS CORP		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	900.000	140,277	XXX	165,024	158,715	6,309			6,309		165,024		(24,747)	(24,747)	1,908	XXX
372460-10-5	GENUINE PARTS CO		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	400.000	33,464	XXX	12,236	42,492	(30,256)			(30,256)		12,236		21,228	21,228	937	XXX
375558-10-3	GILEAD SCIENCES INC		10/28/2020	VARIOUS	2,300.000	141,050	XXX	170,933					0		170,933		(29,883)	(29,883)	1,360	XXX
37959E-10-2	GLOBE LIFE INC		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	200.000	15,825	XXX	4,700	21,050	(16,350)			(16,350)		4,700		11,125	11,125	114	XXX
38388F-10-8	W R GRACE & CO		10/15/2020	VARIOUS	15,100.000	716,767	XXX	1,022,429	1,054,735	(32,306)			(32,306)		1,022,429		(305,663)	(305,663)	5,577	XXX
388689-10-1	GRAPHIC PACKAGING HOLDING CO		05/27/2020	GOLDMAN, SACHS AND CO. 8944407	3,100.000	44,481	XXX	49,230					0		49,230		(4,749)	(4,749)	120	XXX
39304D-10-2	GREEN DOT CORP		10/05/2020	VARIOUS	16,000.000	754,700	XXX	319,670					0		319,670		435,030	435,030		XXX
402635-30-4	GULFPORT ENERGY CORP		03/18/2020	NORTHERN TRUST COMPANY, THE	154,800.000	89,890	XXX	387,447	470,592	(83,145)			(83,145)		387,447		(297,556)	(297,556)		XXX
40416M-10-5	HD SUPPLY HOLDINGS INC		12/09/2020	VARIOUS	35,600.000	1,800,776	XXX	1,417,836	1,431,832	(13,996)			(13,996)		1,417,836		382,940	382,940		XXX
416515-10-4	HARTFORD FIN SERVICES GROUP INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	4,300.000	160,978	XXX	69,290	261,311	(192,021)			(192,021)		69,290		91,687	91,687	4,085	XXX
418056-10-7	HASBRO INC		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	563.000	47,335	XXX	10,753	59,458	(48,705)			(48,705)		10,753		36,581	36,581	1,149	XXX
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES INC		06/04/2020	STATE STREET BANK AND TRUST COMPANY 8106	3,200.000	124,480	XXX	137,416	149,952	(12,536)			(12,536)		137,416		(12,936)	(12,936)	2,112	XXX
422806-20-8	HEICO CORP		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	750.000	58,984	XXX	44,829	67,148	(22,319)			(22,319)		44,829		14,155	14,155	60	XXX
426281-10-1	JACK HENRY & ASSOCIATES INC		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	400.000	60,034	XXX	32,890	58,268	(25,378)			(25,378)		32,890		27,144	27,144	516	XXX
427866-10-8	HERSHEY CO/THE		06/04/2020	VARIOUS	600.000	80,058	XXX	88,059	88,188	(129)			(129)		88,059		(8,001)	(8,001)	464	XXX
428291-10-8	HEXCEL CORP		06/04/2020	STATE STREET BANK AND TRUST COMPANY 8106	300.000	13,413	XXX	20,466	21,993	(1,527)			(1,527)		20,466		(7,053)	(7,053)	51	XXX
437076-10-2	HOME DEPOT INC/THE		10/28/2020	VARIOUS	3,000.000	811,169	XXX	36,083	655,140	(619,057)			(619,057)		36,083		775,086	775,086	13,226	XXX
438516-10-6	HONEYWELL INTERNATIONAL INC		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	300.000	48,566	XXX	9,614	53,100	(43,486)			(43,486)		9,614		38,951	38,951	810	XXX
44157R-10-9	HOUGHTON MIFFLIN HARCOURT CO		04/21/2020	VARIOUS	106,076.000	164,333	XXX	653,646	662,975	(9,329)			(9,329)		653,646		(489,313)	(489,313)		XXX
444859-10-2	HUMANA INC		06/04/2020	MORGAN STANLEY AND CO., LLC 8983105	38.000	14,777	XXX	1,726	13,928	(12,202)			(12,202)		1,726		13,051	13,051	45	XXX
446150-10-4	HUNTINGTON BANCSHARES INC/OH		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	4,500.000	39,600	XXX	20,025	67,860	(47,835)			(47,835)		20,025		19,575	19,575	2,025	XXX
44925C-10-3	ICF INTERNATIONAL INC		11/10/2020	ELECTRONIC BROKERAGE SYSTEMS, LLC	800.000	60,827	XXX	57,820	73,296	(15,476)			(15,476)		57,820		3,007	3,007	423	XXX
45687V-10-6	INGERSOLL RAND INC		03/21/2020	CORPORATE ACTIONS	0.600	14	XXX	3	80	(18)			(18)		3		10	10		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
458140-10-0	INTEL CORP		10/28/2020	VARIOUS	3,900.000	245,583	XXX	143,930	233,415	(89,485)			(89,485)		143,930		101,653	101,653	2,574	XXX
45866F-10-4	INTERCONTINENTAL EXCHANGE INC		10/28/2020	VARIOUS	1,000.000	92,556	XXX	86,239	92,550	(6,311)			(6,311)		86,239		6,316	6,316	257	XXX
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		06/26/2020	VARIOUS	764.000	96,206	XXX	56,735	102,407	(45,672)			(45,672)		56,735		39,471	39,471	2,483	XXX
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCES INC		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	435.000	44,376	XXX	17,998	56,124	(38,125)			(38,125)		17,998		26,378	26,378	1,314	XXX
46146L-10-1	INVESTORS BANCORP INC		07/06/2020	VARIOUS	118,800.000	1,190,062	XXX	1,374,704	1,415,502	(40,798)			(40,798)		1,374,704		(184,642)	(184,642)	11,253	XXX
46284V-10-1	IRON MOUNTAIN INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	962.000	23,730	XXX	16,497	30,659	(14,162)			(14,162)		16,497		7,233	7,233	1,785	XXX
46590V-10-0	JBG SMITH PROPERTIES		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	163.000	4,784	XXX	2,415	6,502	(4,087)			(4,087)		2,415		2,368	2,368	73	XXX
47233W-10-9	JEFFERIES FINANCIAL GROUP INC		06/23/2020	VARIOUS	42,100.000	598,966	XXX	890,715	899,677	(8,962)			(8,962)		890,715		(291,749)	(291,749)	9,708	XXX
477143-10-1	JETBLUE AIRWAYS CORP		04/07/2020	VARIOUS	71,000.000	1,000,964	XXX	1,289,076	1,329,120	(40,044)			(40,044)		1,289,076		(288,112)	(288,112)		XXX
478160-10-4	JOHNSON & JOHNSON		10/28/2020	VARIOUS	1,900.000	269,847	XXX	198,376	277,153	(78,777)			(78,777)		198,376		71,471	71,471	4,233	XXX
48242W-10-6	KBR INC		12/01/2020	ELECTRONIC BROKERAGE SYSTEMS, LLC	2,200.000	61,885	XXX	54,275					0		54,275		7,610	7,610	105	XXX
488152-20-8	KELLY SERVICES INC		12/23/2020	VARIOUS	2,100.000	42,030	XXX	29,868					0		29,868		12,162	12,162		XXX
493267-10-8	KEYCORP		06/26/2020	VARIOUS	9,434.000	110,920	XXX	52,511	190,944	(138,433)			(138,433)		52,511		58,409	58,409	3,491	XXX
49427F-10-8	KILROY REALTY CORP		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	200.000	11,681	XXX	13,772	16,780	(3,008)			(3,008)		13,772		(2,090)	(2,090)	194	XXX
49446R-10-9	KIMCO REALTY CORP		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	4,100.000	51,321	XXX	41,246	84,911	(43,665)			(43,665)		41,246		10,075	10,075	2,296	XXX
000000-00-0							XXX						0					0		XXX
500643-20-0	KORN FERRY		12/23/2020	VARIOUS	1,400.000	61,176	XXX	40,789					0		40,789		20,387	20,387	138	XXX
501889-20-8	LKQ CORP		10/29/2020	VARIOUS	18,600.000	497,855	XXX	502,166	664,020	(161,854)			(161,854)		502,166		(4,311)	(4,311)		XXX
50540R-40-9	LABORATORY CORP OF AMERICA HOLDINGS		10/28/2020	VARIOUS	636.000	130,025	XXX	31,448	107,592	(76,144)			(76,144)		31,448		98,577	98,577		XXX
512807-10-8	LAM RESEARCH CORP		06/04/2020	GOLDMAN, SACHS AND CO. 8944407	59.000	17,176	XXX	1,336	17,252	(15,916)			(15,916)		1,336		15,840	15,840	136	XXX
524660-10-7	LEGGETT & PLATT INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	1,472.000	47,732	XXX	27,571	74,822	(47,251)			(47,251)		27,571		20,162	20,162	1,766	XXX
53223X-10-7	LIFE STORAGE INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	200.000	18,307	XXX	21,374	21,656	(282)			(282)		21,374		(3,067)	(3,067)	428	XXX
532457-10-8	ELI LILLY AND CO		10/28/2020	VARIOUS	200.000	30,142	XXX	15,640	26,286	(10,646)			(10,646)		15,640		14,502	14,502	263	XXX
539830-10-9	LOCKHEED MARTIN CORP		06/26/2020	VARIOUS	600.000	218,742	XXX	151,042	233,628	(82,586)			(82,586)		151,042		67,700	67,700	2,691	XXX
540424-10-8	LOEWS CORP		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	3,300.000	108,273	XXX	50,600	173,217	(122,617)			(122,617)		50,600		57,673	57,673	413	XXX
54142L-10-9	LOGMEIN INC		08/31/2020	VARIOUS	17.000	1,463	XXX	259	1,458	(1,199)			(1,199)		259		1,204	1,204		XXX
548661-10-7	LOWE'S COS INC		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	353.000	57,152	XXX	3,735	42,275	(38,541)			(38,541)		3,735		53,417	53,417	794	XXX
55261F-10-4	M&T BANK CORP		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	1,400.000	140,637	XXX	85,109	237,650	(152,541)			(152,541)		85,109		55,528	55,528	3,080	XXX
55262C-10-0	MBIA INC		06/29/2020	VARIOUS	57,100.000	397,882	XXX	526,210	531,030	(4,820)			(4,820)		526,210		(128,327)	(128,327)		XXX
55272X-10-2	MFA FINANCIAL INC		04/02/2020	VARIOUS	185,800.000	285,198	XXX	937,267	1,421,370	2,785		486,888	(484,103)		937,267		(652,069)	(652,069)	37,160	XXX
55826T-10-2	MADISON SQUARE GARDEN ENTERTAINMENT CORP		12/28/2020	VARIOUS	1,500.000	141,117	XXX	110,715					0		110,715		30,402	30,402		XXX
559663-10-9	MAGNOLIA OIL & GAS CORP		11/02/2020	VARIOUS	33,400.000	149,047	XXX	172,678	420,172	(42,259)		205,235	(247,494)		172,678		(23,631)	(23,631)		XXX
570535-10-4	MARKEL CORP		06/04/2020	STATE STREET BANK AND TRUST COMPANY 8106	30.000	29,442	XXX	33,790	34,295	(505)			(505)		33,790		(4,348)	(4,348)		XXX
57164Y-10-7	MARRIOTT VACATIONS WORLDWIDE CORP		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	63.000	4,882	XXX	524	8,112	(7,588)			(7,588)		524		4,359	4,359	68	XXX
571903-20-2	MARRIOTT INTERNATIONAL INC/MD		06/26/2020	VARIOUS	1,659.000	162,132	XXX	22,414	251,222	(228,808)			(228,808)		22,414		139,718	139,718	796	XXX
57636Q-10-4	MASTERCARD INC		10/28/2020	VARIOUS	700.000	209,439	XXX	16,106	209,013	(192,907)			(192,907)		16,106		193,332	193,332	681	XXX
580135-10-1	MCDONALD'S CORP		10/28/2020	VARIOUS	1,500.000	320,607	XXX	39,592	296,415	(256,823)			(256,823)		39,592		281,015	281,015	5,476	XXX
58933Y-10-5	MERCK & CO INC		10/28/2020	VARIOUS	6,700.000	527,007	XXX	552,334	609,365	(57,031)			(57,031)		552,334		(25,327)	(25,327)	8,564	XXX
594918-10-4	MICROSOFT CORP		10/28/2020	VARIOUS	12,800.000	2,521,767	XXX	1,432,826	2,018,560	(585,734)			(585,734)		1,432,826		1,088,941	1,088,941	15,623	XXX
594972-40-8	MICROSTRATEGY INC		11/30/2020	VARIOUS	9,500.000	1,478,091	XXX	1,275,415	1,283,670	(61,463)			(61,463)		1,275,415		202,676	202,676		XXX
59522J-10-3	MID-AMERICA APARTMENT COMMUNITIES INC		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	1,500.000	165,405	XXX	168,734	197,790	(29,056)			(29,056)		168,734		(3,329)	(3,329)	3,000	XXX
