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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

BUCKEYE STATE MUTUAL INSURANCE COMPANY

NAIC Group Code 0046 (Current) 0046 (Prior) NAIC Company Code 16713 Employer's ID Number 31-6035649

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

Country of Domicile United States of America

Incorporated/Organized 01/28/1897 Commenced Business 04/30/1879

Statutory Home Office One Heritage Place (Street and Number), Piqua, OH, US 45356-4888 (City or Town, State, Country and Zip Code)

Main Administrative Office One Heritage Place (Street and Number)
Piqua, OH, US 45356 (City or Town, State, Country and Zip Code), 937-778-5000 (Area Code) (Telephone Number)

Mail Address One Heritage Place (Street and Number or P.O. Box), Piqua, OH, US 45356 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One Heritage Place (Street and Number)
Piqua, OH, US 45356 (City or Town, State, Country and Zip Code), 937-778-5000 (Area Code) (Telephone Number)

Internet Website Address http://www.buckeye-ins.com

Statutory Statement Contact Craig A Curcio (Name), 937-778-5000 (Area Code) (Telephone Number)
craig.curcio@buckeye-ins.com (E-mail Address), 937-778-5019 (FAX Number)

OFFICERS

President	John Michael Brooks	Treasurer	Jerry Christopher Collins
Secretary	Lisa Lyn Wesner	Chief Underwriting Officer	Robert Edward Bornhorst

OTHER

Jon Allen DeHass, VP - Claims

DIRECTORS OR TRUSTEES

William L. Sweet Jr.	Zahid Afzal #	Jule A. Covault
John S. Haldeman II	James D. Rogers	Jean M. Bratton
Oyauma M. Garrison	Joe W. Dickerson #	

State of Ohio
County of Miami SS:

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

John Michael Brooks President & CEO	Lisa Lyn Wesner VP & Secretary	Jerry Christopher Collins CFO & Treasurer

Subscribed and sworn to before me this
_____ day of _____

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

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	4,477,660	9.594	4,477,661		4,477,661	9.605
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	1,004,060	2.151	1,004,060		1,004,060	2.154
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	506,213	1.085	506,213		506,213	1.086
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	6,868,096	14.716	6,868,093		6,868,093	14.733
1.06 Industrial and miscellaneous	16,788,472	35.972	16,788,471		16,788,471	36.013
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans		0.000				0.000
1.11 Total long-term bonds	29,644,501	63.518	29,644,498		29,644,498	63.590
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	145,701	0.312	145,701		145,701	0.313
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	145,701	0.312	145,701		145,701	0.313
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	2,645,434	5.668	2,645,437		2,645,437	5.675
3.02 Industrial and miscellaneous Other (Unaffiliated)	347,481	0.745	347,481		347,481	0.745
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	7,371,081	15.794	7,318,169		7,318,169	15.698
3.05 Mutual funds	1,555,769	3.333	1,555,767		1,555,767	3.337
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	11,919,765	25.540	11,866,854		11,866,854	25.456
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	3,651,128	7.823	3,651,129		3,651,129	7.832
6.02 Cash equivalents (Schedule E, Part 2)	1,309,714	2.806	1,309,713		1,309,713	2.809
6.03 Short-term investments (Schedule DA)		0.000	(1)		(1)	0.000
6.04 Total cash, cash equivalents and short-term investments	4,960,842	10.629	4,960,841		4,960,841	10.641
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	46,670,809	100.000	46,617,894		46,617,894	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		40,556,329
2.	Cost of bonds and stocks acquired, Part 3, Column 7		11,430,628
3.	Accrual of discount		33,130
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(9,092)	
	4.2. Part 2, Section 1, Column 15	(1,613)	
	4.3. Part 2, Section 2, Column 13	666,381	
	4.4. Part 4, Column 11	(518,163)	137,513
5.	Total gain (loss) on disposals, Part 4, Column 19		298,791
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		10,634,128
7.	Deduct amortization of premium		183,210
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		70,916
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		41,709,969
12.	Deduct total nonadmitted amounts		52,912
13.	Statement value at end of current period (Line 11 minus Line 12)		41,657,057

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	4,477,660	4,609,372	4,494,666	4,389,421
Governments (Including all obligations guaranteed by governments)	2.	Canada				
	3.	Other Countries				
	4.	Totals	4,477,660	4,609,372	4,494,666	4,389,421
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	1,004,060	1,014,551	1,056,826	1,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	506,213	509,637	549,568	500,000
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	6,868,096	7,115,613	6,975,985	6,706,435
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	14,382,147	15,325,586	14,449,691	14,261,539
	9.	Canada	911,058	933,566	913,457	900,000
	10.	Other Countries	1,495,266	1,605,350	1,506,913	1,500,000
	11.	Totals	16,788,471	17,864,502	16,870,061	16,661,539
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	29,644,500	31,113,675	29,947,106	29,257,395
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States	145,701	145,701	148,555	
	15.	Canada				
	16.	Other Countries				
	17.	Totals	145,701	145,701	148,555	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	145,701	145,701	148,555	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20.	United States	4,548,687	4,548,687	3,737,896	
	21.	Canada				
	22.	Other Countries				
	23.	Totals	4,548,687	4,548,687	3,737,896	
Parent, Subsidiaries and Affiliates	24.	Totals	7,371,081	7,371,081	5,526,076	
	25.	Total Common Stocks	11,919,768	11,919,768	9,263,972	
	26.	Total Stocks	12,065,469	12,065,469	9,412,527	
	27.	Total Bonds and Stocks	41,709,969	43,179,144	39,359,633	

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	248,360	1,687,937	2,541,363			XXX	4,477,660	15.1	3,630,376	12.4	4,477,661	(1)
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	248,360	1,687,937	2,541,363			XXX	4,477,660	15.1	3,630,376	12.4	4,477,661	(1)
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	250,898	252,377	500,785			XXX	1,004,060	3.4	510,745	1.7	1,004,060	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	250,898	252,377	500,785			XXX	1,004,060	3.4	510,745	1.7	1,004,060	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	385,348	120,865				XXX	506,213	1.7	635,255	2.2	506,213	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	385,348	120,865				XXX	506,213	1.7	635,255	2.2	506,213	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,384,362	3,331,237	1,906,512	239,552	6,430	XXX	6,868,093	23.2	8,295,449	28.4	6,868,093	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	1,384,362	3,331,237	1,906,512	239,552	6,430	XXX	6,868,093	23.2	8,295,449	28.4	6,868,093	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1,213,049	6,811,885	3,137,073	485		XXX	11,162,492	37.7	11,522,466	39.4	11,162,493	(1)
6.2 NAIC 2	951,785	2,575,585	1,857,649			XXX	5,385,019	18.2	4,632,346	15.8	5,385,018	1
6.3 NAIC 3		240,960				XXX	240,960	0.8			240,960	
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	2,164,834	9,628,430	4,994,722	485		XXX	16,788,471	56.6	16,154,812	55.3	16,788,471	
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 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) 3,482,017	12,204,301	8,085,733	240,037	6,430		24,018,518	81.0	XXX	XXX	24,018,520	(2)
11.2 NAIC 2	(d) 951,785	2,575,585	1,857,649				5,385,019	18.2	XXX	XXX	5,385,018	1
11.3 NAIC 3	(d)	240,960					240,960	0.8	XXX	XXX	240,960	
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	4,433,802	15,020,846	9,943,382	240,037	6,430		(b) 29,644,497	100.0	XXX	XXX	29,644,498	(1)
11.8 Line 11.7 as a % of Col. 7	15.0	50.7	33.5	0.8	0.0		100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 NAIC 1	3,058,124	13,189,405	7,497,397	772,348	77,017		XXX	XXX	24,594,291	84.2	24,389,072	205,219
12.2 NAIC 2	498,563	2,321,084	1,812,106	593			XXX	XXX	4,632,346	15.8	4,632,346	
12.3 NAIC 3							XXX	XXX				
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	3,556,687	15,510,489	9,309,503	772,941	77,017		XXX	XXX	(b) 29,226,637	100.0	29,021,418	205,219
12.8 Line 12.7 as a % of Col. 9	12.2	53.1	31.9	2.6	0.3		XXX	XXX	100.0	XXX	99.3	0.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1	3,482,017	12,204,301	8,085,734	240,038	6,430		24,018,520	81.0	24,389,072	83.4	24,018,520	XXX
13.2 NAIC 2	951,784	2,575,585	1,857,649				5,385,018	18.2	4,632,346	15.8	5,385,018	XXX
13.3 NAIC 3		240,960					240,960	0.8			240,960	XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	4,433,801	15,020,846	9,943,383	240,038	6,430		29,644,498	100.0	29,021,418	99.3	29,644,498	XXX
13.8 Line 13.7 as a % of Col. 7	15.0	50.7	33.5	0.8	0.0		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	15.0	50.7	33.5	0.8	0.0		100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1			(1)	(1)			(2)	0.0	205,219	0.7	XXX	(2)
14.2 NAIC 2	1						1	0.0			XXX	1
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	1		(1)	(1)			(1)	0.0	205,219	0.7	XXX	(1)
14.8 Line 14.7 as a % of Col. 7	(100.0)		100.0	100.0			100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0		0.0	0.0			0.0	XXX	XXX	XXX	XXX	0.0

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

(b) Includes $ 127,297 current year of bonds with Z designations and $ ..... 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	199,829	1,117,834	1,814,223			XXX	3,131,886	10.6	1,881,614	6.4	3,131,886	
1.02 Residential Mortgage-Backed Securities	48,531	78,334				XXX	126,865	0.4	147,238	0.5	126,866	(1)
1.03 Commercial Mortgage-Backed Securities		491,769	727,140			XXX	1,218,909	4.1	1,601,525	5.5	1,218,909	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	248,360	1,687,937	2,541,363			XXX	4,477,660	15.1	3,630,377	12.4	4,477,661	(1)
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	250,898	252,377	500,785			XXX	1,004,060	3.4	510,745	1.7	1,004,060	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	250,898	252,377	500,785			XXX	1,004,060	3.4	510,745	1.7	1,004,060	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	385,348	120,865				XXX	506,213	1.7	635,255	2.2	506,213	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	385,348	120,865				XXX	506,213	1.7	635,255	2.2	506,213	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	301,135	504,846	1,073,154	28,680		XXX	1,907,815	6.4	1,601,598	5.5	1,907,815	
5.02 Residential Mortgage-Backed Securities	1,083,227	2,826,391	833,358	210,873	6,430	XXX	4,960,279	16.7	6,689,214	22.9	4,960,278	1
5.03 Commercial Mortgage-Backed Securities						XXX			4,638	0.0		
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	1,384,362	3,331,237	1,906,512	239,553	6,430	XXX	6,868,094	23.2	8,295,450	28.4	6,868,093	1
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	2,153,024	8,171,759	4,985,515			XXX	15,310,298	51.6	15,375,692	52.6	15,310,298	
6.02 Residential Mortgage-Backed Securities	11,809	30,032	9,207	485		XXX	51,533	0.2	82,711	0.3	51,534	(1)
6.03 Commercial Mortgage-Backed Securities						XXX						
6.04 Other Loan-Backed and Structured Securities		1,426,639				XXX	1,426,639	4.8	696,409	2.4	1,426,639	
6.05 Totals	2,164,833	9,628,430	4,994,722	485		XXX	16,788,470	56.6	16,154,812	55.3	16,788,471	(1)
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 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							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	3,290,234	10,167,681	8,373,677	28,680		XXX	21,860,272	73.7	XXX	XXX	21,860,272	
11.02 Residential Mortgage-Backed Securities	1,143,567	2,934,757	842,565	211,358	6,430	XXX	5,138,677	17.3	XXX	XXX	5,138,678	(1)
11.03 Commercial Mortgage-Backed Securities		491,769	727,140			XXX	1,218,909	4.1	XXX	XXX	1,218,909	
11.04 Other Loan-Backed and Structured Securities		1,426,639				XXX	1,426,639	4.8	XXX	XXX	1,426,639	
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	4,433,801	15,020,846	9,943,382	240,038	6,430		29,644,497	100.0	XXX	XXX	29,644,498	(1)
11.09 Line 11.08 as a % of Col. 7	15.0	50.7	33.5	0.8	0.0		100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations	2,060,534	11,034,654	6,909,716			XXX	XXX	XXX	20,004,904	68.4	19,799,684	205,220
12.02 Residential Mortgage-Backed Securities	1,045,060	3,400,563	1,623,582	772,941	77,017	XXX	XXX	XXX	6,919,163	23.7	6,919,161	2
12.03 Commercial Mortgage-Backed Securities	4,638	825,320	776,205			XXX	XXX	XXX	1,606,163	5.5	1,606,163	
12.04 Other Loan-Backed and Structured Securities	446,457	249,952				XXX	XXX	XXX	696,409	2.4	696,409	
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	3,556,689	15,510,489	9,309,503	772,941	77,017		XXX	XXX	29,226,639	100.0	29,021,417	205,222
12.09 Line 12.08 as a % of Col. 9	12.2	53.1	31.9	2.6	0.3		XXX	XXX	100.0	XXX	99.3	0.7
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	3,290,233	10,167,681	8,373,678	28,680		XXX	21,860,272	73.7	19,799,684	67.7	21,860,272	XXX
13.02 Residential Mortgage-Backed Securities	1,143,567	2,934,757	842,565	211,358	6,430	XXX	5,138,677	17.3	6,919,161	23.7	5,138,677	XXX
13.03 Commercial Mortgage-Backed Securities		491,769	727,140			XXX	1,218,909	4.1	1,606,163	5.5	1,218,909	XXX
13.04 Other Loan-Backed and Structured Securities		1,426,639				XXX	1,426,639	4.8	696,409	2.4	1,426,639	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	4,433,800	15,020,846	9,943,383	240,038	6,430		29,644,497	100.0	29,021,417	99.3	29,644,497	XXX
13.09 Line 13.08 as a % of Col. 7	15.0	50.7	33.5	0.8	0.0		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	15.0	50.7	33.5	0.8	0.0		100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	1		(1)			XXX			205,220	0.7	XXX	
14.02 Residential Mortgage-Backed Securities						XXX			2	0.0	XXX	
14.03 Commercial Mortgage-Backed Securities						XXX					XXX	
14.04 Other Loan-Backed and Structured Securities						XXX					XXX	
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	1		(1)						205,222	0.7	XXX	
14.09 Line 14.08 as a % of Col. 7								XXX	XXX	XXX	XXX	
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.0		0.0					XXX	XXX	XXX	XXX	

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	494,554	494,554			
2. Cost of short-term investments acquired					
3. Accrual of discount	5,445	5,445			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	500,000	500,000			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	(1)	(1)			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	(1)	(1)			