60871R-20-9	MOLSON COORS BEVERAGE CO		11/16/2020	VARIOUS	14,883.000	730,808	XXX	790,169	802,194	(12,024)			(12,024)		790,169		(59,362)	(59,362)	4,582	XXX
609207-10-5	MONDELEZ INTERNATIONAL INC		10/28/2020	VARIOUS	5,000.000	263,026	XXX	213,136	275,400	(62,264)			(62,264)		213,136		49,890	49,890	4,830	XXX
61945C-10-3	MOSAIC CO/THE		12/23/2020	VARIOUS	33,600.000	624,575	XXX	654,327	711,956	(69,567)			(69,567)		654,327		(29,752)	(29,752)	3,175	XXX
62482R-10-7	MR COOPER GROUP INC		09/25/2020	VARIOUS	48,129.000	770,441	XXX	474,003	602,094	(128,091)			(128,091)		474,003		296,438	296,438		XXX
62886E-10-8	NCR CORP		12/23/2020	VARIOUS	22,900.000	672,262	XXX	680,484	805,164	(124,680)			(124,680)		680,484		(8,223)	(8,223)		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
62944T-10-5	NVR INC		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	20.000	65,640	XXX	61,288	76,168	(14,881)			(14,881)		61,288		4,353	4,353		XXX
637417-10-6	NATIONAL RETAIL PROPERTIES INC		06/04/2020	VARIOUS	1,300.000	49,184	XXX	67,876	69,706	(1,830)			(1,830)		67,876		(18,692)	(18,692)	1,339	XXX
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC	D	12/23/2020	VARIOUS	15,500.000	69,096	XXX	56,123	57,660	(1,537)			(1,537)		56,123		12,972	12,972		XXX
65249B-10-9	NEWS CORP		12/23/2020	VARIOUS	57,200.000	894,517	XXX	756,811	808,808	(51,997)			(51,997)		756,811		137,706	137,706	8,617	XXX
65339F-10-1	NEXTERA ENERGY INC		10/28/2020	VARIOUS	5,384.000	1,071,145	XXX	154,110	1,303,789	(774,816)			(774,816)		154,110		917,034	917,034	12,234	XXX
654106-10-3	NIKE INC		10/28/2020	VARIOUS	2,300.000	272,694	XXX	21,473	233,013	(211,540)			(211,540)		21,473		251,222	251,222	2,156	XXX
65473P-10-5	NISOURCE INC		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	739.000	17,168	XXX	5,133	20,574	(15,441)			(15,441)		5,133		12,035	12,035	621	XXX
655664-10-0	NORDSTROM INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	1,363.000	20,019	XXX	12,291	55,788	(43,497)			(43,497)		12,291		7,728	7,728	504	XXX
655844-10-8	NORFOLK SOUTHERN CORP		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	700.000	121,036	XXX	104,766	135,891	(31,125)			(31,125)		104,766		16,270	16,270	1,248	XXX
670837-10-3	OGE ENERGY CORP		11/16/2020	VARIOUS	1,400.000	47,619	XXX	42,163					0		42,163		5,456	5,456	1,251	XXX
67103H-10-7	O'REILLY AUTOMOTIVE INC		06/26/2020	VARIOUS	200.000	82,931	XXX	74,511	87,652	(13,141)			(13,141)		74,511		8,420	8,420		XXX
681919-10-6	OMNICOM GROUP INC		06/26/2020	VARIOUS	3,600.000	189,996	XXX	108,922	291,672	(182,750)			(182,750)		108,922		81,074	81,074	7,020	XXX
68389X-10-5	ORACLE CORP		06/04/2020	STATE STREET BANK AND TRUST COMPANY 8106	3,100.000	163,835	XXX	175,646	164,238	11,408			11,408		175,646		(11,811)	(11,811)	1,488	XXX
68902V-10-7	OTIS WORLDWIDE CORP		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	2,219.000	131,282	XXX	42,932	332,317	(115,699)			(115,699)		42,932		88,350	88,350	1,540	XXX
693475-10-5	PNC FINANCIAL SERVICES GROUP INC/THE		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	1,524.000	166,237	XXX	62,039	243,276	(181,237)			(181,237)		62,039		104,198	104,198	6,748	XXX
693506-10-7	PPG INDUSTRIES INC		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	1,493.000	187,509	XXX	36,539	199,301	(162,762)			(162,762)		36,539		150,970	150,970	2,329	XXX
69351T-10-6	PPL CORP		06/26/2020	VARIOUS	1,400.000	35,095	XXX	22,448	50,232	(27,784)			(27,784)		22,448		12,647	12,647	1,740	XXX
704326-10-7	PAYCHEX INC		06/26/2020	VARIOUS	1,700.000	124,681	XXX	127,502	144,602	(17,100)			(17,100)		127,502		(2,821)	(2,821)	2,108	XXX
70450Y-10-3	PAYPAL HOLDINGS INC		10/28/2020	VARIOUS	200.000	38,621	XXX	22,830	21,634	1,196			1,196		22,830		15,791	15,791		XXX
713448-10-8	PEPSICO INC		10/28/2020	VARIOUS	3,800.000	507,186	XXX	417,372	519,346	(101,974)			(101,974)		417,372		89,814	89,814	13,384	XXX
717081-10-3	PFIZER INC		06/26/2020	VARIOUS	13,100.000	436,001	XXX	495,581	513,258	(17,677)			(17,677)		495,581		(59,580)	(59,580)	8,658	XXX
718546-10-4	PHILLIPS 66		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	300.000	20,420	XXX	23,673	33,423	(9,750)			(9,750)		23,673		(3,253)	(3,253)	540	XXX
723484-10-1	PINNACLE WEST CAPITAL CORP		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	800.000	56,840	XXX	26,280	71,944	(45,664)			(45,664)		26,280		30,560	30,560	1,252	XXX
727493-10-8	PLANTRONICS INC		04/02/2020	VARIOUS	17,500.000	234,747	XXX	345,394	478,450	(14,336)		118,720	(133,056)		345,394		(110,647)	(110,647)	2,010	XXX
733174-70-0	POPULAR INC	D	09/03/2020	VARIOUS	600.000	23,122	XXX	28,603					0		28,603		(5,481)	(5,481)	603	XXX
737446-10-4	POST HOLDINGS INC		11/17/2020	VARIOUS	6,400.000	582,208	XXX	540,284	698,240	(157,956)			(157,956)		540,284		41,924	41,924		XXX
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	1,200.000	46,964	XXX	22,763	66,000	(43,237)			(43,237)		22,763		24,201	24,201	1,344	XXX
742718-10-9	PROCTER & GAMBLE CO/THE		10/28/2020	VARIOUS	2,600.000	306,106	XXX	265,628	324,740	(59,112)			(59,112)		265,628		40,478	40,478	4,263	XXX
743315-10-3	PROGRESSIVE CORP/THE		10/28/2020	VARIOUS	1,000.000	86,174	XXX	65,939	72,390	(6,451)			(6,451)		65,939		20,235	20,235	2,570	XXX
74340W-10-3	PROLOGIS INC		06/26/2020	VARIOUS	6,005.000	539,413	XXX	395,009	523,504	(140,205)			(140,205)		395,009		144,404	144,404	7,212	XXX
744320-10-2	PRUDENTIAL FINANCIAL INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	600.000	34,858	XXX	22,392	56,244	(33,852)			(33,852)		22,392		12,466	12,466	1,320	XXX
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP INC		06/26/2020	VARIOUS	3,600.000	170,991	XXX	83,580	212,580	(129,000)			(129,000)		83,580		87,411	87,411	3,528	XXX
74460D-10-9	PUBLIC STORAGE		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	200.000	37,856	XXX	46,824	42,592	4,232			4,232		46,824		(8,968)	(8,968)	400	XXX
74736K-10-1	QORVO INC		12/07/2020	VARIOUS	4,900.000	731,233	XXX	304,203	569,527	(265,324)			(265,324)		304,203		427,030	427,030		XXX
74915M-10-0	QURATE RETAIL INC		12/23/2020	VARIOUS	78,600.000	770,479	XXX	622,868	662,598				0		622,868		147,611	147,611	43,200	XXX
750236-10-1	RADIAN GROUP INC		12/23/2020	VARIOUS	23,800.000	413,409	XXX	432,284	598,808	(166,524)			(166,524)		432,284		(18,876)	(18,876)	8,638	XXX
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		10/28/2020	VARIOUS	19,144.502	1,110,867	XXX	259,337	3,504,353	(1,342,608)			(1,342,608)		259,337		851,530	851,530	19,573	XXX
756109-10-4	REALTY INCOME CORP		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	3,000.000	175,219	XXX	205,500	220,890	(15,390)			(15,390)		205,500		(30,281)	(30,281)	4,175	XXX
758849-10-3	REGENCY CENTERS CORP		06/26/2020	VARIOUS	1,100.000	50,532	XXX	71,729	69,399	2,330			2,330		71,729		(21,197)	(21,197)	1,309	XXX
75886F-10-7	REGENERON PHARMACEUTICALS INC		10/28/2020	VARIOUS	100.000	56,980	XXX	61,136					0		61,136		(4,156)	(4,156)		XXX
7591EP-10-0	REGIONS FINANCIAL CORP		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	6,500.000	69,225	XXX	26,780	111,540	(84,760)			(84,760)		26,780		42,445	42,445	3,023	XXX
75972A-30-1	RENEWABLE ENERGY GROUP INC		12/23/2020	VARIOUS	700.000	55,633	XXX	15,120					0		15,120		40,513	40,513		XXX
760759-10-0	REPUBLIC SERVICES INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	1,500.000	120,774	XXX	119,045	134,445	(15,400)			(15,400)		119,045		1,729	1,729	1,215	XXX
776696-10-6	ROPER TECHNOLOGIES INC		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	400.000	147,390	XXX	102,307	141,692	(39,385)			(39,385)		102,307		45,083	45,083	820	XXX
778296-10-3	ROSS STORES INC		10/28/2020	VARIOUS	2,800.000	257,083	XXX	29,974	325,976	(296,002)			(296,002)		29,974		227,109	227,109	798	XXX
78442P-10-6	SLM CORP		12/23/2020	VARIOUS	5,100.000	62,986	XXX	43,019					0		43,019		19,968	19,968	598	XXX
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS INC		12/07/2020	VARIOUS	16,800.000	1,098,435	XXX	858,181	1,031,520	(173,339)			(173,339)		858,181		240,255	240,255	4,863	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
78469C-10-3	SP PLUS CORP		12/23/2020	VARIOUS	900.000	25,291	XXX	19,641					0		19,641		5,650	5,650		XXX
78573L-10-6	SABRA HEALTH CARE REIT INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	589.000	8,221	XXX	6,517	12,569	(6,052)			(6,052)		6,517		1,704	1,704	442	XXX
807066-10-5	SCHOLASTIC CORP		12/17/2020	VARIOUS	300.000	8,077	XXX	8,407					0		8,407		(331)	(331)	127	XXX
816851-10-9	SEMPRA ENERGY		09/04/2020	VARIOUS	3,300.000	388,805	XXX	102,812	499,884	(397,072)			(397,072)		102,812		285,993	285,993	10,090	XXX
82669G-10-4	SIGNATURE BANK/NEW YORK NY		05/27/2020	VARIOUS	4,900.000	502,886	XXX	606,448	669,389	(62,941)			(62,941)		606,448		(103,562)	(103,562)	4,368	XXX
828806-10-9	SIMON PROPERTY GROUP INC		06/26/2020	VARIOUS	3,480.000	222,837	XXX	160,976	518,381	(357,405)			(357,405)		160,976		61,861	61,861	7,308	XXX
842587-10-7	SOUTHERN CO/THE		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	5,200.000	264,784	XXX	218,192	331,240	(113,048)			(113,048)		218,192		46,592	46,592	6,552	XXX
844741-10-8	SOUTHWEST AIRLINES CO		06/26/2020	VARIOUS	1,800.000	57,524	XXX	14,997	97,164	(82,167)			(82,167)		14,997		42,527	42,527	648	XXX
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		12/23/2020	VARIOUS	12,400.000	683,644	XXX	636,534	627,998	(148,647)			(148,647)		636,534		47,110	47,110	10,438	XXX
848577-10-2	SPIRIT AIRLINES INC		03/05/2020	VARIOUS	15,100.000	382,440	XXX	592,072	608,681	(16,609)			(16,609)		592,072		(209,633)	(209,633)		XXX
854502-10-1	STANLEY BLACK & DECKER INC		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	775.000	126,479	XXX	26,869	128,449	(101,579)			(101,579)		26,869		99,610	99,610	1,612	XXX