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	147,555		147,555	
2. Cost of cash equivalents acquired	11,774,131		11,774,131	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	10,611,973		10,611,973	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,309,713		1,309,713	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,309,713		1,309,713	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-2A-7	US TREASURY N/B	SD			1.A	296,836	105.8670	317,601	300,000	298,149		312			1.500	1.610	FA	1,700	4,500	09/02/2016	08/15/2026
912828-2N-9	US TREASURY N/B				1.A	65,508	106.8120	69,428	65,000	65,271		(72)			2.125	2.000	JJ	578	1,381	08/23/2017	07/31/2024
912828-2N-9	US TREASURY N/B	SD			1.A	337,617	106.8120	357,820	335,000	336,398		(373)			2.125	2.000	JJ	2,979	7,119	08/23/2017	07/31/2024
912828-R6-9	US TREASURY N/B				1.A	285,164	103.5550	310,665	300,000	292,597		2,934			1.625	2.680	MN	429	4,875	05/30/2018	05/31/2023
912828-U2-4	US TREASURY N/B				1.A	414,086	108.8280	435,312	400,000	414,861		66			2.000	1.320	MN	1,039	4,000	12/02/2020	11/15/2026
912828-XT-2	US TREASURY N/B				1.A	425,859	106.1090	424,436	400,000	423,568		(2,291)			2.000	0.260	MN	703	2,000	12/02/2020	05/31/2024
912828-YC-8	US TREASURY N/B				1.A	199,531	100.8980	201,796	200,000	199,829		257			1.500	1.630	FA	1,019	3,000	11/04/2019	08/31/2021
912828-Z9-4	US TREASURY N/B				1.A	954,039	105.8120	952,308	900,000	951,507		(2,532)			1.500	0.840	FA	5,099	3,750	11/02/2020	02/15/2030
912828-ZN-3	US TREASURY N/B				1.A	149,678	99.7420	149,613	150,000	149,705		27			0.500	0.530	AO	128	375	05/26/2020	04/30/2027
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,128,318	XXX	3,218,979	3,050,000	3,131,885		(1,672)			XXX	XXX	XXX	13,674	31,000	XXX	XXX
38378U-ZP-5	GNMA 2013-144 VX			4	1.A	129,716	105.2620	131,965	125,367	126,866		(1,239)			3.000	2.080	MON	313	3,761	12/23/2014	01/20/2043
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						129,716	XXX	131,965	125,367	126,866		(1,239)			XXX	XXX	XXX	313	3,761	XXX	XXX
38376G-6H-8	GNMA 2011-152 C			4	1.A	206,298	101.1970	207,859	205,399	205,548		(198)			3.292	3.180	MON	563	6,762	07/03/2013	05/16/2041
38378B-6L-8	GNMA 2013-12 B			4,5	1.A	306,375	103.2450	309,735	300,000	302,322		(375)			2.105	1.900	MON	526	6,311	01/17/2013	11/16/2052
38378B-QF-9	GNMA 2012-27 C			4	1.A	300,855	107.9530	323,861	300,000	300,388		(40)			3.090	3.060	MON	773	9,270	02/13/2012	03/16/2044
38378B-RE-1	GNMA 2012-35 C			4,5	1.A	126,051	104.2560	128,800	123,541	124,430		(488)			3.250	3.030	MON	335	4,015	02/28/2012	11/16/2052
38378B-RX-9	GNMA 2012-44 B			4	1.A	297,053	101.0730	288,173	285,114	286,221		(2,450)			2.954	2.400	MON	702	8,422	02/21/2013	08/16/2043
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						1,236,632	XXX	1,258,428	1,214,054	1,218,909		(3,551)			XXX	XXX	XXX	2,899	34,780	XXX	XXX
0599999. Total - U.S. Government Bonds						4,494,666	XXX	4,609,372	4,389,421	4,477,660		(6,462)			XXX	XXX	XXX	16,886	69,541	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
373384-H6-6	GEORGIA ST	SD			1.A FE	266,758	104.0300	260,075	250,000	252,377		(2,126)			4.000	3.100	FA	4,167	10,000	06/27/2013	02/01/2022
419792-YR-1	HAWAII ST			1	1.C FE	250,000	100.7660	251,915	250,000	250,000					0.893	0.890	FA	862		08/06/2020	08/01/2026
574192-5B-2	MARYLAND ST				1.A FE	55,395	100.6310	50,316	50,000	50,173		(1,028)			4.200	2.100	MS	700	2,100	09/03/2015	03/01/2021
574192-5B-2	MARYLAND ST	SD			1.A FE	233,860	100.6310	201,262	200,000	200,725		(4,316)			4.200	2.000	MS	2,800	8,400	09/03/2015	03/01/2021
60412A-VZ-3	MINNESOTA ST				1.A FE	250,813	100.3930	250,983	250,000	250,785		(27)			1.280	1.240	FA	1,120		08/12/2020	08/01/2030
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,056,826	XXX	1,014,551	1,000,000	1,004,060		(7,497)			XXX	XXX	XXX	9,649	20,500	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,056,826	XXX	1,014,551	1,000,000	1,004,060		(7,497)			XXX	XXX	XXX	9,649	20,500	XXX	XXX
235218-J8-8	DALLAS TX	SD			1.D FE	274,568	102.7250	231,131	225,000	231,213		(3,864)			5.078	2.280	FA	4,316	11,426	11/19/2012	02/15/2022
76541V-KG-1	RICHMOND VA	SD			1.B FE	275,000	101.2750	278,506	275,000	275,000					2.599	2.590	JJ	3,296	7,147	06/14/2012	07/15/2021
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						549,568	XXX	509,637	500,000	506,213		(3,864)			XXX	XXX	XXX	7,612	18,573	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						549,568	XXX	509,637	500,000	506,213		(3,864)			XXX	XXX	XXX	7,612	18,573	XXX	XXX
072024-WS-7	BAY AREA TOLL AUTH CA				1.C FE	114,574	107.8420	113,234	105,000	114,235		(339)			2.574	1.440	AO	676	1,351	09/02/2020	04/01/2031
114894-ZQ-4	BROWARD CNTY FL ARPT				1.E FE	196,986	101.6090	203,218	200,000	197,269		272			2.534	2.710	AO	1,267	4,364	12/12/2019	10/01/2029
235241-VN-3	DALLAS TX RAPID TRAN SALES TAX			1	1.C FE	200,000	102.2410	204,482	200,000	200,000					1.928	1.920	JD	461		10/30/2020	12/01/2030
235416-7F-5	DALLAS TX WTRWKS & SWR SYS	SD			1.B FE	50,000	106.7350	53,368	50,000	50,000					2.796	2.790	AO	350	1,398	03/11/2015	10/01/2023
3133EL-4F-8	FFCB				1.A	250,350	100.5400	251,350	250,000	250,330		(20)			0.600	0.570	FA	554		08/21/2020	08/18/2026
576051-WB-8	MASSACHUSETTS WTR RES AUTH				1.B FE	45,000	107.6270	48,432	45,000	45,000					2.273	2.270	FA	426	767	10/10/2019	08/01/2028
576051-WB-8	MASSACHUSETTS WTR RES AUTH	SD			1.B FE	100,000	107.6270	107,627	100,000	100,000					2.273	2.270	FA	947	1,705	10/10/2019	08/01/2028
64990E-J9-9	NEW YORK DORM AUTH	SD			1.C FE	250,010	105.4950	263,738	250,000	250,001		(1)			3.070	3.060	FA	2,899	7,675	06/12/2015	02/15/2023
68607V-XS-9	OREGON DEPT ADMIN SVCS	SD			1.C FE	336,591	100.9430	302,829	300,000	301,135		(4,475)			4.345	2.810	AO	3,259	13,035	03/05/2012	04/01/2021
91412H-FG-3	UNIVERSITY CA	SD			1.C FE	195,000	115.3140	224,862	195,000	195,000					3.349	3.340	JJ	3,265	6,531	03/13/2019	07/01/2029
927793-SZ-3	VIRGINIA COMWLTH TRANSN BRD	SD			1.B FE	228,758	105.0000	210,000	200,000	204,845		(3,424)			4.450	2.640	MN	1,137	8,900	05/21/2013	05/15/2022
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,967,269	XXX	1,983,140	1,895,000	1,907,815		(7,987)			XXX	XXX	XXX	15,241	45,726	XXX	XXX
3128M5-GU-8	FHLMC G03511			4	1.A	464	116.8870	539	461	462					6.000	5.920	MON	2	28	07/28/2008	10/01/2037
3128M7-YV-2	FHLMC G05824			4	1.A	41,932	116.2590	45,191	38,871	40,500		(391)			5.500	4.360	MON	178	2,138	11/15/2011	01/01/2040
3128MD-W7-4	FHLMC G14970			4	1.A	89,964	108.3310	92,901	85,757	87,908		(737)			3.500	2.540	MON	250	3,001	12/17/2013	12/01/2028
3128MJ-V2-3	FHLMC G08632	CF		4	1.A	135,053	107.1010	137,960	128,813	134,321		(2,897)			3.500	2.200	MON	376	4,508	02/18/2016	03/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128MJ-WB-2	FHLMC G08641	CF		4	1.A	132,922	107.0740	135,567	126,611	132,317		(2,831)			3.500	2.130	MON	369	4,431	06/21/2016	05/01/2045
3128MJ-X3-9	FHLMC G08697	CF		4	1.A	205,614	105.2640	210,901	200,355	204,295		(2,619)			3.000	2.310	MON	501	6,011	04/05/2016	03/01/2046
3128MJ-XK-1	FHLMC G08681	CF		4	1.A	173,567	107.0090	178,107	166,441	172,167		(3,336)			3.500	2.450	MON	485	5,825	03/23/2016	12/01/2045
3128MJ-YJ-3	FHLMC G08712			4	1.A	63,928	108.2850	66,488	61,401	63,521		(1,006)			4.000	2.950	MON	205	2,456	12/15/2016	06/01/2046
3128MJ-Z6-0	FHLMC G08764			4	1.A	87,311	108.7040	87,887	80,850	86,059		(3,075)			4.500	2.790	MON	303	3,638	05/17/2017	05/01/2047
3128Q0-KX-4	FHLMC J19310			4	1.A	62,805	105.1510	63,208	60,112	61,097		(498)			3.000	2.260	MON	150	1,803	06/21/2012	06/01/2027
31292L-W6-8	FHLMC C04269			4	1.A	164,530	108.1270	169,354	156,625	160,879		(2,163)			3.000	2.180	MON	392	4,699	10/16/2012	10/01/2042
3132DV-5X-9	FHLMC SD8062			4	1.A	261,529	104.9520	260,093	247,821	259,721		(4,187)			3.000	1.340	MON	620	4,337	05/07/2020	05/01/2050
3132J4-QW-2	FHLMC G31168	CF		4	1.A	124,159	106.8520	128,083	119,869	123,481		(3,565)			4.000	3.220	MON	400	4,795	05/02/2019	02/01/2039
3132J6-Z9-8	FHLMC Q15767			4	1.A	130,265	108.5670	137,180	126,355	128,653		(795)			3.000	2.440	MON	316	3,791	05/10/2013	02/01/2043
31335B-FV-3	FHLMC G61080	CF		4	1.A	266,288	111.4930	283,641	254,402	265,169		(4,204)			4.500	3.410	MON	954	11,448	06/01/2018	03/01/2047
31339S-E2-7	FHLMC QA2853			4	1.A	248,213	104.8820	257,177	245,206	247,518		(1,798)			3.000	2.620	MON	613	7,356	09/17/2019	09/01/2049
31339S-PU-3	FHLMC QA3135	CF		4	1.A	238,885	106.5630	243,966	228,940	237,188		(8,557)			4.000	2.680	MON	763	9,158	12/13/2019	09/01/2049
3136A1-X8-3	FNMA 2011-115 KE			4	1.A	72,190	102.3080	72,916	71,271	71,470		(132)			2.500	2.290	MON	148	1,782	10/28/2011	10/25/2039
3136AG-DN-9	FNMA 2013-97 EK			4	1.A	106,942	103.7060	107,545	103,701	104,597		(546)			3.000	2.380	MON	259	3,111	10/07/2013	11/25/2028
31371M-UK-1	FNMA #256286			4	1.A	393	114.0380	455	399	396		1			6.000	6.120	MON	2	24	06/14/2006	06/01/2036
3137AT-6B-3	FHLMC 4098 HA			4	1.A	115,912	103.3490	118,315	114,481	114,962		(249)			2.000	1.800	MON	191	2,290	08/23/2012	05/15/2041
3138AX-XQ-9	FNMA #AJ6086			4	1.A	54,622	104.9650	54,160	51,599	52,803		(631)			3.000	1.890	MON	129	1,548	05/01/2013	12/01/2026
3138EJ-AV-0	FNMA #AL1819			4	1.A	102,798	110.3320	105,353	95,487	99,684		(1,970)			3.500	2.130	MON	279	3,342	04/26/2013	05/01/2042
3138EK-6P-5	FNMA #AL3577			4	1.A	103,289	108.7050	104,614	96,236	100,332		(1,905)			3.500	2.180	MON	281	3,368	04/30/2013	04/01/2043
31395V-NZ-8	FHLMC 2985 LA			4	1.A	5,789	111.2780	6,273	5,637	5,684		(27)			4.500	4.130	MON	21	254	07/29/2009	06/15/2035
31398K-A5-9	FHLMC 3589 PA			4	1.A	2,716	103.4410	2,727	2,636	2,648		(12)			4.500	4.030	MON	10	119	02/23/2010	09/15/2039
31408F-6D-6	FNMA #850568			4	1.A	496	117.5450	588	500	499					5.500	5.590	MON	2	27	11/10/2006	01/01/2036
3140FE-6B-5	FNMA #BD7165	CF		4	1.A	99,498	107.7460	101,451	94,157	98,304		(2,994)			4.000	2.610	MON	314	3,766	05/17/2017	04/01/2047
3140J7-UL-7	FNMA #BM3286	CF		4	1.A	198,621	109.0770	207,755	190,466	197,124		(3,115)			4.500	3.350	MON	714	8,571	04/26/2018	11/01/2047
3140JX-RN-0	FNMA #BO3192			4	1.A	166,490	104.9460	169,199	161,225	165,707		(2,824)			3.000	1.930	MON	403	3,628	03/02/2020	10/01/2049
3140X7-7H-6	FNMA #FM4495			4	1.A	239,258	104.1700	238,538	228,989	239,045		(235)			2.000	1.040	MON	382	382	11/06/2020	10/01/2050
3140X7-VV-8	FNMA #FM4227			4	1.A	257,696	105.7870	258,435	244,298	257,132		(667)			2.500	0.980	MON	509	1,018	09/18/2020	09/01/2050
31414F-GG-0	FNMA #964699			4	1.A	719	104.2340	730	700	703		(3)			6.000	5.620	MON	4	42	09/01/2008	08/01/2023
31417A-QE-2	FNMA #AB4052			4	1.A	103,083	110.0740	107,664	97,810	100,469		(1,368)			4.000	3.200	MON	326	3,912	12/13/2011	12/01/2041
31417D-CZ-4	FNMA #AB6387			4	1.A	118,271	108.5360	121,657	112,089	115,379		(1,645)			3.000	2.100	MON	280	3,363	10/04/2012	10/01/2042
31418C-RD-8	FNMA #MA3183			4	1.A	122,198	107.4000	125,047	116,431	120,968		(2,656)			4.000	2.770	MON	388	4,657	12/07/2017	11/01/2047
31418D-CS-9	FNMA #MA3680			4	1.A	145,053	105.9460	148,056	139,747	144,189		(3,065)			3.500	2.060	MON	408	4,891	11/22/2019	06/01/2029
31418D-ET-5	FNMA #MA3745	CF		4	1.A	328,655	105.6390	337,383	319,374	326,594		(7,971)			3.500	2.640	MON	932	11,178	08/14/2019	08/01/2049
31418D-GF-3	FNMA #MA3797			4	1.A	236,598	104.2740	245,369	235,312	236,336		(785)			2.500	2.330	MON	490	5,883	09/17/2019	10/01/2034
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						5,008,716	XXX	5,132,473	4,811,435	4,960,281		(75,458)			XXX	XXX	XXX	13,349	146,579	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						6,975,985	XXX	7,115,613	6,706,435	6,868,096		(83,445)			XXX	XXX	XXX	28,590	192,305	XXX	XXX
00206R-KG-6	AT&T INC			1,2	2.B FE	202,324	102.2100	204,420	200,000	202,307		(17)			1.650	1.470	FA	1,348		12/09/2020	02/01/2028
002824-BB-5	ABBOTT LABS			2	1.G FE	254,143	109.7100	274,275	250,000	251,839		(433)			2.950	2.750	MS	2,172	7,375	04/22/2015	03/15/2025
012725-AC-1	ALBEMARLE CORP			2	2.C FE	133,728	111.1790	138,974	125,000	131,899		(1,770)			4.150	2.560	JD	432	5,188	12/17/2019	12/01/2024
020002-AZ-4	ALLSTATE CORP				1.G FE	114,773	106.7070	122,713	115,000	114,938		24			3.150	3.170	JD	161	3,623	06/04/2013	06/15/2023
0258M0-EG-0	AMERICAN EXPRESS CREDIT			2	1.F FE	249,548	102.5710	256,428	250,000	249,888		93			2.700	2.730	MS	2,213	6,750	03/01/2017	03/03/2022