855244-10-9	STARBUCKS CORP		10/28/2020	VARIOUS	9,700.000	813,534	XXX	58,370	852,824	(794,454)			(794,454)		58,370		755,164	755,164	10,988	XXX
85571B-10-5	STARWOOD PROPERTY TRUST INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	3,200.000	48,439	XXX	75,137	79,552	(4,415)			(4,415)		75,137		(26,698)	(26,698)	3,072	XXX
860372-10-1	STEWART INFORMATION SERVICES CORP		12/23/2020	VARIOUS	30,900.000	1,217,935	XXX	1,188,981	1,260,411	(71,430)			(71,430)		1,188,981		28,953	28,953	13,082	XXX
862121-10-0	STORE CAPITAL CORP		06/04/2020	VARIOUS	1,300.000	30,329	XXX	42,968	48,412	(5,444)			(5,444)		42,968		(12,639)	(12,639)	674	XXX
863667-10-1	STRYKER CORP		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	300.000	56,992	XXX	49,761	62,982	(13,221)			(13,221)		49,761		7,231	7,231	345	XXX
866674-10-4	SUN COMMUNITIES INC		06/26/2020	VARIOUS	1,500.000	203,977	XXX	144,607	225,150	(80,543)			(80,543)		144,607		59,370	59,370	2,310	XXX
87165B-10-3	SYNCHRONY FINANCIAL		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	328.000	7,015	XXX	3,435	11,811	(8,377)			(8,377)		3,435		3,580	3,580	144	XXX
87166B-10-2	SYNEOS HEALTH INC		06/25/2020	VARIOUS	12,600.000	783,652	XXX	566,325	749,385	(183,060)			(183,060)		566,325		217,327	217,327		XXX
871829-10-7	SYSCO CORP		06/26/2020	VARIOUS	5,000.000	270,303	XXX	200,450	427,700	(227,250)			(227,250)		200,450		69,853	69,853	4,500	XXX
87240R-10-7	TFS FINANCIAL CORP		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	900.000	12,498	XXX	14,016	17,712	(3,696)			(3,696)		14,016		(1,517)	(1,517)	504	XXX
872540-10-9	TJX COS INC/THE		10/28/2020	VARIOUS	8,200.000	425,055	XXX	158,043	500,692	(342,649)			(342,649)		158,043		267,012	267,012	1,886	XXX
872590-10-4	T-MOBILE US INC		06/24/2020	CORPORATE ACTION		428	XXX						0		428			0		XXX
872590-11-2	T-MOBILE US INC		07/29/2020	CORPORATE ACTION	1,700.000		XXX						0					0		XXX
879360-10-5	TELEDYNE TECHNOLOGIES INC		06/26/2020	VARIOUS	100.000	29,918	XXX	20,182	34,654	(14,472)			(14,472)		20,182		9,736	9,736		XXX
88870P-10-6	TIVO CORP		04/17/2020	VARIOUS	21,300.000	144,183	XXX	162,200	180,624	(18,425)			(18,425)		162,200		(18,016)	(18,016)		XXX
89417E-10-9	TRAVELERS COS INC/THE		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	1,400.000	170,309	XXX	51,962	191,730	(139,768)			(139,768)		51,962		118,346	118,346	3,528	XXX
896522-10-9	TRINITY INDUSTRIES INC		12/07/2020	VARIOUS	39,100.000	870,498	XXX	812,794	866,065	(53,271)			(53,271)		812,794		57,704	57,704	25,224	XXX
89832Q-10-9	TRUIST FINANCIAL CORP		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	4,144.000	170,836	XXX	49,465	233,390	(183,926)			(183,926)		49,465		121,371	121,371	5,594	XXX
902653-10-4	UDR INC		06/26/2020	VARIOUS	4,100.000	155,539	XXX	173,407	191,470	(18,063)			(18,063)		173,407		(17,868)	(17,868)	2,880	XXX
902681-10-5	UGI CORP		12/23/2020	VARIOUS	28,100.000	884,766	XXX	1,250,840	1,268,996	(18,156)			(18,156)		1,250,840		(366,074)	(366,074)	16,403	XXX
902973-30-4	US BANCORP		06/26/2020	VARIOUS	13,100.000	472,347	XXX	279,994	776,699	(496,705)			(496,705)		279,994		192,353	192,353	11,004	XXX
912008-10-9	US FOODS HOLDING CORP		12/23/2020	VARIOUS	37,600.000	905,012	XXX	1,141,146	1,575,064	(433,918)			(433,918)		1,141,146		(236,134)	(236,134)		XXX
913017-10-9	UNITED TECHNOLOGIES CORP		02/13/2020	Post Sale Income			XXX						0					0		XXX
91307C-10-2	UNITED THERAPEUTICS CORP		11/12/2020	VARIOUS	6,700.000	752,088	XXX	607,259	590,136	17,123			17,123		607,259		144,829	144,829		XXX
91324P-10-2	UNITEDHEALTH GROUP INC		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	200.000	61,754	XXX	5,641	58,796	(53,155)			(53,155)		5,641		56,113	56,113	716	XXX
91336L-10-7	UNIVAR SOLUTIONS INC		12/23/2020	VARIOUS	29,300.000	402,950	XXX	623,291	710,232	(86,941)			(86,941)		623,291		(220,340)	(220,340)		XXX
91529Y-10-6	UNUM GROUP		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	738.000	11,452	XXX	9,977	21,520	(11,544)			(11,544)		9,977		1,475	1,475	421	XXX
91704F-10-4	URBAN EDGE PROPERTIES		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	163.000	1,822	XXX	1,310	3,126	(1,816)			(1,816)		1,310		512	512	36	XXX
918204-10-8	VF CORP		10/28/2020	VARIOUS	3,200.000	219,140	XXX	27,940	318,912	(290,972)			(290,972)		27,940		191,200	191,200	3,236	XXX
92220P-10-5	VARIAN MEDICAL SYSTEMS INC		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	300.000	35,016	XXX	37,040	42,603	(5,563)			(5,563)		37,040		(2,024)	(2,024)		XXX
922475-10-8	VEEVA SYSTEMS INC		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	800.000	230,821	XXX	187,946					0		187,946		42,875	42,875		XXX
92276F-10-0	VENTAS INC		06/26/2020	VARIOUS	2,100.000	75,006	XXX	46,326	121,254	(74,928)			(74,928)		46,326		28,681	28,681	3,329	XXX
92339V-30-8	VEREIT INC		03/25/2020	VARIOUS	111,800.000	525,696	XXX	915,573	1,033,032	(117,459)			(117,459)		915,573		(389,877)	(389,877)	15,373	XXX
92343V-10-4	VERIZON COMMUNICATIONS INC		10/28/2020	VARIOUS	14,200.000	791,081	XXX	809,258	871,880	(62,622)			(62,622)		809,258		(18,177)	(18,177)	22,740	XXX
92345Y-10-6	VERISK ANALYTICS INC		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	300.000	53,974	XXX	38,031	44,802	(6,771)			(6,771)		38,031		15,943	15,943	243	XXX
92556H-20-6	VIACOMCBS INC		09/14/2020	VARIOUS	0.250	10	XXX	9	10	(2)			(2)		9		1	1		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
92556V-10-6	VIATRIS INC		12/11/2020	CORPORATE ACTIONS	0.127	3	XXX	1	5				0		1		2	2		XXX
92886T-20-1	VONAGE HOLDINGS CORP		11/05/2020	VARIOUS	34,100.000	369,117	XXX	333,859	252,681	81,178			81,178		333,859		35,258	35,258		XXX
928881-10-1	VONTIER CORP		11/09/2020	CORPORATE ACTIONS	0.600	18	XXX	3	46				0		3		15	15		XXX
929042-10-9	VORNADO REALTY TRUST		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	327.000	11,980	XXX	10,388	21,746	(11,358)			(11,358)		10,388		1,592	1,592	1,069	XXX
92936U-10-9	WP CAREY INC		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	3,000.000	199,080	XXX	199,331	240,120	(40,789)			(40,789)		199,331		(251)	(251)	6,234	XXX
92939U-10-6	WEC ENERGY GROUP INC		06/04/2020	STATE STREET BANK AND TRUST COMPANY 8106	500.000	46,285	XXX	41,665	46,115	(4,450)			(4,450)		41,665		4,620	4,620	633	XXX
931142-10-3	WALMART INC		10/28/2020	VARIOUS	300.000	36,633	XXX	33,726	35,652	(1,926)			(1,926)		33,726		2,907	2,907	483	XXX
949746-10-1	WELLS FARGO & CO		06/26/2020	VARIOUS	27,350.000	757,430	XXX	1,084,964	1,471,430	(386,466)			(386,466)		1,084,964		(327,534)	(327,534)	27,897	XXX
95040Q-10-4	WELLTOWER INC		06/26/2020	VARIOUS	1,500.000	74,609	XXX	50,318	122,670	(72,352)			(72,352)		50,318		24,291	24,291	2,220	XXX
95082P-10-5	WESCO INTERNATIONAL INC		12/23/2020	ELECTRONIC BROKERAGE SYSTEMS, LLC	2,700.000	204,479	XXX	93,379					0		93,379		111,100	111,100		XXX
960413-10-2	WESTLAKE CHEMICAL CORP		04/09/2020	VARIOUS	5,900.000	256,842	XXX	389,804	413,885	(24,081)			(24,081)		389,804		(132,961)	(132,961)	1,549	XXX
962166-10-4	WEYERHAEUSER CO		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	1,588.000	34,121	XXX	24,686	47,958	(23,271)			(23,271)		24,686		9,435	9,435	540	XXX
981475-10-6	WORLD FUEL SERVICES CORP		12/23/2020	VARIOUS	6,900.000	200,886	XXX	217,493	299,598	(82,105)			(82,105)		217,493		(16,608)	(16,608)	2,603	XXX
98262P-10-1	WW INTERNATIONAL INC		12/03/2020	VARIOUS	5,900.000	168,303	XXX	125,340					0		125,340		42,964	42,964		XXX
98310W-10-8	WYNDHAM DESTINATIONS INC		06/26/2020	VARIOUS	1,700.000	51,297	XXX	17,019	87,873	(70,854)			(70,854)		17,019		34,279	34,279	1,380	XXX
98311A-10-5	WYNDHAM HOTELS & RESORTS INC		12/04/2020	VARIOUS	3,000.000	151,765	XXX	80,223	106,777	(85,324)			(85,324)		80,223		71,542	71,542	756	XXX
98389B-10-0	XCEL ENERGY INC		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	584.000	41,198	XXX	10,398	37,078	(26,680)			(26,680)		10,398		30,801	30,801	990	XXX
98390M-10-3	XPERI HOLDING CORP		11/13/2020	VARIOUS	17,700.030	306,310	XXX	296,232	150,096	(33,650)			(33,650)		296,232		10,078	10,078	96	XXX
988498-10-1	YUM! BRANDS INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	3,500.000	296,750	XXX	47,735	352,555	(304,820)			(304,820)		47,735		249,015	249,015	3,290	XXX
98850P-10-9	YUM CHINA HOLDINGS INC	D	06/04/2020	STATE STREET BANK AND TRUST COMPANY 8106	300.000	14,883	XXX	1,621	14,403	(12,782)			(12,782)		1,621		13,262	13,262	36	XXX
989701-10-7	ZIONS BANCORP NA		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	2,300.000	74,260	XXX	29,373	119,416	(90,043)			(90,043)		29,373		44,886	44,886	1,564	XXX
98978V-10-3	ZOETIS INC		06/26/2020	VARIOUS	100.000	13,265	XXX	12,524	13,235	(711)			(711)		12,524		741	741	40	XXX
G02602-10-3	AMDOCS LTD		06/04/2020	MORGAN STANLEY AND CO., LLC 8983105	1,000.000	63,699	XXX	64,605	72,190	(7,585)			(7,585)		64,605		(906)	(906)	613	XXX
G0403H-10-8	AON PLC		10/28/2020	VARIOUS	2,400.000	460,298	XXX	265,394	499,896	(234,502)			(234,502)		265,394		194,904	194,904	2,142	XXX
G0450A-10-5	ARCH CAPITAL GROUP LTD	D	06/26/2020	VARIOUS	9,930.000	294,912	XXX	227,772	425,898	(198,125)			(198,125)		227,772		67,139	67,139		XXX
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD	D	11/17/2020	VARIOUS	9,400.000	553,625	XXX	496,506	558,736	(62,230)			(62,230)		496,506		57,119	57,119	7,606	XXX
G1151C-10-1	ACCENTURE PLC		10/28/2020	VARIOUS	800.000	169,490	XXX	118,148	168,456	(50,308)			(50,308)		118,148		51,343	51,343	1,760	XXX
G25839-10-4	COCA-COLA EUROPEAN PARTNERS PLC	D	10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	3,059.000	113,443	XXX	59,681	155,642	(95,961)			(95,961)		59,681		53,762	53,762		XXX
G3075P-10-1	ENSTAR GROUP LTD	D	11/10/2020	VARIOUS	2,400.000	442,111	XXX	445,834	496,464	(50,630)			(50,630)		445,834		(3,723)	(3,723)		XXX
G3922B-10-7	GENPACT LTD		06/04/2020	GOLDMAN, SACHS AND CO. 8944407	100.000	3,705	XXX	4,010	4,217	(207)			(207)		4,010		(305)	(305)	10	XXX