02665W-DJ-7	AMERICAN HONDA FIN			1	1.G FE	187,276	107.7340	188,535	175,000	187,168		(108)			2.350	1.150	JJ	1,976		12/09/2020	01/08/2027
03027X-AQ-3	AMERICAN TWR CORP			1	2.C FE	144,890	106.0410	159,062	150,000	147,464		969			3.000	3.720	JD	200	4,500	04/04/2018	06/15/2023
037833-CJ-7	APPLE INC			1,2	1.B FE	175,000	113.8360	199,213	175,000	175,000					3.350	3.350	FA	2,312	5,863	02/02/2017	02/09/2027
06051G-FS-3	BANK OF AMER CORP				1.G FE	203,022	114.0380	228,076	200,000	201,749		(344)			3.875	3.660	FA	3,229	7,750	02/03/2017	08/01/2025
06406R-AL-1	BANK OF NY MELLON CORP				1.E FE	205,726	106.2190	212,438	200,000	204,888		(838)			2.100	1.430	AO	782	2,100	04/24/2020	10/24/2024
084670-BS-6	BERKSHIRE HATHAWAY INC			2	1.C FE	249,765	111.7630	279,408	250,000	249,869		23			3.125	3.130	MS	2,300	7,813	03/08/2016	03/15/2026
110122-CW-6	BRISTOL-MYERS SQUIBB			1	1.F FE	204,173	104.7700	209,540	200,000	203,267		(906)			3.250	2.210	FA	2,456	3,250	07/15/2020	08/15/2022
126650-CL-2	CVS HLTH CORP			2	2.B FE	264,330	113.2460	283,115	250,000	261,087		(2,392)			3.875	2.770	JJ	4,332	9,688	08/16/2019	07/20/2025
14040H-AY-1	CAPITAL ONE FINL				2.B FE	166,623	102.3150	153,473	150,000	151,427		(2,590)			4.750	2.950	JJ	3,285	7,125	08/26/2014	07/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
149123-BV-2	CATERPILLAR INC				1.G FE	257,050	101.4370	253,593	250,000	250,944		(2,284)			3.900	2.950	MN	921	9,750	03/29/2018	05/27/2021
166764-BL-3	CHEVRON CORP			2	1.C FE	221,063	111.0080	249,768	225,000	222,550		412			2.954	3.170	MN	831	6,647	03/23/2017	05/16/2026
17275R-BL-5	CISCO SYS INC			2	1.E FE	241,385	109.9250	274,813	250,000	244,416		885			2.500	2.920	MS	1,753	6,250	06/09/2017	09/20/2026
172967-JP-7	CITIGROUP INC				2.A FE	247,867	111.0480	277,620	250,000	248,845		243			3.300	3.410	AO	1,467	8,250	12/06/2016	04/27/2025
191216-CU-2	COCA-COLA CO/THE			1,2	1.E FE	200,512	103.2430	206,486	200,000	200,466		(46)			1.450	1.410	JD	242	1,692	04/29/2020	06/01/2027
202795-JN-1	COMMONWEALTH EDISON CO			1,2	1.F FE	175,154	118.2860	177,429	150,000	174,531		(622)			3.700	1.360	FA	2,097		10/16/2020	08/15/2028
20826F-AD-8	CONOCOPHILLIPS			2	1.F FE	100,185	109.5210	109,521	100,000	100,098		(24)			3.350	3.320	MN	428	3,350	01/31/2017	11/15/2024
25466A-AJ-0	DISCOVER BK			2	2.B FE	257,820	111.9940	279,985	250,000	256,407		(1,095)			3.450	2.920	JJ	3,690	8,625	09/11/2019	07/27/2026
254687-FL-5	WALT DISNEY CO/THE			1,2	1.G FE	205,962	104.2750	208,550	200,000	205,926		(36)			2.000	1.620	MS	1,333		12/09/2020	09/01/2029
25746U-CY-3	DOMINION ENERGY INC			1,2	2.B FE	125,016	119.9500	149,938	125,000	125,016					4.250	4.240	JD	443	5,313	10/26/2018	06/01/2028
26875P-AM-3	EOG RESOURCES INC			2	1.G FE	189,998	109.9990	208,998	190,000	189,998					3.150	3.150	AO	1,496	5,985	03/12/2015	04/01/2025
26884A-BL-6	ERP OPERATING LP			1,2	1.G FE	258,198	111.5150	278,788	250,000	257,200		(772)			3.000	2.610	JJ	3,750	7,604	09/09/2019	07/01/2029
291011-BL-7	EMERSON ELEC CO			1,2	1.F FE	199,820	105.5820	211,164	200,000	199,835		15			1.800	1.810	AO	760	1,660	04/27/2020	10/15/2027
29379V-BV-4	ENTERPRISE PRODS OPERATIONS			1,2	2.A FE	259,763	111.0750	277,688	250,000	258,905		(858)			3.125	2.640	JJ	3,277	3,906	01/31/2020	07/31/2029
31677Q-BC-2	FIFTH THIRD BK			2	1.G FE	201,604	101.7180	203,436	200,000	200,243		(356)			2.875	2.690	AO	1,438	5,750	12/28/2016	10/01/2021
354613-AK-7	FRANKLIN RESOURCES INC				1.F FE	122,283	108.9760	136,220	125,000	123,525		320			2.850	3.140	MS	901	3,563	12/06/2016	03/30/2025
36962G-5J-9	GENERAL ELEC CAP CORP				2.B FE	250,701	103.2940	258,235	250,000	250,068		(82)			4.650	4.610	AO	2,390	11,625	10/13/2011	10/17/2021
375558-AZ-6	GILEAD SCIENCES INC			2	2.A FE	267,525	110.5730	276,433	250,000	258,700		(2,133)			3.500	2.540	FA	3,646	8,750	09/02/2016	02/01/2025
38148L-AE-6	GOLDMAN SACHS GRP INC			2	2.A FE	250,723	112.1330	280,333	250,000	250,371		(79)			3.750	3.710	MN	1,016	9,375	01/28/2016	05/22/2025
40414L-AK-5	HEALTHPEAK PPTYS			2	2.A FE	107,008	109.7690	109,769	100,000	105,231		(1,712)			4.200	2.330	MS	1,400	4,200	12/13/2019	03/01/2024
437076-BM-3	HOME DEPOT INC			2	1.F FE	248,738	111.7320	279,330	250,000	249,303		121			3.000	3.050	AO	1,875	7,500	02/03/2016	04/01/2026
460146-CL-5	INTERNATIONAL PAPER CO			2	2.B FE	102,046	113.3120	113,312	100,000	101,118		(210)			3.800	3.540	JJ	1,752	3,800	03/30/2016	01/15/2026
478160-CJ-1	JOHNSON & JOHNSON			1,2	1.A FE	199,966	108.2740	216,548	200,000	199,985		3			2.625	2.620	JJ	2,421	5,250	11/08/2017	01/15/2025
49326E-ED-1	KEYCORP				2.A FE	158,418	101.0570	151,586	150,000	150,678		(2,896)			5.100	3.110	MS	2,061	7,650	03/29/2018	03/24/2021
548661-DX-2	LOWE'S COS INC			1,2	2.A FE	124,911	100.5930	125,742	125,000	124,913		2			1.300	1.310	AO	311		10/07/2020	04/15/2028
55279H-AL-4	MANUFACTURERS & TRADERS			2	1.F FE	249,650	102.8260	257,065	250,000	249,899		71			2.500	2.530	MN	747	6,250	05/15/2017	05/18/2022
594918-BA-1	MICROSOFT CORP			2	1.A FE	149,741	102.2020	153,303	150,000	149,956		39			2.375	2.400	FA	1,376	3,563	02/09/2015	02/12/2022
61746B-ED-4	MORGAN STANLEY				2.A FE	248,478	101.9700	254,925	250,000	249,703		330			2.625	2.760	MN	802	6,563	02/23/2017	11/17/2021
655844-BG-2	NORFOLK STHRN CORP			2	2.A FE	149,133	101.9050	152,858	150,000	149,909		97			3.250	3.310	JD	406	4,875	11/14/2011	12/01/2021
665859-AU-8	NORTHERN TRST CO			2	1.E FE	265,680	113.4730	283,683	250,000	263,621		(1,508)			3.150	2.400	MN	1,269	7,875	08/14/2019	05/03/2029
674599-CW-3	OCCIDENTAL PETROLEUM			1,2	3.C FE	250,045	96.3840	240,960	250,000	240,960	(9,075)	(8)			2.900	2.890	FA	2,739	7,391	08/14/2019	08/15/2024
68389X-BB-0	ORACLE CORP			2	1.G FE	155,372	102.6470	153,971	150,000	153,631		(1,741)			2.500	0.480	MN	479	1,875	05/29/2020	05/15/2022
69349L-AQ-1	PNC BK NA			2	1.G FE	249,928	115.4240	288,560	250,000	249,966		6			4.200	4.200	MN	1,750	10,500	10/21/2013	11/01/2025
69371R-Q2-5	PACCAR FINL CORP				1.E FE	250,883	105.9410	264,853	250,000	250,650		(171)			2.150	2.070	FA	2,031	5,375	08/16/2019	08/15/2024
713448-DT-2	PEPSICO INC			1,2	1.E FE	299,394	102.4680	307,404	300,000	299,831		123			2.250	2.290	MN	1,106	6,750	04/27/2017	05/02/2022
717081-EN-9	PFIZER INC			1,2	1.F FE	162,711	107.7070	161,561	150,000	160,387		(2,324)			3.200	0.530	MS	1,413	2,400	05/26/2020	09/15/2023
808513-BA-2	SCHWAB (CHARLES) CORP			1,2	1.F FE	249,426	114.6300	286,575	250,000	249,506		50			3.250	3.270	MN	880	8,125	05/20/2019	05/22/2029
824348-AW-6	SHERWIN-WILLIAMS CO			1,2	2.C FE	188,736	113.3320	226,664	200,000	191,619		1,116			3.450	4.200	JD	575	6,900	04/27/2018	06/01/2027
857477-AM-5	STATE STREET CORP				1.F FE	199,520	109.6450	219,290	200,000	199,843		51			3.700	3.720	MN	843	7,400	11/14/2013	11/20/2023
863667-AF-8	STRYKER CORP			2	2.A FE	250,153	108.9770	272,443	250,000	250,071		(20)			3.375	3.360	MN	1,078	8,438	01/27/2016	05/15/2024
89236T-CQ-6	TOYOTA MTR CREDIT CORP				1.E FE	254,300	103.8890	259,723	250,000	251,087		(687)			2.800	2.500	JJ	3,267	7,000	02/01/2016	07/13/2022
907818-EH-7	UNION PACIFIC CORP			2	2.A FE	198,116	109.2720	218,544	200,000	198,960		184			2.750	2.850	MS	1,833	5,500	02/25/2016	03/01/2026
91159H-HC-7	US BANCORP			2	1.E FE	248,684	103.0590	257,648	250,000	249,819		145			3.000	3.060	MS	2,208	7,500	03/14/2012	03/15/2022
92343V-DY-7	VERIZON COMMUNICATIONS			1	2.A FE	257,288	117.7920	294,480	250,000	255,023		(706)			4.125	3.750	MS	3,008	10,313	08/18/2017	03/16/2027
931142-DH-3	WALMART INC			2	1.C FE	157,913	104.6150	156,923	150,000	156,135		(1,778)			2.550	0.510	AO	850	1,913	05/26/2020	04/11/2023
94106L-BD-0	WASTE MGMT INC			2	2.A FE	249,745	104.3700	260,925	250,000	249,909		37			2.400	2.410	MN	767	6,000	05/09/2016	05/15/2023
94974B-GA-2	WELLS FARGO & CO				2.A FE	298,797	109.4960	328,488	300,000	299,380		155			3.300	3.360	MS	3,080	9,900	02/03/2017	09/09/2024
98389B-AR-1	XCEL ENERGY INC			2	2.A FE	124,484	109.9710	137,464	125,000	124,751		52			3.300	3.340	JD	344	4,125	05/27/2015	06/01/2025
99B003-63-2	UNITY BK				1.A Z	127,297	0.0000	127,297	127,297	127,297					0.694	0.690	MAT	637		04/13/2020	04/13/2022
064159-HM-1	BANK OF NOVA SCOTIA				1.C FE	249,485	100.4750	251,188	250,000	249,976		108			2.450	2.490	MS	1,684	6,125	03/17/2016	03/22/2021
13607R-AD-2	CANADIAN IMPERIAL BK				1.C FE	268,558	108.5030	271,258	250,000	264,291		(4,267)			3.500	1.330	MS	2,625	8,750	03/02/2020	09/13/2023
448055-AK-9	HUSKY ENERGY INC			2	2.C FE	142,482	107.2690	160,904	150,000	146,760		891			4.000	4.710	AO	1,267	6,000	09/15/2015	04/15/2024
78012K-KU-0	ROYAL BK OF CANADA				1.C FE	252,933	100.0870	250,218	250,000	250,032		(626)			2.500	2.240	JJ	2,813	6,250	02/24/2016	01/19/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05565Q-CD-8	BP CAP MKTS PLC		C		1.G FE	243,470	105.2230	263,058	250,000	246,844		1,267			2.750	3.310	MN	974	6,875	04/04/2018	05/10/2023
22546Q-AP-2	CREDIT SUISSE NY		C		1.F FE	255,398	110.9800	277,450	250,000	252,505		(628)			3.625	3.330	MS	2,819	9,063	01/27/2016	09/09/2024
404280-AN-9	HSBC HLDGS PLC		C		1.F FE	263,295	104.4590	261,148	250,000	252,898		(2,248)			4.000	3.040	MS	2,528	10,000	02/02/2016	03/30/2022
63254A-AN-8	NATIONAL AUSTRALIA BK		C		1.D FE	255,748	100.0600	250,150	250,000	250,046		(1,262)			2.625	2.110	JJ	3,044	6,563	04/14/2016	01/14/2021
822582-BX-9	SHELL INTL FIN		C		1.D FE	247,463	109.5860	273,965	250,000	248,474		245			2.500	2.610	MS	1,892	6,250	09/07/2016	09/12/2026
82481L-AD-1	SHIRE ACQ INV IRELAND		C	2	2.B FE	241,540	111.8320	279,580	250,000	244,499		850			3.200	3.620	MS	2,178	8,000	05/08/2017	09/23/2026
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						15,384,883	XXX	16,329,481	15,182,297	15,310,300	(9,075)	(31,650)			XXX	XXX	XXX	124,209	427,927	XXX	XXX
12667F-X9-1	CWALT 2005-3CB 1A11			4	1.D FM	483	92.4620	485	525	485	(17)	(9)			5.500	6.710	MON	2	29	04/23/2008	03/25/2035
23242M-AD-3	CWL 2006-S3 A4			4,5	1.D FM	54,236	117.1990	91,981	78,483	50,814		10,096			6.446	27.000	MON	369	5,077	12/31/2015	01/25/2029
76110W-RQ-1	RASC 2003-KS4 AI6			4,5	1.D FM	228	102.9280	241	234	234					3.870	4.150	MON	1	9	05/06/2005	05/25/2033
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						54,947	XXX	92,707	79,242	51,533	(17)	10,087			XXX	XXX	XXX	372	5,115	XXX	XXX
14315F-AE-7	CARMX 2020-3 A4			4	1.A FE	199,931	101.0160	202,033	200,000	199,940		10			0.770	0.780	MON	68	612	07/14/2020	03/16/2026
17305E-FH-3	CCCIT 2013-A9 A9			4	1.A FE	275,029	109.0400	272,601	250,000	272,196		(2,833)			3.720	0.390	MS	2,945	4,650	08/25/2020	09/08/2025
34531R-AE-7	FORDL 2020-B A4			4	1.A FE	250,820	100.6550	251,638	250,000	250,689		(132)			0.690	0.530	MON	77	575	08/25/2020	10/15/2023
36258M-AE-4	GMCAR 2019-4 A4			4	1.A FE	154,564	102.8500	154,276	150,000	153,889		(675)			1.760	0.430	MON	110	880	08/26/2020	01/16/2025
43815M-AD-8	HAROT 2019-2 A4			4	1.A FE	249,943	103.8870	259,718	250,000	249,970		17			2.540	2.540	MON	176	6,350	05/21/2019	03/21/2025
44933F-AD-8	HART 2020-B A4			4	1.A FE	299,948	100.6830	302,052	300,000	299,955		7			0.620	0.620	MON	83	739	07/14/2020	12/15/2025
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,430,235	XXX	1,442,318	1,400,000	1,426,639		(3,606)			XXX	XXX	XXX	3,459	13,806	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						16,870,065	XXX	17,864,506	16,661,539	16,788,472	(9,092)	(25,169)			XXX	XXX	XXX	128,040	446,848	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7699999. Total - Issuer Obligations						22,086,864	XXX	23,055,788	21,627,297	21,860,273	(9,075)	(52,670)			XXX	XXX	XXX	170,385	543,726	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						5,193,379	XXX	5,357,145	5,016,044	5,138,680	(17)	(66,610)			XXX	XXX	XXX	14,034	155,455	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						1,236,632	XXX	1,258,428	1,214,054	1,218,909		(3,551)			XXX	XXX	XXX	2,899	34,780	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,430,235	XXX	1,442,318	1,400,000	1,426,639		(3,606)			XXX	XXX	XXX	3,459	13,806	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						29,947,110	XXX	31,113,679	29,257,395	29,644,501	(9,092)	(126,437)			XXX	XXX	XXX	190,777	747,767	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 12,346,208 1B ...$ 849,845 1C ..$ 2,703,224 1D ..$ 781,266 1E ..$ 2,162,047 1F ...$ 2,665,485 1G ..$ 2,510,446

2A ..$ 3,175,349 2B ..$ 1,591,929 2C ..$ 617,742

3A ..$ 3B ...$ 3C ..$ 240,960

4A ..$ 4B ...$ 4C ..$

5A ..$ 5B ...$ 5C ..$

6 ....$

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
99P000-09-6	J P MORGAN			1,460.000	0.00	0.000	145,701	99.795	145,701	148,555		6,906		(1,613)			(1,613)		2.C FE	04/21/2008
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							145,701	XXX	145,701	148,555		6,906		(1,613)			(1,613)		XXX	XXX
8999999 - Total Preferred Stocks							145,701	XXX	145,701	148,555		6,906		(1,613)			(1,613)		XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ ..... 1B ...$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ...$ ..... 1G ..$ .....
2A ..$ ..... 2B ...$ ..... 2C ..$ 145,701
3A ..$ ..... 3B ...$ ..... 3C ..$ .....
4A ..$ ..... 4B ...$ ..... 4C ..$ .....
5A ..$ ..... 5B ...$ ..... 5C ..$ .....
6 ....$ .....

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00206R-10-2	AT&T INC			463.000	13,316	28.760	13,316	13,601		241		(285)		(285)		09/04/2020	
002824-10-0	ABBOTT LABS			396.000	43,358	109.490	43,358	39,629		163		3,729		3,729		09/23/2020	
00287Y-10-9	ABBVIE INC			171.000	18,323	107.150	18,323	16,358		202		1,965		1,965		09/03/2020	
00507V-10-9	ACTIVISION BLIZZARD			137.000	12,720	92.850	12,720	11,233				1,487		1,487		08/19/2020	
008492-10-0	AGREE REALTY CORP			105.000	6,991	66.580	6,991	7,028	65	63		(37)		(37)		07/02/2020	
015271-10-9	ALEXANDRIA REAL ESTATE			50.000	8,911	178.220	8,911	8,195	55	53		717		717		07/02/2020	
015351-10-9	ALEXION PHARMA INC			88.000	13,749	156.240	13,749	9,324				4,425		4,425		08/19/2020	
02079K-10-7	ALPHABET INC CL C			24.000	42,045	1,751.880	42,045	37,644				4,401		4,401		09/04/2020	
02079K-30-5	ALPHABET INC CL A			12.000	21,032	1,752.640	21,032	18,839				2,193		2,193		08/19/2020	
023135-10-6	AMAZON.COM INC			15.000	48,854	3,256.930	48,854	49,584				(730)		(730)		08/19/2020	
02665T-30-6	AMERICAN HOMES 4 RENT CL A			330.000	9,900	30.000	9,900	9,063	17	17		837		837		07/02/2020	
03027X-10-0	AMERICAN TWR CORP			238.000	53,421	224.460	53,421	62,431	288	271		(9,010)		(9,010)		09/03/2020	
03064D-10-8	AMERICOLD REALTY TRST			267.000	9,967	37.330	9,967	9,833	56	56		134		134		07/02/2020	
03076C-10-6	AMERIPRISE FINL INC			156.000	30,315	194.330	30,315	24,000		241		6,316		6,316		09/03/2020	
031100-10-0	AMETEK INC			98.000	11,852	120.940	11,852	9,307		35		2,545		2,545		08/19/2020	
036752-10-3	ANTHEM INC			48.000	15,412	321.090	15,412	12,912		91		2,500		2,500		09/03/2020	
037833-10-0	APPLE INC			702.000	93,148	132.690	93,148	76,578		212		16,570		16,570		09/03/2020	
038222-10-5	APPLIED MATERIALS INC			207.000	17,864	86.300	17,864	13,411		69		4,453		4,453		08/19/2020	
039483-10-2	ARCHER-DANIELS-MIDLAND			378.000	19,055	50.410	19,055	16,357		204		2,698		2,698		09/03/2020	
060505-10-4	BANK OF AMER CORP			1,162.000	35,220	30.310	35,220	29,088		311		6,132		6,132		09/03/2020	
075887-10-9	BECTON DICKINSON & CO			61.000	15,263	250.220	15,263	15,419		99		(156)		(156)		09/03/2020	
09247X-10-1	BLACKROCK INC			66.000	47,622	721.540	47,622	37,815		425		9,806		9,806		09/03/2020	
101121-10-1	BOSTON PPTYS INC			98.000	9,264	94.530	9,264	9,482	96	60		(218)		(218)		11/24/2020	
101137-10-7	BOSTON SCIENTIFIC CORP			321.000	11,540	35.950	11,540	11,924				(384)		(384)		08/19/2020	
11135F-10-1	BROADCOM INC			85.000	37,217	437.850	37,217	28,055		582		9,163		9,163		09/03/2020	
12504L-10-9	CBRE GRP INC			238.000	14,927	62.720	14,927	10,893				4,034		4,034		07/02/2020	
133131-10-2	CAMDEN PPTY TRST			88.000	8,793	99.920	8,793	8,256	73	73		537		537		07/02/2020	
14174T-10-7	CARETRUST REIT INC			305.000	6,765	22.180	6,765	5,166	76	76		1,599		1,599		07/02/2020	
14912Y-20-2	CATCHMARK TIMBER TRST			558.000	5,223	9.360	5,223	4,907		151		316		316		07/02/2020	
166764-10-0	CHEVRON CORP			265.000	22,379	84.450	22,379	22,580		506		(201)		(201)		09/03/2020	
17275R-10-2	CISCO SYS INC			719.000	32,175	44.750	32,175	30,461		259		1,714		1,714		09/04/2020	
172967-42-4	CITIGROUP INC			763.000	47,047	61.660	47,047	39,252		583		7,794		7,794		09/03/2020	
191216-10-0	COCA-COLA CO/THE			262.000	14,368	54.840	14,368	12,758		215		1,610		1,610		09/03/2020	
20030N-10-1	COMCAST CORP NEW CL A			631.000	33,064	52.400	33,064	27,249		145		5,815		5,815		09/03/2020	
20825C-10-4	CONOCOPHILLIPS			246.000	9,838	39.990	9,838	9,789		157		49		49		08/19/2020	
21036P-10-8	CONSTELLATION BRANDS INC-A			50.000	10,953	219.050	10,953	9,075		56		1,878		1,878		08/19/2020	
217204-10-6	COPART INC			107.000	13,616	127.250	13,616	9,836				3,780		3,780		08/19/2020	
22160K-10-5	COSTCO WHOLESALE CORP NEW			39.000	14,694	376.780	14,694	13,067		431		1,628		1,628		08/19/2020	
22822V-10-1	CROWN CASTLE INTL CORP			113.000	17,988	159.190	17,988	19,252		286		(1,264)		(1,264)		07/02/2020	
23283R-10-0	CYRUSONE INC			145.000	10,607	73.150	10,607	10,868	74	74		(261)		(261)		07/02/2020	
235851-10-2	DANAHER CORP			122.000	27,101	222.140	27,101	23,540	22	22		3,561		3,561		09/03/2020	
253868-10-3	DIGITAL REALTY TRST INC			72.000	10,045	139.510	10,045	10,698	81	81		(654)		(654)		07/02/2020	
254687-10-6	WALT DISNEY CO/THE			297.000	53,810	181.180	53,810	36,959				16,851		16,851		09/03/2020	
256677-10-5	DOLLAR GEN CORP			45.000	9,464	210.300	9,464	8,792		16		672		672		08/19/2020	
260003-10-8	DOVER CORP			137.000	17,296	126.250	17,296	14,930		68		2,366		2,366		09/04/2020	
26614N-10-2	DUPONT DE NEMOURS INC			476.000	33,848	71.110	33,848	27,122		171		6,726		6,726		09/04/2020	
26875P-10-1	EOG RESOURCES INC			115.000	5,735	49.870	5,735	5,232		64		503		503		08/19/2020	
27616P-10-3	EASTERLY GVT PPTYS			410.000	9,287	22.650	9,287	9,589		213		(303)		(303)		07/02/2020	
277432-10-0	EASTMAN CHEM CO			215.000	21,560	100.280	21,560	16,248	148	142		5,312		5,312		09/03/2020	
281020-10-7	EDISON INTL			326.000	20,479	62.820	20,479	17,492	216	208		2,987		2,987		09/04/2020	
29261A-10-0	ENCOMPASS HLTH CORP			183.000	15,132	82.690	15,132	12,073	51	51		3,059		3,059		09/03/2020	
29444U-70-0	EQUINIX INC			58.000	41,422	714.180	41,422	42,215		285		(793)		(793)		08/19/2020	
29476L-10-7	EQUITY RESIDENTIAL			68.000	4,031	59.280	4,031	4,181	41			(150)		(150)		11/24/2020	
302491-30-3	FMC CORP			96.000	11,033	114.930	11,033	10,195	46	42		838		838		08/19/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
302520-10-1	FNB CORP			1,597.000	15,172	9.500	15,172	11,991		284		3,180		3,180		09/03/2020	
30303M-10-2	FACEBOOK INC			53.000	14,477	273.160	14,477	13,644				834		834		08/19/2020	
31620R-30-3	FIDELITY NATL FIN			406.000	15,871	39.090	15,871	13,279		280		2,591		2,591		09/03/2020	
31847R-10-2	FIRST AMERN FINL CORP			215.000	11,100	51.630	11,100	11,366		194		(265)		(265)		09/03/2020	
339041-10-5	FLEETCOR TECHS			37.000	10,095	272.830	10,095	9,206				888		888		08/19/2020	
36467J-10-8	GAMING AND LEISURE PPTYS			238.981	10,133	42.400	10,133	8,378		281		1,755		1,755		12/24/2020	
369550-10-8	GENERAL DYNAMICS CORP			128.000	19,049	148.820	19,049	19,196		141		(147)		(147)		09/04/2020	
37045V-10-0	GENERAL MTRS CO			377.000	15,698	41.640	15,698	10,596				5,102		5,102		09/03/2020	
376536-10-8	GLADSTONE COMMERCIAL CORP			275.000	4,950	18.000	4,950	5,139		207		(189)		(189)		07/02/2020	
379378-20-1	GLOBAL NET LEASE INC			336.000	5,759	17.140	5,759	5,682		269		77		77		07/02/2020	
37954A-20-4	GLOBAL MED REIT INC			374.000	4,884	13.060	4,884	4,201	75	75		683		683		07/02/2020	
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE			154.000	9,768	63.430	9,768	4,415	52	52		5,353		5,353		07/02/2020	
416515-10-4	HARTFORD FINL SVCS GRP			262.000	12,833	48.980	12,833	10,611	85	43		2,222		2,222		09/03/2020	
42225P-50-1	HEALTHCARE TRST OF AMER			255.000	7,023	27.540	7,023	6,775		82		248		248		07/02/2020	
437076-10-2	HOME DEPOT INC			154.000	40,905	265.620	40,905	41,299		312		(394)		(394)		09/04/2020	
438516-10-6	HONEYWELL INTL			232.000	49,346	212.700	49,346	36,420		306		12,927		12,927		09/04/2020	
443510-60-7	HUBBELL INC			101.000	15,836	156.790	15,836	13,796		158		2,040		2,040		09/03/2020	
444859-10-2	HUMANA INC			29.000	11,898	410.270	11,898	11,715	18	18		183		183		08/19/2020	
447011-10-7	HUNTSMAN CORP			647.000	16,266	25.140	16,266	13,464		210		2,801		2,801		09/03/2020	
45781V-10-1	INNOVATIVE INDUSTRIAL PPTYS			30.000	5,494	183.130	5,494	4,615	37			879		879		11/24/2020	
45866F-10-4	INTERCONTINENTAL EXCH			133.000	15,334	115.290	15,334	13,318		80		2,016		2,016		08/19/2020	
46187W-10-7	INVITATION HOMES INC			979.000	29,076	29.700	29,076	27,548		252		1,528		1,528		09/03/2020	
46284V-10-1	IRON MTN INC			469.000	13,826	29.480	13,826	14,093	290	290		(266)		(266)		09/04/2020	
46625H-10-0	JPMORGAN CHASE & CO			177.000	22,491	127.070	22,491	17,771		159		4,721		4,721		09/03/2020	
469814-10-7	JACOBS ENGINEERING GRP			87.000	9,480	108.960	9,480	7,366		25		2,114		2,114		08/19/2020	
49338L-10-3	KEYSIGHT TECH INC			99.000	13,077	132.090	13,077	10,017				3,060		3,060		08/19/2020	
501889-20-8	LKQ CORP			262.000	9,233	35.240	9,233	7,544				1,689		1,689		08/19/2020	
502431-10-9	L3HARRIS TECH INC			147.000	27,786	189.020	27,786	25,682		241		2,104		2,104		09/23/2020	
512807-10-8	LAM RESEARCH CORP			91.000	42,977	472.270	42,977	31,853	118	118		11,124		11,124		09/03/2020	
526057-10-4	LENNAR CORP CL A			155.000	11,816	76.230	11,816	11,013		39		803		803		08/19/2020	
539830-10-9	LOCKHEED MARTIN CORP			45.000	15,974	354.980	15,974	16,902		170		(928)		(928)		09/03/2020	
55303A-10-5	MGM GRWTH PPTYS LLC			254.000	7,950	31.300	7,950	6,867	124	124		1,083		1,083		07/02/2020	
56585A-10-2	MARATHON PETROLEUM CORP			278.000	11,498	41.360	11,498	9,844		238		1,654		1,654		09/03/2020	
57636Q-10-4	MASTERCARD INC			55.000	19,632	356.940	19,632	17,372		22		2,260		2,260		08/19/2020	
580135-10-1	MCDONALD'S CORP			100.000	21,458	214.580	21,458	20,246		190		1,212		1,212		09/03/2020	
58463J-30-4	MEDICAL PPTYS TRST INC			500.000	10,895	21.790	10,895	9,625	135	135		1,270		1,270		07/02/2020	
58933Y-10-5	MERCK & CO INC			378.000	30,920	81.800	30,920	30,951	246	231		(30)		(30)		09/03/2020	
594918-10-4	MICROSOFT CORP			391.000	86,966	222.420	86,966	83,385		312		3,581		3,581		09/03/2020	
609207-10-5	MONDELEZ INTL INC			577.000	33,737	58.470	33,737	31,636	182	182		2,101		2,101		09/03/2020	
617446-44-8	MORGAN STANLEY NEW			694.000	47,560	68.530	47,560	35,674		364		11,886		11,886		09/03/2020	
629377-50-8	NRG ENERGY INC			869.000	32,631	37.550	32,631	28,929		348		3,702		3,702		09/23/2020	
65339F-10-1	NEXTERA ENERGY INC			544.000	41,970	77.150	41,970	36,825		325		5,144		5,144		09/03/2020	
65341D-10-2	NEXPOINT RESIDL TRST			169.000	7,150	42.310	7,150	6,055		110		1,095		1,095		07/02/2020	