G47567-10-5	IHS MARKIT LTD	D	06/26/2020	VARIOUS	3,000.000	217,301	XXX	195,760	226,050	(30,290)			(30,290)		195,760		21,541	21,541	1,020	XXX
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	3,587.000	148,020	XXX	51,303	146,027	(94,724)			(94,724)		51,303		96,717	96,717	3,730	XXX
G5494J-10-3	LINDE PLC	D	06/26/2020	VARIOUS	1,800.000	373,415	XXX	287,837	383,220	(95,383)			(95,383)		287,837		85,577	85,577	3,332	XXX
G5960L-10-3	MEDTRONIC PLC		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	13,800.000	1,250,508	XXX	1,221,905	1,565,610	(343,705)			(343,705)		1,221,905		28,603	28,603	20,230	XXX
G7496G-10-3	RENAISSANCERE HOLDINGS LTD	D	06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	300.000	50,248	XXX	43,629	58,806	(15,177)			(15,177)		43,629		6,619	6,619	210	XXX
G8473T-10-0	STERIS PLC		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	400.000	59,332	XXX	60,841	60,968	(127)			(127)		60,841		(1,509)	(1,509)	296	XXX
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROUP LTD		06/26/2020	VARIOUS	200.000	181,412	XXX	117,256	223,102	(105,846)			(105,846)		117,256		64,157	64,157	188	XXX
G96629-10-3	WILLIS TOWERS WATSON PLC	D	06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	800.000	155,635	XXX	127,269	161,552	(34,283)			(34,283)		127,269		28,365	28,365	1,064	XXX
H1467J-10-4	CHUBB LTD		06/26/2020	VARIOUS	3,962.640	495,481	XXX	476,789	616,825	(140,035)			(140,035)		476,789		18,692	18,692	8,723	XXX
H2906T-10-9	GARMIN LTD		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	900.000	85,370	XXX	55,296	87,804	(32,508)			(32,508)		55,296		30,074	30,074	1,062	XXX
N00985-10-6	AERCAP HOLDINGS NV	D	12/10/2020	VARIOUS	5,300.000	217,401	XXX	263,308	325,791	(62,483)			(62,483)		263,308		(45,907)	(45,907)		XXX
Y41053-10-2	INTERNATIONAL SEAWAYS INC		12/23/2020	VARIOUS	10,200.000	174,106	XXX	274,833	303,552	(28,719)			(28,719)		274,833		(100,727)	(100,727)	1,666	XXX
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						96,789,267	XXX	84,441,572	115,048,093	(29,862,231)	0	810,843	(30,673,074)	0	84,442,000	0	12,347,267	12,347,267	1,224,543	XXX
Common Stocks - Mutual Funds																				
09658L-51-3	BMO PYRFORD INTERNATIONAL STOCK FUND		10/28/2020	CHICAGO MUTUAL FUNDS	726,392.250	9,000,000	XXX	8,760,291	10,016,949	(1,256,659)			(1,256,659)		8,760,291		239,709	239,709	2,318	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
233203-37-1	DFA INTERNATIONAL CORE EQUITY PORTFOLIO		10/28/2020	CHICAGO MUTUAL FUNDS	661,703.890	8,000,000	XXX	7,636,063	9,138,131	(1,502,068)			(1,502,068)		7,636,063		363,937	363,937	116,829	XXX
893509-22-4	TRANSAMERICA INTERNATIONAL EQUITY		10/28/2020	CHICAGO MUTUAL FUNDS	500,000.000	8,000,000	XXX	9,090,000	9,165,000	(75,000)			(75,000)		9,090,000		(1,090,000)	(1,090,000)	1,700	XXX
9499999 - Common Stocks - Mutual Funds						25,000,000	XXX	25,486,353	28,320,080	(2,833,726)	0	0	(2,833,726)	0	25,486,353	0	(486,353)	(486,353)	120,847	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						121,789,267	XXX	109,927,926	143,368,173	(32,695,958)	0	810,843	(33,506,801)	0	109,928,354	0	11,860,914	11,860,914	1,345,389	XXX
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						23,742,067	XXX	21,974,987		0	0	76,456	(76,456)	0	21,898,532	0	1,843,536	1,843,536	129,872	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						145,531,335	XXX	131,902,913	143,368,173	(32,695,958)	0	887,298	(33,583,256)	0	131,826,886	0	13,704,449	13,704,449	1,475,261	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						173,569,700	XXX	159,371,373	158,593,542	(32,339,654)	(139,074)	887,298	(33,366,026)	0	159,206,406	0	14,363,294	14,363,294	2,016,277	XXX
9999999 Totals						598,466,048	XXX	572,314,684	517,644,965	(36,011,765)	(2,137,339)	1,389,479	(39,538,583)	0	566,040,299	0	31,282,638	31,282,638	10,424,999	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00101J-AF-3	ADT SEC CORP 3.5 15/07/22		03/24/2020	JEFFERIES LLC.	04/29/2020	WELLS FARGO BANK, N.A.	250,000	223,313	246,875	224,672		1,360		1,360			22,203	22,203	2,576	1,677
00404A-AP-4	ACADIA HEALTHCARE CO INC 5 15/04/29		09/29/2020	MERRILL LYNCH PIECE FENNER & SMITH	10/27/2020	J.P. MORGAN SECURITIES LLC	175,000	175,000	181,781	175,000				0			6,781	6,781	365	
02154C-AF-0	ALTICE FINANCING SA 5 15/01/28		01/08/2020	J.P. MORGAN SECURITIES LLC	06/24/2020	VARIOUS	400,000	400,000	405,250	400,000				0			5,250	5,250	8,538	
02156B-AE-3	ALTERYX INC 1 01/08/26		01/08/2020	J.P. MORGAN CLEARING CORP. 514105	02/10/2020	J.P. MORGAN CLEARING CORP. 514105	100,000	98,679	108,423	98,695		16		16			9,728	9,728	620	411
03674P-AL-7	ANTERO RESOURCES CORP 5.375 01/11/21		02/20/2020	BARCLAYS BANK PLC 196101	03/09/2020	MERRILL LYNCH PIECE FENNER & SMITH	25,000	22,375	16,250	22,538		163		163			(6,288)	(6,288)	485	422
037411-BF-1	APACHE CORP 4.25 15/01/30		05/21/2020	GOLDMAN, SACHS AND CO. 8944407	05/29/2020	WELLS FARGO BANK, N.A.	450,000	405,000	402,750	405,059		59		59			(2,309)	(2,309)	7,278	6,959
03966V-AA-5	ARCONIC ROLLED PRODUCTS 6.125 15/02/28		02/04/2020	GOLDMAN, SACHS AND CO. 8944407	02/04/2020	ROBERT W. BAIRD CO.INCORPORATED	50,000	50,000	51,563	50,000				0			1,563	1,563		
03966V-AB-3	ARCONIC CORP 6 15/05/25		04/29/2020	GOLDMAN, SACHS AND CO. 8944407	10/28/2020	J.P. MORGAN SECURITIES LLC	125,000	125,000	132,813	125,000				0			7,813	7,813	3,479	
049164-BJ-4	ATLAS AIR WORLDWIDE HLDG 1.875 01/06/24		08/26/2020	NOMURA SECURITIES NEW YORK	12/18/2020	NOMURA SECURITIES NEW YORK	160,000	189,600	183,705	187,076		(2,524)		(2,524)			(3,370)	(3,370)	1,675	725
054536-AD-9	AXA SA 7.25 15/05/21	D	03/04/2020	MERRILL LYNCH AND CO., INC. 3162106	05/27/2020	MERRILL LYNCH AND CO., INC. 3162106	1,340,000	1,473,068	1,291,574	1,440,674		(32,394)		(32,394)			(149,101)	(149,101)	52,353	24,364
054561-AM-7	EQUITABLE HOLDINGS INC 5 20/04/48		04/08/2020	MORGAN STANLEY AND CO., LLC 8983105	09/01/2020	BARCLAYS BANK PLC 196101	350,000	337,313	416,850	337,390		78		78			79,460	79,460	15,167	8,410
060335-AA-4	BANIJAY ENTERTAINMENT 5.375 01/03/25	D	02/04/2020	DEUTSCHE BANK SECURITIES INC.	02/04/2020	DEUTSCHE BANK SECURITIES INC.	50,000	50,000	50,750	50,000				0			750	750		
09061G-AH-4	BIOMARIN PHARMACEUTICAL 0.599 01/08/24		07/07/2020	MERRILL LYNCH AND CO., INC. 3162106	08/19/2020	VARIOUS	210,000	265,913	212,527	264,218		(1,695)		(1,695)			(51,691)	(51,691)	699	552
09061G-AJ-0	BIOMARIN PHARMACEUTICAL 1.25 15/05/27		05/26/2020	VARIOUS	07/09/2020	VARIOUS	580,000	583,670	683,510	583,613		(57)		(57)			99,897	99,897	1,008	39
09239B-AA-7	BLACKLINE INC 0.125 01/08/24		03/13/2020	J.P. MORGAN CLEARING CORP. 514105	08/07/2020	VARIOUS	270,000	271,582	335,255	271,478		(104)		(104)			63,777	63,777	154	43
093645-AJ-8	BLOCK COMMUNICATIONS INC 4.875 01/03/28		02/10/2020	MERRILL LYNCH PIECE FENNER & SMITH	05/12/2020	VARIOUS	400,000	400,000	401,031	400,000				0			1,031	1,031	4,211	
094235-AA-6	BLOOMIN BRANDS INC 5 01/05/25		07/09/2020	VARIOUS	09/08/2020	VARIOUS	316,000	369,268	493,164	367,560		(1,707)		(1,707)			125,603	125,603	4,984	2,353
095796-AH-1	BLUE RACER MID LLC/FINAN 7.625 15/12/25		12/09/2020	RBC CAPITAL MARKETS, LLC	12/09/2020	OPPENHEIMER AND CO, INC.	75,000	75,000	78,375	75,000				0			3,375	3,375		
097023-CN-3	BOEING CO 2.95 01/02/30		04/13/2020	VARIOUS	09/10/2020	CITIGROUP GLOBAL MARKETS INC.	300,000	279,844	289,860	280,555		711		711			9,305	9,305	5,482	1,813
097023-CY-9	BOEING CO 5.15 01/05/30		05/28/2020	MORGAN STANLEY AND CO., LLC 8983105	09/28/2020	BARCLAYS BANK PLC 196101	100,000	106,424	111,950	106,249		(175)		(175)			5,701	5,701	2,060	386
09857L-AM-0	BOOKING HOLDINGS INC 0.75 01/05/25		04/09/2020	DEUTSCHE BANK SECURITIES INC.	05/12/2020	JEFFERIES LLC.	477,000	517,545	530,066	516,906		(639)		(639)			13,160	13,160	298	
12008R-AN-7	BUILDERS FIRSTSOURCE INC 5 01/03/30		02/06/2020	CREDIT SUISSE AG, NEW YORK BRANCH	04/24/2020	ROBERT W. BAIRD CO.INCORPORATED	75,000	75,000	64,688	75,399		399		399			(10,711)	(10,711)	802	
122017-AA-4	BURLINGTON STORES INC 2.25 15/04/25		11/02/2020	VARIOUS	12/23/2020	VARIOUS	611,000	719,380	799,020	713,125		(6,255)		(6,255)			85,895	85,895	8,540	4,922
1248EP-CE-1	CCO HLDGS LLC/CAP CORP 4.5 15/08/30		03/05/2020	VARIOUS	05/08/2020	CITIGROUP GLOBAL MARKETS INC.	500,000	513,531	506,687	513,455		(77)		(77)			(6,767)	(6,767)	5,188	1,566
1248EP-CJ-0	CCO HLDGS LLC/CAP CORP 4.5 01/05/32		03/04/2020	DEUTSCHE BANK SECURITIES INC.	03/05/2020	J.P. MORGAN SECURITIES LLC	75,000	75,000	76,031	75,019		19		19			1,013	1,013		
131347-CM-6	CALPINE CORP 4.5 15/02/28		03/18/2020	GOLDMAN, SACHS AND CO. 8944407	05/22/2020	J.P. MORGAN SECURITIES LLC	150,000	123,938	150,000	124,399		462		462			25,601	25,601	2,925	1,688
143658-BF-8	CARNIVAL CORP 5.75 01/04/23		04/17/2020	VARIOUS	06/26/2020	VARIOUS	1,975,000	2,490,485	3,315,960	2,469,440		(21,045)		(21,045)			846,521	846,521	18,813	2,954
144285-AL-7	CARPENTER TECHNOLOGY 6.375 15/07/28		07/10/2020	MERRILL LYNCH PIECE FENNER & SMITH	07/10/2020	MERRILL LYNCH PIECE FENNER & SMITH	100,000	100,000	102,000	100,000				0			2,000	2,000		
14985V-AE-1	CCM MERGER INC 6.375 01/05/26		10/29/2020	MERRILL LYNCH PIECE FENNER & SMITH	10/29/2020	MERRILL LYNCH PIECE FENNER & SMITH	50,000	50,000	51,000	50,000				0			1,000	1,000		
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL 5.5 15/01/28	D	10/08/2020	J.P. MORGAN SECURITIES LLC	10/13/2020	J.P. MORGAN SECURITIES LLC	375,000	375,000	382,500	375,000				0			7,500	7,500		
171484-AG-3	CHURCHILL DOWNS INC 5.5 01/04/27		07/30/2020	MORGAN STANLEY AND CO., LLC 8983105	10/15/2020	RBC CAPITAL MARKETS, LLC	250,000	261,250	261,875	260,711		(539)		(539)			1,164	1,164	7,563	4,660