666807-10-2	NORTHROP GRUMMAN CORP			36.000	10,970	304.720	10,970	11,569		86		(599)		(599)		09/23/2020	
69007J-10-6	OUTFRONT MEDIA INC			384.000	7,511	19.560	7,511	5,499				2,012		2,012		07/02/2020	
718172-10-9	PHILIP MORRIS INTL INC			506.000	41,892	82.790	41,892	38,941	607	607		2,951		2,951		09/03/2020	
742718-10-9	PROCTER & GAMBLE CO			201.000	27,967	139.140	27,967	26,567		236		1,400		1,400		09/03/2020	
74340W-10-3	PROLOGIS INC			601.000	59,896	99.660	59,896	57,756		697		2,140		2,140		09/03/2020	
74736A-10-3	QTS REALTY TRST INC CL C			142.000	8,787	61.880	8,787	9,282	67	67		(495)		(495)		07/02/2020	
74762E-10-2	QUANTA SVCS INC			197.000	14,188	72.020	14,188	8,628	12	10		5,560		5,560		08/19/2020	
75513E-10-1	RAYTHEON TECH			386.000	27,603	71.510	27,603	23,678		227		3,925		3,925		09/04/2020	
756109-10-4	REALTY INCOME CORP			217.000	13,491	62.170	13,491	13,237	51	226		254		254		11/24/2020	
758849-10-3	REGENCY CTRS CORP			136.000	6,200	45.590	6,200	6,252	81	81		(52)		(52)		07/02/2020	
76680R-20-6	RINGCENTRAL INC-CL A			35.000	13,264	378.970	13,264	10,005				3,259		3,259		08/19/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
784860-10-1	SVB FINL GRP			24.000	9,308	387.830	9,308	5,489				3,819		3,819		08/19/2020	
79466L-30-2	SALESFORCE.COM INC			73.000	16,245	222.530	16,245	14,826				1,419		1,419		08/19/2020	
816851-10-9	SEMPRA ENERGY			59.000	7,517	127.410	7,517	7,328	62	62		189		189		08/19/2020	
81762P-10-2	SERVICENOW INC			24.000	13,210	550.430	13,210	11,125				2,086		2,086		09/23/2020	
828806-10-9	SIMON PPTY GRP INC			93.000	7,931	85.280	7,931	8,293	121			(362)		(362)		11/24/2020	
862121-10-0	STORE CAP CORP			240.000	8,155	33.980	8,155	5,666	86	86		2,489		2,489		07/02/2020	
866674-10-4	SUN COMMUNITIES INC			86.000	13,068	151.950	13,068	12,191	68	68		877		877		07/02/2020	
87165B-10-3	SYNCHRONY FINL			739.000	25,651	34.710	25,651	17,635		244		8,016		8,016		09/03/2020	
872590-10-4	T-MOBILE US INC			98.000	13,215	134.850	13,215	10,931				2,284		2,284		08/19/2020	
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE			102.000	21,195	207.790	21,195	15,936				5,258		5,258		09/03/2020	
87612E-10-6	TARGET CORP			155.000	27,362	176.530	27,362	20,457		167		6,905		6,905		09/03/2020	
879369-10-6	TELEFLEX INC			28.000	11,524	411.570	11,524	10,282		14		1,242		1,242		08/19/2020	
883556-10-2	THERMO FISHER SCIENTIFIC			86.000	40,057	465.780	40,057	34,942	19	19		5,115		5,115		09/03/2020	
887389-10-4	TIMKEN CO			271.000	20,965	77.360	20,965	13,964		116		7,001		7,001		09/03/2020	
903002-10-3	UMH PPTYS INC			445.000	6,590	14.810	6,590	5,783		160		807		807		07/02/2020	
91324P-10-2	UNITEDHEALTH GRP INC			57.000	19,989	350.680	19,989	17,629		143		2,360		2,360		08/19/2020	
91913Y-10-0	VALERO ENERGY CORP NEW			200.000	11,314	56.570	11,314	10,818		289		496		496		09/03/2020	
92276F-10-0	VENTAS INC			74.000	3,629	49.040	3,629	3,737	33			(109)		(109)		11/24/2020	
92343V-10-4	VERIZON COMMUNICATIONS			207.000	12,161	58.750	12,161	11,994		130		167		167		09/03/2020	
92532F-10-0	VERTEX PHARMA INC			45.000	10,635	236.340	10,635	12,780				(2,145)		(2,145)		08/19/2020	
925652-10-9	VICI PPTYS INC			378.000	9,639	25.500	9,639	7,869	125	125		1,770		1,770		07/02/2020	
92826C-83-9	VISA INC CL A			90.000	19,686	218.730	19,686	17,878		43		1,808		1,808		08/19/2020	
92840M-10-2	VISTRA ENERGY CORP			843.000	16,573	19.660	16,573	15,942		228		632		632		09/04/2020	
931142-10-3	WALMART INC			92.000	13,262	144.150	13,262	12,200	50	25		1,062		1,062		08/19/2020	
95040Q-10-4	WELLTOWER INC			89.000	5,751	64.620	5,751	5,811				(60)		(60)		11/24/2020	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					2,645,434	XXX	2,645,434	2,329,009	4,149	18,793		316,426		316,426		XXX	XXX
62989*-10-5	NAMIC INS CO INC			754.000	237,299	314.720	237,299	47,725				(1,808)		(1,808)		03/31/1995	
99C000-85-0	FHLBI			1,077.000	107,700	100.000	107,700	107,700		2,425						04/10/2014	
99C002-21-1	POPLAR			240.000	2,482	10.342	2,482	2,400								04/28/2006	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					347,481	XXX	347,481	157,825		2,425		(1,808)		(1,808)		XXX	XXX
42817@-10-3	HETUCK INS AGY INC			50.000	50,430	1,008.600	50,430	2,500				1,878		1,878		04/25/1962	
43688@-10-7	HOME AND FARM INS CO			6,000.000	7,320,651	1,220.108	7,320,651	5,523,576				243,983		243,983		08/25/2005	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					7,371,081	XXX	7,371,081	5,526,076				245,861		245,861		XXX	XXX
022865-10-9	AMANA INC FD			902.975	50,937	56.410	50,937	36,523		530		3,113		3,113		12/18/2020	
128119-87-2	CALAMOS GRWTH & INC-O			262.799	10,233	38.940	10,233	7,563		205		1,537		1,537		12/24/2020	
192476-50-5	COHEN & STEERS REALTY-INC			1,484.557	90,573	61.010	90,573	101,362		749		(10,789)		(10,789)		12/14/2020	
19765L-69-4	COLUMBIA STRATEGIC INC			1,833.558	45,234	24.670	45,234	43,862		517		1,372		1,372		12/15/2020	
277907-20-0	EATON VANCE INC FD BOS			2,555.773	14,261	5.580	14,261	14,544		999		(119)		(119)		12/31/2020	
353496-85-4	FRANKLIN UTILS FD-ADV			6,437.896	127,857	19.860	127,857	108,699		3,296		(11,791)		(11,791)		12/02/2020	
38143Q-10-7	GOLDMAN SACHS ACTIVEBETA			6,819.000	217,526	31.900	217,526	205,230		1,028		12,296		12,296		12/23/2020	
47103C-18-3	JANUS HENDERSON SMALL CAP			1,593.175	33,855	21.250	33,855	34,968		358		(2,705)		(2,705)		12/22/2020	
47103C-70-4	JANUS BALANCED FD-I			4,828.122	198,194	41.050	198,194	148,442		2,826		19,957		19,957		12/18/2020	
4812C0-49-8	JPMORGAN EQUITY INC			15,017.959	296,304	19.730	296,304	215,580		5,281		5,359		5,359		12/30/2020	
55273G-29-8	MFS INTL DIVERSIFICATION-I			3,708.017	88,585	23.890	88,585	60,298		782		10,271		10,271		12/30/2020	
74253Q-74-7	PRINCIPAL MIDCAP FD-INSTL			2,334.313	84,385	36.150	84,385	41,217				12,123		12,123		12/14/2020	
78464A-30-0	SPDR S&P 600 SMALL CAP VAL			7.046	466	66.193	466	326		3		140		140		12/24/2020	
922038-60-9	VANGUARD STRAT S/C EQ			7,800.000	275,652	35.340	275,652	210,600		3,421		65,052		65,052		07/14/2020	
92837F-82-1	VIRTUS SEIX US GOVT SEC			2,162.051	21,707	10.040	21,707	21,848		212		86		86		12/31/2020	
9499999. Subtotal - Mutual Funds					1,555,769	XXX	1,555,769	1,251,062		20,207		105,902		105,902		XXX	XXX
9799999 - Total Common Stocks					11,919,765	XXX	11,919,765	9,263,972	4,149	41,425		666,381		666,381		XXX	XXX
9899999 - Total Preferred and Common Stocks					12,065,466	XXX	12,065,466	9,412,527	4,149	48,331		664,768		664,768		XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-U2-4	US TREASURY N/B		12/02/2020	WELLSCORP		216,922	200,000	199
912828-XT-2	US TREASURY N/B		12/02/2020	VARIOUS		425,859	400,000	44
912828-Z9-4	US TREASURY N/B		11/02/2020	VARIOUS		954,039	900,000	2,058
912828-ZN-3	US TREASURY N/B		05/26/2020	BARCLAYS AMERICAN		149,678	150,000	55
0599999. Subtotal - Bonds - U.S. Governments						1,746,498	1,650,000	2,356
419792-YR-1	HAWAII ST		08/06/2020	BOAMUNI		250,000	250,000	
60412A-VZ-3	MINNESOTA ST		08/12/2020	WELLSMUNI		250,813	250,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						500,813	500,000	
072024-WS-7	BAY AREA TOLL AUTH CA		09/02/2020	MORGAN STANLEY		114,574	105,000	1,149
235241-VN-3	DALLAS TX RAPID TRAN SALES TAX		10/30/2020	LOOPCAP		200,000	200,000	
3132DV-5X-9	FHLMC SD8062		05/07/2020	JPM-MTGS		315,402	298,871	299
3133EL-4F-8	FFCB		08/21/2020	VINING SPARKS		250,350	250,000	25
3140JX-RN-0	FNMA #B03192		03/02/2020	CANTOR FITZGERALD & CO		252,129	244,156	61
3140X7-7H-6	FNMA #FM4495		11/06/2020	PERFTRUST		239,791	229,500	140
3140X7-VV-8	FNMA #FM4227		09/18/2020	JPM-MTGS		259,723	246,220	222
3199999. Subtotal - Bonds - U.S. Special Revenues						1,631,969	1,573,747	1,896
00206R-KG-6	AT&T INC		12/09/2020	BNP		202,324	200,000	1,164
02665W-DJ-7	AMERICAN HONDA FIN		12/09/2020	BNP		187,276	175,000	1,748
06406R-AL-1	BANK OF NY MELLON CORP		04/24/2020	KEY MCD		205,726	200,000	47
110122-CW-6	BRISTOL-MYERS SQUIBB		07/15/2020	EXCHANGE		204,173	200,000	2,708
14315F-AE-7	CARMX 2020-3 A4		07/14/2020	BARCLAYS AMERICAN		199,931	200,000	
17305E-FH-3	CCCIT 2013-A9 A9		08/25/2020	BNP-MTGS		275,029	250,000	4,392
191216-CU-2	COCA-COLA CO/THE		04/29/2020	ISAAK		200,512	200,000	
202795-JN-1	COMMONWEALTH EDISON CO		10/16/2020	JP MORGAN		175,154	150,000	1,002
23242M-AD-3	CWL 2006-S3 A4		12/31/2020	ADJUSTMENT		4,029	4,029	
254687-FL-5	WALT DISNEY CO/THE		12/09/2020	SIG		205,962	200,000	1,111
291011-BL-7	EMERSON ELEC CO		04/27/2020	JP MORGAN		199,820	200,000	
29379V-BV-4	ENTERPRISE PRODS OPERATIONS		01/31/2020	TD		259,763	250,000	87
34531R-AE-7	FORDL 2020-B A4		08/25/2020	GOLDMANMTG		250,820	250,000	58
36258M-AE-4	GMCAR 2019-4 A4		08/26/2020	BOAMTG		154,564	150,000	88
44933F-AD-8	HART 2020-B A4		07/14/2020	CITI-MTG		299,948	300,000	
548661-DX-2	LOWE'S COS INC		10/07/2020	WELLSCORP		124,911	125,000	
68389X-BB-0	ORACLE CORP		05/29/2020	GOLDMAN SACHS		155,372	150,000	177
717081-EN-9	PFIZER INC		05/26/2020	WELLSCORP		162,711	150,000	973
931142-DH-3	WALMART INC		05/26/2020	MITSUBISHI		157,913	150,000	499
99B003-63-2	UNITY BK		04/13/2020	US BANK		127,297	127,297	
13607R-AD-2	CANADIAN IMPERIAL BK		03/02/2020	CITIGROUP/ELECTRONIC		268,558	250,000	4,156
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,021,793	3,881,326	18,210
8399997. Total - Bonds - Part 3						7,901,073	7,605,073	22,462
8399998. Total - Bonds - Part 5						344,998	340,000	2,362
8399999. Total - Bonds						8,246,071	7,945,073	24,824
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
00206R-10-2	AT&T INC		09/04/2020	US BANK	463.000	13,601		
002824-10-0	ABBOTT LABS		09/23/2020	US BANK	396.000	39,629		
00287Y-10-9	ABBVIE INC		09/03/2020	US BANK	171.000	16,358		
00507V-10-9	ACTIVISION BLIZZARD		08/19/2020	US BANK	137.000	11,233		
008492-10-0	AGREE REALTY CORP		07/02/2020	US BANK	105.000	7,028		
015271-10-9	ALEXANDRIA REAL ESTATE		07/02/2020	US BANK	50.000	8,195		
015351-10-9	ALEXION PHARMA INC		08/19/2020	US BANK	88.000	9,324		
02079K-10-7	ALPHABET INC CL C		09/04/2020	US BANK	25.000	39,219		
02079K-30-5	ALPHABET INC CL A		08/19/2020	US BANK	13.000	20,412		
023135-10-6	AMAZON.COM INC		08/19/2020	US BANK	17.000	56,196		
02665T-30-6	AMERICAN HOMES 4 RENT CL A		07/02/2020	US BANK	387.000	10,628		
03027X-10-0	AMERICAN TWR CORP		09/03/2020	US BANK	238.000	62,431		
03064D-10-8	AMERICOLD REALTY TRST		07/02/2020	US BANK	267.000	9,833		
03076C-10-6	AMERIPRISE FINL INC		09/03/2020	US BANK	156.000	24,000		
031100-10-0	AMETEK INC		08/19/2020	US BANK	98.000	9,307		
036752-10-3	ANTHEM INC		09/03/2020	US BANK	48.000	12,912		
037833-10-0	APPLE INC		09/03/2020	US BANK	263.000	78,564		
038222-10-5	APPLIED MATERIALS INC		08/19/2020	US BANK	207.000	13,411		