20338Q-AD-5	COMMSCOPE INC 6 01/03/26		03/23/2020	GOLDMAN, SACHS AND CO. 8944407	05/07/2020	GOLDMAN, SACHS AND CO. 8944407	200,000	174,500	205,500	174,939		439		439			30,561	30,561	2,333	800
21039C-AA-2	CONSTELLIUM SE 5.625 15/06/28	D	06/16/2020	DEUTSCHE BANK SECURITIES INC.	06/16/2020	STIFEL NICOLAUS & CO,INCORORATED	25,000	25,000	25,094	25,000				0			94	94		
212015-AN-1	CONTINENTAL RESOURCES 3.8 01/06/24		04/29/2020	GOLDMAN, SACHS AND CO. 8944407	11/10/2020	VARIOUS	500,000	400,000	486,500	409,733		9,733		9,733			76,767	76,767	16,868	7,917
22266L-AC-0	COUPA SOFTWARE INC 0.125 15/06/25		03/04/2020	JEFFERIES LLC.	08/10/2020	VARIOUS	205,000	249,690	368,250	246,252		(3,438)		(3,438)			121,998	121,998	154	58
22943F-AH-3	TRIP.COM GROUP LTD 1.99 01/07/25	D	02/04/2020	CITIGROUP GLOBAL MARKETS INC..	03/30/2020	J.P. MORGAN CLEARING CORP. 514105	370,000	390,053	360,288	387,053		(3,000)		(3,000)			(26,766)	(26,766)	1,841	716

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
235825-AF-3	DANA INC 5.375 15/11/27		06/18/2020	CITIGROUP GLOBAL MARKETS INC.	11/20/2020	CITIGROUP GLOBAL MARKETS INC.	200,000	200,000	212,000	200,000				0			12,000	12,000	5,644	1,135
23804L-AA-1	DATADOG INC 0.125 15/06/25		05/29/2020	MORGAN STANLEY AND CO., LLC 8983105	06/10/2020	VARIOUS	399,000	399,000	430,170	399,000				0			31,170	31,170	9	
23918K-AS-7	DAVITA INC 4.625 01/06/30		06/05/2020	CITIGROUP GLOBAL MARKETS INC.	08/06/2020	J.P. MORGAN SECURITIES LLC	350,000	356,125	375,375	356,107		(18)		(18)			19,268	19,268	2,743	
23918K-AT-5	DAVITA INC 3.75 15/02/31		08/06/2020	J.P. MORGAN SECURITIES LLC	10/21/2020	GOLDMAN, SACHS AND CO. 8944407	350,000	350,000	339,500	350,000				0			(10,500)	(10,500)	2,625	
253393-AC-6	DICK'S SPORTING GOODS 3.25 15/04/25		04/15/2020	VARIOUS	07/27/2020	VARIOUS	366,000	367,007	515,617	366,959		(48)		(48)			148,658	148,658	2,585	
26884L-AH-2	EQT CORP 6.125 01/02/25		03/03/2020	BARCLAYS BANK PLC 196101	07/28/2020	J.P. MORGAN SECURITIES LLC	250,000	199,375	272,188	203,737		4,362		4,362			68,450	68,450	8,039	1,872
29786A-AK-2	ETSY INC 0.125 01/09/27		08/20/2020	VARIOUS	12/08/2020	JEFFERIES LLC.	185,000	188,655	218,300	188,504		(151)		(151)			29,796	29,796	68	
30225V-AD-9	EXTRA SPACE STORAGE LP 3.125 01/10/35		01/29/2020	VARIOUS	09/08/2020	VARIOUS	194,000	235,482	227,338	197,725		(37,758)		(37,758)			29,614	29,614	5,706	1,999
338307-AC-5	FIVE9 INC 0.5 01/06/25		05/22/2020	J.P. MORGAN CLEARING CORP. 514105	09/18/2020	VARIOUS	240,000	243,050	277,470	242,862		(188)		(188)			34,608	34,608	330	
345397-ZU-0	FORD MOTOR CREDIT CO LLC 3.35 01/11/22		04/09/2020	MERRILL LYNCH PIECE FENNER & SMITH	08/07/2020	VARIOUS	800,000	768,000	803,000	771,813		3,813		3,813			31,187	31,187	20,742	12,134
34959J-AK-4	FORTIVE CORPORATION 0.875 15/02/22		06/04/2020	J.P. MORGAN CLEARING CORP. 514105	06/09/2020	MERRILL LYNCH AND CO., INC. 3162106	535,000	520,555	522,294	520,578		23		23			1,715	1,715	1,508	1,469
361841-AP-4	GLP CAPITAL LP / FIN II 4 15/01/30		04/24/2020	CITIGROUP GLOBAL MARKETS INC.	10/29/2020	VARIOUS	75,000	66,000	78,113	66,362		362		362			11,751	11,751	2,392	858
37045X-CV-6	GENERAL MOTORS FINL CO 2.9 26/02/25		04/14/2020	MERRILL LYNCH PIECE FENNER & SMITH	06/30/2020	MERRILL LYNCH PIECE FENNER & SMITH	625,000	574,219	622,656	576,189		1,970		1,970			46,468	46,468	8,710	4,884
37045X-CW-4	GENERAL MOTORS FINL CO 5.2 20/03/23		05/12/2020	BARCLAYS BANK PLC 196101	05/13/2020	BARCLAYS BANK PLC 196101	50,000	49,978	50,196	49,978				0			219	219		
37185L-AF-9	GENESIS ENERGY LP/GENESI 5.625 15/06/24		01/07/2020	MIZUHO SECURITIES USA INC.	03/17/2020	CREDIT SUISSE AG, NEW YORK BRANCH	125,000	121,250	90,000	122,933		1,683		1,683			(32,933)	(32,933)	1,836	469
398433-AN-2	GRIFFON CORPORATION 5.75 01/03/28		02/04/2020	MERRILL LYNCH PIECE FENNER & SMITH	02/05/2020	MERRILL LYNCH PIECE FENNER & SMITH	25,000	25,000	25,375	25,000				0			375	375		
401617-AD-7	GUESS INC 2 15/04/24		12/03/2020	JEFFERIES LLC.	12/18/2020	DEUTSCHE BANK SECURITIES INC.	270,000	277,695	279,231	277,626		(69)		(69)			1,605	1,605	1,005	780
427096-AF-9	HERCULES CAPITAL INC 4.375 01/02/22		02/28/2020	BMO CAPITAL MARKETS CORP	10/08/2020	RAYMOND JAMES AND ASSOCIATES	250,000	256,250	254,063	254,336		(1,914)		(1,914)			(273)	(273)	7,656	972
431571-AD-0	HILLENBRAND INC 5.75 15/06/25		06/09/2020	HSBC SECURITIES (USA) INC.	06/09/2020	HSBC SECURITIES (USA) INC.	25,000	25,000	25,813	25,000				0			813	813		
44332N-AA-4	HUAZHU GROUP LTD 3 01/05/26	D	05/08/2020	VARIOUS	06/03/2020	VARIOUS	424,000	425,706	460,484	425,682		(24)		(24)			34,802	34,802	809	
448579-AE-2	HYATT HOTELS CORP 3.375 15/07/23		04/14/2020	MORGAN STANLEY AND CO., LLC 8983105	06/03/2020	MORGAN STANLEY AND CO., LLC 8983105	75,000	72,000	74,250	72,117		117		117			2,133	2,133	984	640
448579-AH-5	HYATT HOTELS CORP 5.375 23/04/25		04/21/2020	GOLDMAN, SACHS AND CO. 8944407	06/19/2020	MORGAN STANLEY AND CO., LLC 8983105	25,000	25,000	27,000	25,000				0			2,000	2,000	224	
44932F-AA-5	IAC FINANCECO 2 INC 0.875 15/06/26		03/04/2020	JEFFERIES LLC.	07/13/2020	JEFFERIES LLC.	240,000	249,655	309,953	249,271		(385)		(385)			60,683	60,683	1,208	473
45174H-BG-1	IHEARTCOMMUNICATIONS INC 4.75 15/01/28		05/04/2020	VARIOUS	05/19/2020	VARIOUS	225,000	197,688	210,375	197,815		127		127			12,560	12,560	5,281	4,803
45827M-AA-5	INTELLIGENT PACKAGING 6 15/09/28	A	08/25/2020	MERRILL LYNCH PIECE FENNER & SMITH	08/26/2020	MERRILL LYNCH PIECE FENNER & SMITH	75,000	75,000	76,313	75,000				0			1,313	1,313		
46267X-AD-0	IQIYI INC 2 01/04/25	D	07/08/2020	JEFFERIES LLC.	08/14/2020	J.P. MORGAN CLEARING CORP. 514105	260,000	260,650	228,531	260,628		(22)		(22)			(32,097)	(32,097)	1,979	1,430
466253-AA-9	J2 CLOUD LLC/CLOUD INC 6 15/07/25		03/24/2020	CITIGROUP GLOBAL MARKETS INC.	05/27/2020	BARCLAYS BANK PLC 196101	100,000	93,750	104,875	93,925		175		175			10,950	10,950	2,233	1,183
472145-AE-1	JAZZ INVESTMENTS I LTD 2 15/06/26		06/09/2020	J.P. MORGAN CLEARING CORP. 514105	07/30/2020	VARIOUS	676,000	676,000	705,475	676,000				0			29,475	29,475	1,638	
48128D-AC-1	JP MORGAN CHASE BANK NA 0.125 01/01/23		01/09/2020	J.P. MORGAN CLEARING CORP. 514105	05/22/2020	VARIOUS	920,000	1,007,400	949,992	996,476		(10,925)		(10,925)			(46,484)	(46,484)	426	
483548-AF-0	KAMAN CORP 3.25 01/05/24		01/15/2020	OPPENHEIMER AND CO, INC.	09/09/2020	VARIOUS	10,000	11,900	10,083	11,610		(290)		(290)			(1,527)	(1,527)	280	69
49926D-AB-5	KNOWLES CORP 3.25 01/11/21		03/24/2020	OPPENHEIMER AND CO, INC.	06/29/2020	VARIOUS	115,000	118,128	120,242	117,679		(449)		(449)			2,563	2,563	2,492	1,505
501797-AL-8	L BRANDS INC 6.875 01/11/35		01/31/2020	VARIOUS	04/24/2020	UBS AG STAMFORD BRANCH	875,000	851,719	608,125	857,200		5,482		5,482			(249,075)	(249,075)	29,577	14,366
501797-AS-3	L BRANDS INC 6.875 01/07/25		08/12/2020	VARIOUS	09/03/2020	BARCLAYS BANK PLC 196101	750,000	809,375	813,750	807,901		(1,474)		(1,474)			5,849	5,849	11,458	6,970
52603B-AC-1	LENDINGTREE INC 0.5 15/07/25		07/22/2020	MERRILL LYNCH AND CO., INC. 3162106	09/30/2020	BARCLAYS CAPITAL INC.	210,000	216,825	206,060	216,572		(253)		(253)			(10,512)	(10,512)	198	
55616P-AA-2	MACY'S INC 8.375 15/06/25		05/27/2020	CREDIT SUISSE AG, NEW YORK BRANCH	05/27/2020	CREDIT SUISSE AG, NEW YORK BRANCH	75,000	75,000	76,313	75,000				0			1,313	1,313		
571903-AP-8	MARRIOTT INTERNATIONAL 3.75 01/10/25		04/14/2020	J.P. MORGAN SECURITIES LLC	06/30/2020	DEUTSCHE BANK SECURITIES INC.	225,000	212,063	223,313	212,501		438		438			10,812	10,812	2,133	352
59001K-AG-5	MERITOR INC 6.25 01/06/25		06/03/2020	J.P. MORGAN SECURITIES LLC	06/10/2020	CITIGROUP GLOBAL MARKETS INC.	125,000	125,000	127,813	125,000				0			2,813	2,813	87	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
59001K-AH-3	MERITOR INC 4.5 15/12/28		11/16/2020	MERRILL LYNCH PIECE FENNER & SMITH	11/16/2020	MERRILL LYNCH PIECE FENNER & SMITH	75,000	75,000	75,563	75,000				0			563	563		
595017-AF-1	MICROCHIP TECHNOLOGY INC 1.625 15/02/27		03/26/2020	VARIOUS	04/16/2020	BARCLAYS CAPITAL	379,000	368,578	433,233	368,909		331		331			64,324	64,324	1,112	596
595112-AX-1	MICRON TECHNOLOGY INC 3.125 01/05/32		02/13/2020	VARIOUS	03/24/2020	VARIOUS	528,000	3,035,459	2,372,309	2,565,006		(470,454)		(470,454)			(192,697)	(192,697)	6,213	4,075
60937P-AC-0	MONGODB INC 0.25 15/01/26		03/25/2020	VARIOUS	05/05/2020	VARIOUS	498,000	491,002	528,977	491,158		156		156			37,819	37,819	256	65
62886E-AX-6	NCR CORP 8.125 15/04/25		04/07/2020	MERRILL LYNCH PIECE FENNER & SMITH	04/07/2020	MERRILL LYNCH PIECE FENNER & SMITH	50,000	50,000	50,500	50,000				0			500	500		
62886H-AS-0	NCL CORPORATION LTD 6 15/05/24		05/15/2020	VARIOUS	11/16/2020	VARIOUS	1,517,000	1,583,078	2,630,989	1,576,177		(6,901)		(6,901)			1,054,812	1,054,812	31,306	152
62886H-AW-1	NCL CORPORATION LTD 5.375 01/08/25		07/17/2020	J.P. MORGAN CLEARING CORP. 514105	08/28/2020	MERRILL LYNCH AND CO., INC. 3162106	190,000	190,000	219,174	190,000				0			29,174	29,174	1,135	
629209-AA-5	NMI HOLDINGS 7.375 01/06/25		06/05/2020	J.P. MORGAN SECURITIES LLC	06/05/2020	J.P. MORGAN SECURITIES LLC	125,000	125,000	130,938	125,000				0			5,938	5,938		
629571-AB-6	NABORS INDUSTRIES LTD 7.5 15/01/28		01/07/2020	CITIGROUP GLOBAL MARKETS INC	04/23/2020	CREDIT SUISSE AG, NEW YORK BRANCH	225,000	225,000	78,750	226,759		1,759		1,759			(148,009)	(148,009)	5,016	
635300-AJ-8	NATIONAL CINEMEDIA LLC 5.875 15/04/28		02/03/2020	CREDIT SUISSE AG, NEW YORK BRANCH	07/13/2020	CITIGROUP GLOBAL MARKETS INC	100,000	105,000	79,188	104,733		(267)		(267)			(25,546)	(25,546)	4,516	1,909
63845R-AA-5	NATIONAL VISION HOLDINGS 2.5 15/05/25		06/01/2020	VARIOUS	09/01/2020	VARIOUS	533,000	539,532	755,152	539,171		(361)		(361)			215,982	215,982	3,917	34
63861C-AA-7	NATIONSTAR MTG HLD INC 6 15/01/27		01/13/2020	J.P. MORGAN SECURITIES LLC	01/13/2020	J.P. MORGAN SECURITIES LLC	25,000	25,000	25,313	25,000				0			313	313		
63938C-AK-4	NAVIENT CORP 5 15/03/27		01/23/2020	RBC CAPITAL MARKETS, LLC	05/05/2020	VARIOUS	200,000	200,000	163,000	200,000				0			(37,000)	(37,000)	2,778	
64072T-AA-3	CSC HOLDINGS LLC 10.875 15/10/25		03/20/2020	J.P. MORGAN SECURITIES LLC	04/24/2020	J.P. MORGAN SECURITIES LLC	250,000	255,625	271,250	256,910		1,285		1,285			14,340	14,340	7,779	5,211
653656-AA-6	NICE LTD 0 15/09/25	D	08/25/2020	MERRILL LYNCH AND CO., INC. 3162106	12/21/2020	JEFFERIES LLC	321,000	322,400	356,361	322,312		(88)		(88)			34,050	34,050		
674599-CW-3	OCCIDENTAL PETROLEUM COR 2.9 15/08/24		05/27/2020	VARIOUS	08/31/2020	J.P. MORGAN SECURITIES LLC	775,000	620,750	711,688	630,102		9,352		9,352			81,585	81,585	11,538	4,505
682189-AP-0	ON SEMICONDUCTOR CORP 1.625 15/10/23		01/03/2020	MERRILL LYNCH AND CO., INC. 3162106	05/11/2020	MERRILL LYNCH AND CO., INC. 3162106	110,000	153,725	120,734	149,332		(4,393)		(4,393)			(28,598)	(28,598)	1,033	407
68752D-AA-6	ORTHO-CLINICAL INC/SA 7.25 01/02/28		01/16/2020	J.P. MORGAN SECURITIES LLC	01/16/2020	J.P. MORGAN SECURITIES LLC	75,000	75,000	76,125	75,000				0			1,125	1,125		
697435-AE-5	PALO ALTO NETWORKS 0.375 01/06/25		06/05/2020	VARIOUS	06/26/2020	MERRILL LYNCH AND CO., INC. 3162106	1,222,000	1,223,517	1,207,336	1,223,503		(14)		(14)			(16,167)	(16,167)	280	7
70932A-AC-7	PENNYMAC CORP 5.5 01/11/24		04/21/2020	SEAPORT SECS NY	07/09/2020	NOMURA SECURITIES NEW YORK	170,000	121,550	158,738	123,196		1,646		1,646			35,541	35,541	6,389	4,311
74101X-AE-0	PRESIDIO HOLDING INC 4.875 01/02/27		01/15/2020	CITIGROUP GLOBAL MARKETS INC	01/16/2020	CITIGROUP GLOBAL MARKETS INC	75,000	75,000	76,781	75,000				0			1,781	1,781		
741503-AX-4	BOOKING HOLDINGS INC 0.9 15/09/21		01/16/2020	JEFFERIES LLC	04/09/2020	VARIOUS	750,000	874,500	748,441	857,141		(17,359)		(17,359)			(108,700)	(108,700)	3,919	2,363
753422-AC-8	RAPID7 INC 2.25 01/05/25		07/09/2020	VARIOUS	08/24/2020	VARIOUS	530,000	555,968	662,953	555,153		(815)		(815)			107,800	107,800	3,646	846
780153-BA-9	ROYAL CARIBBEAN CRUISES 4.25 15/06/23		06/05/2020	J.P. MORGAN CLEARING CORP. 514105	09/14/2020	VARIOUS	955,000	1,044,370	955,400	1,042,180		(2,190)		(2,190)			(86,780)	(86,780)	4,704	
78573N-AA-0	SABRE GLBL INC 5.375 15/04/23		04/14/2020	GOLDMAN, SACHS AND CO. 8944407	08/21/2020	MERRILL LYNCH PIECE FENNER & SMITH	250,000	238,750	253,625	239,964		1,214		1,214			13,661	13,661	4,815	37
78573N-AD-4	SABRE GLBL INC 4 15/04/25		04/16/2020	VARIOUS	05/13/2020	VARIOUS	530,000	560,361	558,643	560,002		(360)		(360)			(1,358)	(1,358)	1,577	53
808625-AA-5	SCIENCE APPLICATIONS INT 4.875 01/04/28		03/04/2020	CITIGROUP GLOBAL MARKETS INC	03/04/2020	CITIGROUP GLOBAL MARKETS INC	50,000	50,000	51,125	50,000				0			1,125	1,125		
817565-CF-9	SERVICE CORP INTL 3.375 15/08/30		08/03/2020	MERRILL LYNCH PIECE FENNER & SMITH	10/21/2020	CITIGROUP GLOBAL MARKETS INC	750,000	750,000	765,000	750,000				0			15,000	15,000	5,133	
826919-AB-8	SILICON LABORATORIES INC 1.375 01/03/22		01/29/2020	VARIOUS	05/28/2020	WELLS FARGO BANK, N.A.	255,000	317,083	298,245	306,585		(10,498)		(10,498)			(8,340)	(8,340)	2,630	1,461
845467-AL-3	SOUTHWESTERN ENERGY CO 6.2 23/01/25		05/05/2020	MORGAN STANLEY AND CO., LLC 8983105	08/19/2020	CITIGROUP GLOBAL MARKETS INC	100,000	87,250	98,750	87,878		628		628			10,872	10,872	3,602	1,791
848577-AA-0	SPIRIT AIRLINES INC 4.75 15/05/25		08/13/2020	MORGAN STANLEY AND CO., LLC 8983105	12/11/2020	MERRILL LYNCH AND CO., INC. 3162106	54,000	82,215	125,280	80,116		(2,099)		(2,099)			45,164	45,164	1,518	677
84860W-AB-8	SPIRIT REALTY CAPITAL IN 3.75 15/05/21		03/20/2020	BNP PARIBAS SECURITIES CORPORATION	06/09/2020	JEFFERIES LLC	350,000	323,750	350,000	328,303		4,553		4,553			21,697	21,697	7,510	4,703
848637-AD-6	SPLUNK INC 1.125 15/09/25		03/05/2020	JEFFERIES LLC	12/03/2020	STIFEL NICOLAUS & CO, INCORORATED	125,000	150,938	164,763	146,730		(4,208)		(4,208)			18,033	18,033	1,727	680
848637-AE-4	SPLUNK INC 1.125 15/06/27		08/12/2020	VARIOUS	09/14/2020	VARIOUS	427,000	443,176	472,685	442,804		(371)		(371)			29,881	29,881	1,198	162
85205T-AK-6	SPIRIT AEROSYSTEMS INC 4.6 15/06/28		01/31/2020	CANTOR FITZGERALD AND CO	06/25/2020	J.P. MORGAN SECURITIES LLC	150,000	152,044	122,625	151,958		(86)		(86)			(29,333)	(29,333)	3,718	843
852234-AD-5	SQUARE INC 0.5 15/05/23		03/27/2020	GOLDMAN, SACHS AND CO. 8944407	06/09/2020	JEFFERIES LLC	64,000	65,417	85,516	65,329		(88)		(88)			20,187	20,187	183	121
852234-AE-3	SQUARE INC 0.125 01/03/25		03/03/2020	GOLDMAN, SACHS AND CO. 8944407	05/07/2020	VARIOUS	346,000	346,000	319,760	346,038		38		38			(26,277)	(26,277)	58	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
855030-AN-2	STAPLES INC 7.5 15/04/26		02/21/2020	GOLDMAN, SACHS AND CO. 8944407	04/24/2020	VARIOUS	400,000	419,000	280,931	421,516		2,516		2,516			(140,585)	(140,585)	15,844	10,833
880349-AS-4	TENNECO INC 7.875 15/01/29		11/13/2020	MERRILL LYNCH PIECE FENNER & SMITH	11/13/2020	MERRILL LYNCH PIECE FENNER & SMITH	75,000	75,000	78,000	75,000				0			3,000	3,000		
918374-AA-7	VTR FINANCE BV 6.375 15/07/28	D	06/24/2020	J.P. MORGAN SECURITIES LLC	08/27/2020	J.P. MORGAN SECURITIES LLC	325,000	325,000	347,688	325,000				0			22,688	22,688	3,218	
91879Q-AL-3	VAIL RESORTS INC 6.25 15/05/25		04/29/2020	MERRILL LYNCH PIECE FENNER & SMITH	05/07/2020	MERRILL LYNCH PIECE FENNER & SMITH	75,000	75,000	77,813	75,000				0			2,813	2,813	52	
92047W-AD-3	VALVOLINE INC 4.25 15/02/30		02/10/2020	MORGAN STANLEY AND CO., LLC 8983105	10/22/2020	MERRILL LYNCH PIECE FENNER & SMITH	275,000	275,000	286,000	275,000				0			11,000	11,000	7,824	
92537R-AA-7	VERTICAL US NEWCO INC 5.25 15/07/27		06/30/2020	GOLDMAN, SACHS AND CO. 8944407	11/20/2020	JEFFERIES LLC.	250,000	250,000	261,250	250,000				0			11,250	11,250	4,703	
92564R-AE-5	VICI PROPERTIES / NOTE 4.125 15/08/30		04/23/2020	WELLS FARGO BANK, N.A.	06/23/2020	MORGAN STANLEY AND CO., LLC 8983105	350,000	325,500	337,750	325,794		294		294			11,956	11,956	5,615	3,289
92940W-AC-3	WIX LTD 0 15/08/25		09/29/2020	VARIOUS	12/08/2020	MERRILL LYNCH AND CO., INC. 3162106	320,000	325,839	317,916	325,478		(360)		(360)			(7,562)	(7,562)		
94106L-BG-3	WASTE MANAGEMENT INC 3.45 15/06/29		06/19/2020	D.A. DAVIDSON AND CO	07/20/2020	SECURITY CALLED BY ISSUER at 100.000	500,000	553,160	505,000	552,744		(416)		(416)			(52,744)	(52,744)	6,677	383
98313R-AE-6	WYNN MACAU LTD 5.125 15/12/29	D	01/14/2020	DEUTSCHE BANK SECURITIES INC.	01/27/2020	CANTOR FITZGERALD AND CO.	100,000	103,375	99,250	103,370		(5)		(5)			(4,120)	(4,120)	598	413
983793-AH-3	XPO LOGISTICS INC 6.25 01/05/25		05/21/2020	GOLDMAN, SACHS AND CO. 8944407	06/09/2020	CITIGROUP GLOBAL MARKETS INC.	75,000	76,313	79,688	76,311		(2)		(2)			3,377	3,377	547	378
98426T-AD-8	JOYY INC 0.75 15/06/25	D	10/30/2020	JEFFERIES LLC.	12/18/2020	JEFFERIES LLC.	260,000	304,200	267,800	301,946		(2,254)		(2,254)			(34,146)	(34,146)	1,013	748
98426T-AF-3	JOYY INC 1.375 15/06/26	D	07/07/2020	J.P. MORGAN CLEARING CORP. 514105	10/30/2020	NOMURA SECURITIES NEW YORK	235,000	261,240	269,663	259,131		(2,109)		(2,109)			10,532	10,532	1,239	215
988498-AL-5	YUM! BRANDS INC 4.75 15/01/30		07/28/2020	CITIGROUP GLOBAL MARKETS INC.	09/09/2020	CANTOR FITZGERALD AND CO.	500,000	540,000	552,500	539,574		(426)		(426)			12,926	12,926	3,694	990
988498-AM-3	YUM! BRANDS INC 7.75 01/04/25		03/30/2020	GOLDMAN, SACHS AND CO. 8944407	03/30/2020	GOLDMAN, SACHS AND CO. 8944407	50,000	50,000	52,125	50,000				0			2,125	2,125		
98980G-AA-0	ZSCALER INC. 0.125 01/07/25		10/28/2020	VARIOUS	12/10/2020	VARIOUS	678,000	715,049	852,802	714,064		(986)		(986)			138,738	138,738	213	78
98986T-AA-6	ZYNGA INC 0.25 01/06/24		02/05/2020	MERRILL LYNCH AND CO., INC. 3162106	05/11/2020	CREDIT SUISSE AG, NEW YORK BRANCH	310,000	316,200	350,613	315,900		(300)		(300)			34,713	34,713	342	142
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							40,290,000	44,058,828	46,303,053	43,459,565	0	(599,263)	0	(599,263)	0	0	2,838,487	2,838,487	489,848	184,273
8399998 - Bonds - Subtotals - Bonds							40,290,000	44,058,828	46,303,053	43,459,565	0	(599,263)	0	(599,263)	0	0	2,838,487	2,838,487	489,848	184,273
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
075887-40-6	BECTON DICKINSON AND CO 6 01/06/23		05/21/2020	VARIOUS	08/12/2020	VARIOUS	36,720.000	1,846,745	1,946,617	1,846,745				0			99,872	99,872		
101137-20-6	BOSTON SCIENTIFIC CORP 5.5 01/06/23		08/04/2020	VARIOUS	10/08/2020	VARIOUS	9,138.000	963,362	1,063,300	963,362				0			99,938	99,938	13,123	
235851-40-9	DANAHER CORP 5 15/04/23		06/01/2020	VARIOUS	12/04/2020	VARIOUS	866.000	875,997	1,107,706	875,997				0			231,709	231,709	15,703	
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								3,686,104	4,117,623	3,686,104	0	0	0	0	0	0	431,519	431,519	28,826	0
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
04621X-20-7	ASSURANT INC 6.5 15/03/21		07/15/2020	VARIOUS	10/28/2020	VARIOUS	6,116.000	625,859	727,362	622,730		(3,129)		(3,129)			104,632	104,632	9,176	
11135F-20-0	BROADCOM INC 8 30/09/22		06/29/2020	VARIOUS	10/27/2020	VARIOUS	2,563.000	2,976,896	2,751,104	2,926,084		(50,813)		(50,813)			(174,980)	(174,980)	53,440	
34959J-20-7	FORTIVE CORPORATION 5 01/07/21		06/09/2020	VARIOUS	10/06/2020	VARIOUS	1,470.000	1,399,223	1,250,258	1,399,084		(139)		(139)			(148,826)	(148,826)	26,663	
901375-10-5	2020 CASH EXCH TRUST 5.25 01/06/23		06/24/2020	GOLDMAN, SACHS AND CO. 8944407	06/24/2020	MERRILL LYNCH AND CO., INC. 3162106	308.000	308,000	322,571	308,000				0			14,571	14,571		
95002A-61-8	WELLS FARGO BANK NA 4.25 24/12/20		03/26/2020	WELLS FARGO BANK, N.A. 8831400	12/21/2020	WELLS FARGO BANK, N.A. 8831400	50,875.000	2,257,893	3,106,853	2,257,893				0			848,961	848,961	54,054	