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
039483-10-2	ARCHER-DANIELS-MIDLAND		09/03/2020	US BANK	378.000	16,357		
060505-10-4	BANK OF AMER CORP		09/03/2020	US BANK	1,162.000	29,088		
075887-10-9	BECTON DICKINSON & CO		09/03/2020	US BANK	61.000	15,419		
09247X-10-1	BLACKROCK INC		09/03/2020	US BANK	66.000	37,815		
101121-10-1	BOSTON PPTYS INC		11/24/2020	US BANK	98.000	9,482		
101137-10-7	BOSTON SCIENTIFIC CORP		08/19/2020	US BANK	321.000	11,924		
11135F-10-1	BROADCOM INC		09/03/2020	US BANK	85.000	28,055		
12504L-10-9	CBRE GRP INC		07/02/2020	US BANK	238.000	10,893		
133131-10-2	CAMDEN PPTY TRST		07/02/2020	US BANK	88.000	8,256		
14174T-10-7	CARETRUST REIT INC		07/02/2020	US BANK	305.000	5,166		
14912Y-20-2	CATCHMARK TIMBER TRST		07/02/2020	US BANK	558.000	4,907		
166764-10-0	CHEVRON CORP		09/03/2020	US BANK	265.000	22,580		
17275R-10-2	CISCO SYS INC		09/04/2020	US BANK	719.000	30,461		
172967-42-4	CITIGROUP INC		09/03/2020	US BANK	763.000	39,252		
191216-10-0	COCA-COLA CO/THE		09/03/2020	US BANK	262.000	12,758		
20030N-10-1	COMCAST CORP NEW CL A		09/03/2020	US BANK	631.000	27,249		
20825C-10-4	CONOCOPHILLIPS		08/19/2020	US BANK	246.000	9,789		
21036P-10-8	CONSTELLATION BRANDS INC-A		08/19/2020	US BANK	50.000	9,075		
217204-10-6	COPART INC		08/19/2020	US BANK	107.000	9,836		
22160K-10-5	COSTCO WHOLESALE CORP NEW		08/19/2020	US BANK	39.000	13,067		
22822V-10-1	CROWN CASTLE INTL CORP		07/02/2020	US BANK	113.000	19,252		
23283R-10-0	CYRUSONE INC		07/02/2020	US BANK	145.000	10,868		
235851-10-2	DANAHER CORP		09/03/2020	US BANK	122.000	23,540		
253868-10-3	DIGITAL REALTY TRST INC		07/02/2020	US BANK	72.000	10,698		
254687-10-6	WALT DISNEY CO/THE		09/03/2020	US BANK	297.000	36,959		
256677-10-5	DOLLAR GEN CORP		08/19/2020	US BANK	45.000	8,792		
260003-10-8	DOVER CORP		09/04/2020	US BANK	137.000	14,930		
26614N-10-2	DUPONT DE NEMOURS INC		09/04/2020	US BANK	476.000	27,122		
26875P-10-1	EOG RESOURCES INC		08/19/2020	US BANK	115.000	5,232		
27616P-10-3	EASTERLY GVT PPTYS		07/02/2020	US BANK	410.000	9,589		
277432-10-0	EASTMAN CHEM CO		09/03/2020	US BANK	215.000	16,248		
281020-10-7	EDISON INTL		09/04/2020	US BANK	326.000	17,492		
29261A-10-0	ENCOMPASS HLTH CORP		09/03/2020	US BANK	183.000	12,073		
29444U-70-0	EQUINIX INC		08/19/2020	US BANK	63.000	45,805		
29476L-10-7	EQUITY RESIDENTIAL		11/24/2020	US BANK	68.000	4,181		
302491-30-3	FMC CORP		08/19/2020	US BANK	96.000	10,195		
302520-10-1	FNB CORP		09/03/2020	US BANK	1,597.000	11,991		
30303M-10-2	FACEBOOK INC		08/19/2020	US BANK	53.000	13,644		
31620R-30-3	FIDELITY NATL FIN		09/03/2020	US BANK	406.000	13,279		
31847R-10-2	FIRST AMERN FINL CORP		09/03/2020	US BANK	215.000	11,366		
339041-10-5	FLEETCOR TECHS		08/19/2020	US BANK	37.000	9,206		
36467J-10-8	GAMING AND LEISURE PPTYS		12/24/2020	VARIOUS	286.540	10,038		
369550-10-8	GENERAL DYNAMICS CORP		09/04/2020	US BANK	128.000	19,196		
37045V-10-0	GENERAL MTRS CO		09/03/2020	US BANK	377.000	10,596		
376536-10-8	GLADSTONE COMMERCIAL CORP		07/02/2020	US BANK	275.000	5,139		
379378-20-1	GLOBAL NET LEASE INC		07/02/2020	US BANK	336.000	5,682		
37954A-20-4	GLOBAL MED REIT INC		07/02/2020	US BANK	374.000	4,201		
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE		07/02/2020	US BANK	195.000	5,591		
416515-10-4	HARTFORD FINL SVCS GRP		09/03/2020	US BANK	262.000	10,611		
42225P-50-1	HEALTHCARE TRST OF AMER		07/02/2020	US BANK	255.000	6,775		
437076-10-2	HOME DEPOT INC		09/04/2020	US BANK	154.000	41,299		
438516-10-6	HONEYWELL INTL		09/04/2020	US BANK	232.000	36,420		
443510-60-7	HUBBELL INC		09/03/2020	US BANK	101.000	13,796		
444859-10-2	HUMANA INC		08/19/2020	US BANK	29.000	11,715		
447011-10-7	HUNTSMAN CORP		09/03/2020	US BANK	647.000	13,464		
45781V-10-1	INNOVATIVE INDUSTRIAL PPTYS		11/24/2020	US BANK	30.000	4,615		
45866F-10-4	INTERCONTINENTAL EXCH		08/19/2020	US BANK	159.000	15,763		
46187W-10-7	INVITATION HOMES INC		09/03/2020	US BANK	1,019.000	28,673		
46284V-10-1	IRON MTN INC		09/04/2020	US BANK	469.000	14,093		
46625H-10-0	JPMORGAN CHASE & CO		09/03/2020	US BANK	177.000	17,771		
469814-10-7	JACOBS ENGINEERING GRP		08/19/2020	US BANK	87.000	7,366		
49338L-10-3	KEYSIGHT TECH INC		08/19/2020	US BANK	99.000	10,017		
501889-20-8	LKQ CORP		08/19/2020	US BANK	262.000	7,544		
502431-10-9	L3HARRIS TECH INC		09/23/2020	US BANK	147.000	25,682		
512807-10-8	LAM RESEARCH CORP		09/03/2020	US BANK	91.000	31,853		