EP0589-50-7	APTIV PLC 5.5 15/06/23	D	06/10/2020	VARIOUS	10/08/2020	VARIOUS	5,354.000	542,822	644,458	542,822				0			101,637	101,637	7,580	
8599999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								8,110,692	8,802,606	8,056,612	0	(54,080)	0	(54,080)	0	0	745,994	745,994	150,913	0
8999998 - Preferred Stocks - Subtotals - Preferred Stocks								11,796,796	12,920,228	11,742,716	0	(54,080)	0	(54,080)	0	0	1,177,512	1,177,512	179,738	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00164V-10-3	AMC NETWORKS INC		03/05/2020	VARIOUS	04/09/2020	GUGGENHEIM CAPITAL, LLC	3,400.000	107,980	85,324	107,980				0			(22,656)	(22,656)		
00724F-10-1	ADOBE INC		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	1,300.000	554,996	596,078	554,996				0			41,082	41,082		
00751Y-10-6	ADVANCE AUTO PARTS INC		04/02/2020	VARIOUS	08/17/2020	VARIOUS	5,000.000	429,746	731,396	429,746				0			301,650	301,650	575	
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		03/18/2020	VARIOUS	10/13/2020	VARIOUS	5,300.000	89,874	114,990	89,874				0			25,117	25,117		
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES INC		01/14/2020	STATE STREET BANK AND TRUST COMPANY 8106	06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	500.000	80,230	80,912	80,230				0			682	682	708	
018581-10-8	ALLIANCE DATA SYSTEMS CORP		03/13/2020	VARIOUS	09/25/2020	HEIGHT SECURITIES LLC 2589505	10,100.000	1,036,928	427,367	1,036,928				0			(609,561)	(609,561)	9,975	
02005N-10-0	ALLY FINANCIAL INC		02/19/2020	LIQUIDNET INC	12/23/2020	PIPER JAFFRAY INC PIPERJAF	1,300.000	37,185	44,944	37,185				0			7,759	7,759	741	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
03027X-10-0	AMERICAN TOWER CORP		01/14/2020	STATE STREET BANK AND TRUST COMPANY 8106	06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	100.000	23,395	24,647	23,395				0			1,252	1,252	108	
031162-10-0	AMGEN INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	600.000	139,706	130,283	139,706				0			(9,423)	(9,423)	960	
039653-10-0	ARCOSA INC		05/07/2020	VARIOUS	12/09/2020	VARIOUS	6,600.000	225,292	359,078	225,292				0			133,786	133,786	1,040	
075896-10-0	BED BATH & BEYOND INC		03/05/2020	VARIOUS	09/15/2020	VARIOUS	50,600.000	543,229	560,313	543,229				0			17,084	17,084	13,390	
09062X-10-3	BIOGEN INC		01/14/2020	STATE STREET BANK AND TRUST COMPANY 8106	06/04/2020	STATE STREET BANK AND TRUST COMPANY 8106	100.000	29,897	29,965	29,897				0			68	68		
090931-10-6	BIOSPECIFICS TECHNOLOGIES CORP		09/15/2020	VARIOUS	10/27/2020	VARIOUS	2,700.000	151,552	238,041	151,552				0			86,489	86,489		
110122-10-8	BRISTOL-MYERS SQUIBB CO		01/14/2020	STATE STREET BANK AND TRUST COMPANY 8106	06/04/2020	STATE STREET BANK AND TRUST COMPANY 8106	400.000	26,576	24,356	26,576				0			(2,220)	(2,220)	355	
112463-10-4	BROOKDALE SENIOR LIVING INC		07/20/2020	VARIOUS	09/30/2020	VARIOUS	67,100.000	198,480	168,444	198,480				0			(30,037)	(30,037)		
12572Q-10-5	CME GROUP INC		03/24/2020	STATE STREET BANK AND TRUST COMPANY 8106	10/28/2020	VARIOUS	600.000	91,356	96,259	91,356				0			4,903	4,903	1,030	
127203-10-7	CACTUS INC		05/28/2020	VARIOUS	12/11/2020	VARIOUS	4,600.000	88,183	126,147	88,183				0			37,964	37,964	652	
15189T-10-7	CENTERPOINT ENERGY INC		03/16/2020	VARIOUS	11/13/2020	VARIOUS	43,500.000	872,593	888,230	872,593				0			15,637	15,637	8,075	
156782-10-4	CERNER CORP		01/14/2020	STATE STREET BANK AND TRUST COMPANY 8106	06/04/2020	STATE STREET BANK AND TRUST COMPANY 8106	500.000	37,105	35,685	37,105				0			(1,420)	(1,420)	90	
163086-10-1	CHEFS' WAREHOUSE INC/THE		07/31/2020	VARIOUS	09/16/2020	VARIOUS	16,000.000	202,086	290,035	202,086				0			87,948	87,948		
163851-10-8	CHEMOURS CO/THE		11/20/2020	VARIOUS	12/23/2020	VARIOUS	21,400.000	343,606	560,391	343,606				0			216,785	216,785	19,908	
19249H-10-3	COHERUS BIOSCIENCES INC		04/14/2020	LUMINEX TRADING AND ANALYTICS	08/17/2020	ELECTRONIC BROKERAGE SYSTEMS, LLC	2,300.000	33,362	45,220	33,362				0			11,859	11,859		
194014-10-6	COLFAX CORP		03/16/2020	VARIOUS	09/17/2020	VARIOUS	12,900.000	301,631	442,735	301,631				0			141,105	141,105		
23331A-10-9	DR HORTON INC		01/14/2020	STATE STREET BANK AND TRUST COMPANY 8106	06/04/2020	STATE STREET BANK AND TRUST COMPANY 8106	1,300.000	70,577	69,654	70,577				0			(923)	(923)	455	
23355L-10-6	DXC TECHNOLOGY CO		03/13/2020	VARIOUS	09/25/2020	VARIOUS	22,100.000	612,701	358,094	612,701				0			(254,607)	(254,607)	4,641	
24665A-10-3	DELEK US HOLDINGS INC		03/13/2020	VARIOUS	06/23/2020	VARIOUS	11,600.000	278,333	219,349	278,333				0			(58,985)	(58,985)	6,924	
25470M-10-9	DISH NETWORK CORP		04/02/2020	VARIOUS	09/01/2020	VARIOUS	29,300.000	567,809	1,043,829	567,809				0			476,020	476,020		
278768-10-6	ECHOSTAR CORP		12/17/2020	VARIOUS	12/23/2020	VARIOUS	52,000.000	1,407,305	1,100,545	1,407,305				0			(306,760)	(306,760)		
285512-10-9	ELECTRONIC ARTS INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	500.000	65,466	62,938	65,466				0			(2,528)	(2,528)		
294600-10-1	EQUITRANS MIDSTREAM CORP		02/28/2020	VARIOUS	06/15/2020	VARIOUS	33,900.000	320,800	272,702	320,800				0			(48,098)	(48,098)	10,379	
302301-10-6	EZCORP INC		04/17/2020	VARIOUS	06/25/2020	VARIOUS	32,400.000	157,756	195,755	157,756				0			37,998	37,998		
30303M-10-2	FACEBOOK INC		01/14/2020	STATE STREET BANK AND TRUST COMPANY 8106	06/04/2020	STATE STREET BANK AND TRUST COMPANY 8106	100.000	21,906	22,629	21,906				0			723	723		
313747-20-6	FEDERAL REALTY INVESTMENT TRUST		01/14/2020	STATE STREET BANK AND TRUST COMPANY 8106	06/04/2020	INSTINET INVESTMENT SERVICES LIMITE	200.000	25,534	18,891	25,534				0			(6,643)	(6,643)	280	
36164V-30-5	GCI LIBERTY INC		03/13/2020	CITIGROUP GLOBAL MARKETS INC.	12/07/2020	VARIOUS	7,900.000	432,945	687,193	432,945				0			254,248	254,248		
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		08/14/2020	VARIOUS	10/07/2020	VARIOUS	19.850	759	677	759				0			(82)	(82)	764	
36467W-10-9	GAMESTOP CORP		02/07/2020	VARIOUS	03/24/2020	VARIOUS	30,900.000	135,318	121,394	135,318				0			(13,923)	(13,923)		
366505-10-5	GARRETT MOTION INC	D	07/07/2020	VARIOUS	09/23/2020	VARIOUS	61,900.000	368,203	144,499	368,203				0			(223,704)	(223,704)		
40416M-10-5	HD SUPPLY HOLDINGS INC		06/22/2020	VARIOUS	12/09/2020	VARIOUS	8,300.000	235,133	463,300	235,133				0			228,166	228,166		
427866-10-8	HERSHEY CO/THE		01/14/2020	STATE STREET BANK AND TRUST COMPANY 8106	06/04/2020	STATE STREET BANK AND TRUST COMPANY 8106	100.000	14,883	13,343	14,883				0			(1,540)	(1,540)	77	
440452-10-0	HORMEL FOODS CORP		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	17,500.000	843,719	853,034	843,719				0			9,316	9,316	4,069	
44157R-10-9	HOUGHTON MIFFLIN HARCOURT CO		01/31/2020	VARIOUS	04/21/2020	SANFORD C. BERNSTEIN AND CO., LLC	5,600.000	31,155	6,484	31,155				0			(24,671)	(24,671)		
458140-10-0	INTEL CORP		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	4,300.000	247,261	191,347	247,261				0			(55,913)	(55,913)	1,419	
45866F-10-4	INTERCONTINENTAL EXCHANGE INC		03/24/2020	VARIOUS	10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	800.000	58,648	75,306	58,648				0			16,659	16,659	717	
46146L-10-1	INVESTORS BANCORP INC		03/13/2020	NORTHERN TRUST COMPANY, THE	07/06/2020	VARIOUS	12,100.000	110,367	100,692	110,367				0			(9,675)	(9,675)	1,575	
47233W-10-9	JEFFERIES FINANCIAL GROUP INC		03/13/2020	NORTHERN TRUST COMPANY, THE	06/23/2020	VARIOUS	3,600.000	57,141	56,244	57,141				0			(897)	(897)	657	
47580P-10-3	JELD-WEN HOLDING INC		03/20/2020	VARIOUS	08/24/2020	VARIOUS	30,700.000	604,470	587,151	604,470				0			(17,319)	(17,319)		
478160-10-4	JOHNSON & JOHNSON		06/26/2020	VARIOUS	10/28/2020	VARIOUS	1,700.000	219,511	241,314	219,511				0			21,803	21,803	1,010	
488152-20-8	KELLY SERVICES INC		04/13/2020	SANFORD C. BERNSTEIN AND CO., LLC	12/23/2020	VARIOUS	6,000.000	86,864	122,549	86,864				0			35,685	35,685		
500643-20-0	KORN FERRY		07/17/2020	VARIOUS	12/23/2020	VARIOUS	3,000.000	88,209	123,123	88,209				0			34,915	34,915	295	
50540R-40-9	LABORATORY CORP OF AMERICA HOLDINGS		03/23/2020	RBC CAPITAL MARKETS, LLC	06/22/2020	LUMINEX TRADING AND ANALYTICS	2,400.000	253,249	404,876	253,249				0			151,627	151,627		
532457-10-8	ELI LILLY AND CO		06/26/2020	STATE STREET BANK AND TRUST COMPANY 8106	10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	4,300.000	700,169	566,666	700,169				0			(133,503)	(133,503)	3,182	
54142L-10-9	LOGMEIN INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	08/31/2020	CORPORATE ACTIONS	2,300.000	194,931	197,915	194,931				0			2,984	2,984		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
55262C-10-0	MBIA INC		01/29/2020	MKM PARTNERS 621403	06/29/2020	MKM PARTNERS 621403	300.000	2,694	2,139	2,694				0			(556)	(556)		
55826T-10-2	MADISON SQUARE GARDEN ENTERTAINMENT CORP		04/23/2020	VARIOUS	12/28/2020	VARIOUS	2,300.000	169,935	200,169	169,935				0			30,233	30,233		
559663-10-9	MAGNOLIA OIL & GAS CORP		10/02/2020	VARIOUS	11/02/2020	STATE STREET BK & TRST CO,N.A NW YK	40,800.000	275,996	180,095	199,540			76,456	(76,456)			(19,444)	(19,444)		
579780-20-6	MCCORMICK & CO INC/MD		01/14/2020	STATE STREET BANK AND TRUST COMPANY 8106	06/04/2020	STATE STREET BANK AND TRUST COMPANY 8106	200.000	33,378	34,154	33,378				0			776	776	124	
594918-10-4	MICROSOFT CORP		06/26/2020	VARIOUS	10/28/2020	VARIOUS	4,400.000	791,441	863,580	791,441				0			72,139	72,139	1,683	
594972-40-8	MICROSTRATEGY INC		03/06/2020	VARIOUS	11/30/2020	VARIOUS	2,000.000	269,558	454,438	269,558				0			184,880	184,880		
61945C-10-3	MOSAIC CO/THE		02/28/2020	UBS AG STAMFORD BRANCH	12/23/2020	VARIOUS	10,000.000	169,034	212,083	169,034				0			43,049	43,049	1,435	
62482R-10-7	MR COOPER GROUP INC		01/06/2020	STIFEL NICOLAUS & CO, INCORORATED	09/25/2020	LOOP CAPITAL MARKETS LLC	200.000	2,370	4,234	2,370				0			1,864	1,864		
64031N-10-8	NELNET INC		07/07/2020	ABEL NOSER 6293603	09/24/2020	VARIOUS	3,400.000	180,769	204,921	180,769				0			24,153	24,153	680	
670837-10-3	OGE ENERGY CORP		04/06/2020	RBC CAPITAL MARKETS, LLC	11/16/2020	VARIOUS	6,700.000	193,132	219,106	193,132				0			25,973	25,973	5,209	
70450Y-10-3	PAYPAL HOLDINGS INC		01/14/2020	STATE STREET BANK AND TRUST COMPANY 8106	10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	300.000	34,392	57,932	34,392				0			23,540	23,540		
733174-70-0	POPULAR INC	D	03/03/2020	VARIOUS	09/03/2020	CAPITAL INSTITUTIONAL SERV NEW YORK	500.000	23,672	19,269	23,672				0			(4,403)	(4,403)	347	
742718-10-9	PROCTER & GAMBLE CO/THE		06/26/2020	VARIOUS	10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	700.000	80,662	96,552	80,662				0			15,890	15,890	553	
750236-10-1	RADIAN GROUP INC		09/23/2020	VARIOUS	12/23/2020	B.RILEY & CO. LLC.	11,200.000	174,630	224,704	174,630				0			50,074	50,074	3,425	
75886F-10-7	REGENERON PHARMACEUTICALS INC		06/26/2020	CREDIT SUISSE AG, NEW YORK BRANCH	10/28/2020	VARIOUS	400.000	244,545	228,998	244,545				0			(15,547)	(15,547)		
75972A-30-1	RENEWABLE ENERGY GROUP INC		03/16/2020	VARIOUS	12/23/2020	VARIOUS	21,700.000	545,534	916,689	545,534				0			371,155	371,155		
761152-10-7	RESMED INC		01/14/2020	STATE STREET BANK AND TRUST COMPANY 8106	06/04/2020	STATE STREET BANK AND TRUST COMPANY 8106	300.000	47,496	48,243	47,496				0			747	747	234	
78442P-10-6	SLM CORP		01/13/2020	B.RILEY & CO. LLC.	12/23/2020	PIPER JAFFRAY INC PIPERJAF	1,400.000	11,797	17,290	11,797				0			5,494	5,494	164	
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS INC		03/13/2020	VARIOUS	12/07/2020	LIQUIDNET INC	4,600.000	198,543	326,800	198,543				0			128,256	128,256	2,541	
78469C-10-3	SP PLUS CORP		04/08/2020	VARIOUS	12/23/2020	VARIOUS	10,100.000	205,525	285,653	205,525				0			80,128	80,128		
807066-10-5	SCHOLASTIC CORP		04/17/2020	LIQUIDNET INC	12/17/2020	ELECTRONIC BROKERAGE SYSTEMS, LLC	1,800.000	50,481	48,479	50,481				0			(2,002)	(2,002)	763	
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		01/30/2020	LIQUIDNET INC	12/23/2020	VARIOUS	1,000.000	60,313	65,886	60,313				0			5,573	5,573	1,334	
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		07/07/2020	VARIOUS	09/25/2020	JANNEY MONTGOMERY SCOTT NEW YORK	12,300.000	599,735	232,673	599,735				0			(367,062)	(367,062)	292	
862121-10-0	STORE CAPITAL CORP		01/14/2020	STATE STREET BANK AND TRUST COMPANY 8106	06/04/2020	STATE STREET BANK AND TRUST COMPANY 8106	1,400.000	52,402	32,662	52,402				0			(19,740)	(19,740)	726	
879360-10-5	TELEDYNE TECHNOLOGIES INC		01/14/2020	STATE STREET BANK AND TRUST COMPANY 8106	06/04/2020	STATE STREET BANK AND TRUST COMPANY 8106	100.000	37,044	37,256	37,044				0			212	212		
896522-10-9	TRINITY INDUSTRIES INC		09/11/2020	VARIOUS	12/07/2020	VARIOUS	6,200.000	120,875	148,415	120,875				0			27,540	27,540	2,079	
902252-10-5	TYLER TECHNOLOGIES INC		01/14/2020	STATE STREET BANK AND TRUST COMPANY 8106	06/04/2020	STATE STREET BANK AND TRUST COMPANY 8106	200.000	61,714	74,316	61,714				0			12,602	12,602		
92532F-10-0	VERTEX PHARMACEUTICALS INC		06/26/2020	VARIOUS	10/28/2020	VARIOUS	4,800.000	1,373,480	1,018,287	1,373,480				0			(355,193)	(355,193)		
92556H-20-6	VIACOMCBS INC		04/30/2020	VARIOUS	09/14/2020	VARIOUS	49,200.000	646,650	1,387,420	646,650				0			740,770	740,770	11,160	
931142-10-3	WALMART INC		06/26/2020	VARIOUS	10/28/2020	MERRILL LYNCH AND CO., INC. 3162106	4,800.000	567,944	674,724	567,944				0			106,780	106,780	2,592	
960413-10-2	WESTLAKE CHEMICAL CORP		02/18/2020	VARIOUS	04/09/2020	VARIOUS	1,500.000	92,088	65,404	92,088				0			(26,685)	(26,685)	394	
98262P-10-1	WW INTERNATIONAL INC		09/09/2020	VARIOUS	11/05/2020	ELECTRONIC BROKERAGE SYSTEMS, LLC	8,500.000	178,683	200,179	178,683				0			21,496	21,496		
98311A-10-5	WYNDHAM HOTELS & RESORTS INC		07/20/2020	VARIOUS	12/04/2020	VARIOUS	2,600.000	119,833	142,472	119,833				0			22,639	22,639	46	
98978V-10-3	ZOETIS INC		01/14/2020	STATE STREET BANK AND TRUST COMPANY 8106	06/04/2020	STATE STREET BANK AND TRUST COMPANY 8106	100.000	13,727	14,052	13,727				0			325	325	40	
G3323L-10-0	FABRINET	D	04/01/2020	RBC CAPITAL MARKETS, LLC	06/26/2020	VARIOUS	2,600.000	140,762	154,914	140,762				0			14,152	14,152		
G50871-10-5	JAZZ PHARMACEUTICALS PLC	D	06/23/2020	RBC CAPITAL MARKETS, LLC	09/08/2020	VARIOUS	3,100.000	348,046	425,548	348,046				0			77,502	77,502		
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								21,974,987	23,742,067	21,898,532	0	0	76,456	(76,456)	0	0	1,843,536	1,843,536	129,872	0
9799998 - Common Stocks - Subtotals - Common Stocks								21,974,987	23,742,067	21,898,532	0	0	76,456	(76,456)	0	0	1,843,536	1,843,536	129,872	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks								33,771,783	36,662,296	33,641,248	0	(54,080)	76,456	(130,536)	0	0	3,021,048	3,021,048	309,610	0
9999999 Totals								77,830,611	82,965,349	77,100,813	0	(653,343)	76,456	(729,798)	0	0	5,859,535	5,859,535	799,458	184,273

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
Common Stocks - U.S. Property & Casualty Insurer											
38704#-10-5	Grange Indemnity Ins Co		10322					62,140,312		1,000.000	
38704@-10-7	Grange Insurance Company of MI		11136					47,074,267		1,000.000	
38708#-10-1	Grange Property & Casualty Ins		11982					47,072,853		1,000.000	
89840#-10-3	Trustgard Insurance Company		40118					78,070,004		2,000,000.000	
1199999 - Common Stocks - U.S. Property & Casualty Insurer							0	234,357,436	0	XXX	XXX
1899999 - Common Stocks - Subtotals - Common Stocks							0	234,357,436	0	XXX	XXX
1999999 Totals - Preferred and Common Stocks							0	234,357,436	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: $
2. Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 Totals - Preferred and Common			0	XXX	XXX

Schedule DA - Part 1

NONE

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets reported in aggregate on Line 10 of the asset page and not included on Schedules A. B, BA, D, DB and E.)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Real Estate (Schedule A type)						
000000-00-0			XXX			
Mortgage Loans on Real Estate (Schedule B type)						
000000-00-0			XXX			
Short-Term Invested Assets (Schedule DA, Part 1 type)						
000000-00-0			.			
Cash (Schedule E, Part 1 type)						
000000-00-0			XXX			
Cash Equivalents (Schedule E, Part 2 type)						
665279-10-5	Northern Institutional Liquid Asset Port		1.A	8,620,124	8,620,124	01/23/2021
9199999 - Cash Equivalents (Schedule E, Part 2 type)				8,620,124	8,620,124	XXX
Other Assets						
000000-00-0			XXX			
9999999 Totals				8,620,124	8,620,124	XXX

General Interrogatories:

1. Total activity for the year Fair Value $(10,518,424) Book/Adjusted Carrying Value $(10,518,424)
2. Average balance for the year Fair Value $8,427,230 Book/Adjusted Carrying Value $8,427,230
3. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $8,620,124 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 DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the asset page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
9999999 Totals				0	0	XXX

General Interrogatories:
1. Total activity for the year .... Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year .... Fair Value $ .... Book/Adjusted Carrying Value $ ....

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES							
PNC Bank - Operating	Pittsburgh, Pennsylvania		0.000	0	0	18,626,003	XXX
Huntington National Bank - Payroll	Columbus, Ohio		0.000	0	0	10,000	XXX
Fifth Third Bank - Lockbox	Cincinnati OH		0.000	0	0	20,000,000	XXX
FHLB of Cincinnati	Cincinnati OH		0.020	2,528	0	535,098	XXX
0199998 Deposits in .... depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX				XXX
0199999 Totals - Open Depositories		XXX	XXX	2,528	0	39,171,101	XXX
0399999 Total Cash on Deposit		XXX	XXX	2,528	0	39,171,101	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total Cash		XXX	XXX	2,528	0	39,171,101	XXX

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

1. January	38,282,873	4. April	18,160,503	7. July	28,379,813	10. October	38,749,992
2. February	23,464,167	5. May	17,589,443	8. August	30,459,730	11. November	46,727,612
3. March	25,064,006	6. June	37,624,521	9. September	43,592,020	12. December	39,171,101

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds – as Identified by SVO								
665279-87-3	Northern Inst Treasury Portfolio		12/31/2020		XXX	107,146,350	1,053	14,646
8599999 - Exempt Money Market Mutual Funds – as Identified by SVO						107,146,350	1,053	14,646
8899999 Total Cash Equivalents						107,146,350	1,053	14,646

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 Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA	B	Property & Casualty; State Deposit	200,850	204,453		
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL						
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA						
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	NE						
29. Nevada	NV						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM						
33. New York	NY						
34. North Carolina	NC						
35. North Dakota	ND						
36. Ohio	OH	B	Property & Casualty; State Deposit	2,549,774	2,570,301		
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI						
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA	B	Property & Casualty; State Deposit	250,711	255,566		
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. US Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Alien and Other	OT	XXX	XXX	0	0	0	0
59. Total		XXX	XXX	3,001,335	3,030,320	0	0
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Sum of remaining write-ins for Line 58 from overflow page		XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)		XXX	XXX	0	0	0	0