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
526057-10-4	LENNAR CORP CL A		08/19/2020	US BANK	155.000	11,013		
539830-10-9	LOCKHEED MARTIN CORP		09/03/2020	US BANK	45.000	16,902		
55303A-10-5	MGM GRWTH PPTYS LLC		07/02/2020	US BANK	254.000	6,867		
56585A-10-2	MARATHON PETROLEUM CORP		09/03/2020	US BANK	278.000	9,844		
57636Q-10-4	MASTERCARD INC		08/19/2020	US BANK	55.000	17,372		
580135-10-1	MCDONALD'S CORP		09/03/2020	US BANK	100.000	20,246		
58463J-30-4	MEDICAL PPTYS TRST INC		07/02/2020	US BANK	500.000	9,625		
58933Y-10-5	MERCK & CO INC		09/03/2020	US BANK	378.000	30,951		
594918-10-4	MICROSOFT CORP		09/03/2020	US BANK	412.000	87,909		
609207-10-5	MONDELEZ INTL INC		09/03/2020	US BANK	577.000	31,636		
617446-44-8	MORGAN STANLEY NEW		09/03/2020	US BANK	694.000	35,674		
629377-50-8	NRG ENERGY INC		09/23/2020	US BANK	869.000	28,929		
65339F-10-1	NEXTERA ENERGY INC		09/03/2020	US BANK	136.000	36,825		
65341D-10-2	NEXPOINT RESIDL TRST		07/02/2020	US BANK	227.000	8,133		
666807-10-2	NORTHROP GRUMMAN CORP		09/23/2020	US BANK	36.000	11,569		
69007J-10-6	OUTFRONT MEDIA INC		07/02/2020	US BANK	384.000	5,499		
718172-10-9	PHILIP MORRIS INTL INC		09/03/2020	US BANK	506.000	38,941		
742718-10-9	PROCTER & GAMBLE CO		09/03/2020	US BANK	201.000	26,567		
74340W-10-3	PROLOGIS INC		09/03/2020	US BANK	601.000	57,756		
74736A-10-3	QTS REALTY TRST INC CL C		07/02/2020	US BANK	166.000	10,851		
74762E-10-2	QUANTA SVCS INC		08/19/2020	US BANK	197.000	8,628		
75513E-10-1	RAYTHEON TECH		09/04/2020	US BANK	386.000	23,678		
756109-10-4	REALTY INCOME CORP		11/24/2020	US BANK	217.000	13,237		
758849-10-3	REGENCY CTRS CORP		07/02/2020	US BANK	136.000	6,252		
76680R-20-6	RINGCENTRAL INC-CL A		08/19/2020	US BANK	35.000	10,005		
78486Q-10-1	SVB FINL GRP		08/19/2020	US BANK	24.000	5,489		
79466L-30-2	SALESFORCE.COM INC		08/19/2020	US BANK	88.000	17,783		
816851-10-9	SEMPRA ENERGY		08/19/2020	US BANK	59.000	7,328		
81762P-10-2	SERVICENOW INC		09/23/2020	US BANK	24.000	11,125		
828806-10-9	SIMON PPTY GRP INC		11/24/2020	US BANK	93.000	8,293		
862121-10-0	STORE CAP CORP		07/02/2020	US BANK	240.000	5,666		
866674-10-4	SUN COMMUNITIES INC		07/02/2020	US BANK	86.000	12,191		
87165B-10-3	SYNCHRONY FINL		09/03/2020	US BANK	739.000	17,635		
872590-10-4	T-MOBILE US INC		08/19/2020	US BANK	98.000	10,931		
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		09/03/2020	US BANK	102.000	15,936		
87612E-10-6	TARGET CORP		09/03/2020	US BANK	155.000	20,457		
879369-10-6	TELEFLEX INC		08/19/2020	US BANK	28.000	10,282		
883556-10-2	THERMO FISHER SCIENTIFIC		09/03/2020	US BANK	92.000	37,274		
887389-10-4	TIMKEN CO		09/03/2020	US BANK	271.000	13,964		
903002-10-3	UMH PPTYS INC		07/02/2020	US BANK	445.000	5,783		
91324P-10-2	UNITEDHEALTH GRP INC		08/19/2020	US BANK	57.000	17,629		
91913Y-10-0	VALERO ENERGY CORP NEW		09/03/2020	US BANK	200.000	10,818		
92276F-10-0	VENTAS INC		11/24/2020	US BANK	74.000	3,737		
92343V-10-4	VERIZON COMMUNICATIONS		09/03/2020	US BANK	207.000	11,994		
92532F-10-0	VERTEX PHARMA INC		08/19/2020	US BANK	45.000	12,780		
925652-10-9	VICI PPTYS INC		07/02/2020	US BANK	378.000	7,869		
92826C-83-9	VISA INC CL A		08/19/2020	US BANK	90.000	17,878		
92840M-10-2	VISTRA ENERGY CORP		09/04/2020	US BANK	843.000	15,942		
931142-10-3	WALMART INC		08/19/2020	US BANK	92.000	12,200		
950402-10-4	WELLTOWER INC		11/24/2020	US BANK	89.000	5,811		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,365,776	XXX	
022865-10-9	AMANA INC FD		12/18/2020	VARIOUS	72.629	3,974		
128119-87-2	CALAMOS GRWTH & INC-O		12/24/2020	DIVIDEND REINVESTMENT	10.033	360		
192476-50-5	COHEN & STEERS REALTY-INC		12/14/2020	VARIOUS	1,484.557	101,362		
19765L-69-4	COLUMBIA STRATEGIC INC		12/15/2020	VARIOUS	7,238.848	43,862		
277907-20-0	EATON VANCE INC FD BOS		12/31/2020	VARIOUS	204.127	1,094		
353496-85-4	FRANKLIN UTILS FD-ADV		12/02/2020	VARIOUS	710.647	12,274		
381430-10-7	GOLDMAN SACHS ACTIVEBETA		12/23/2020	US BANK	6,819.000	205,230		
47103C-18-3	JANUS HENDERSON SMALL CAP		12/22/2020	VARIOUS	35.405	669		
47103C-70-4	JANUS BALANCED FD-I		12/18/2020	VARIOUS	146.219	5,663		
4812C0-49-8	JPMORGAN EQUITY INC		12/30/2020	VARIOUS	455.032	7,842		
55273G-29-8	MFS INTL DIVERSIFICATION-I		12/30/2020	VARIOUS	82.768	1,930		
74253Q-74-7	PRINCIPAL MIDCAP FD-INSTL		12/14/2020	DIVIDEND REINVESTMENT	25.727	904		
78464A-30-0	SPDR S&P 600 SMALL CAP VAL		12/24/2020	VARIOUS	7.046	326		

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
922038-60-9	VANGUARD STRAT S/C EQ		07/14/2020	US BANK	7,800.000	210,600		
92837F-82-1	VIRTUS SEIX US GOVT SEC		12/31/2020	VARIOUS	48.422	485		
9499999. Subtotal - Common Stocks - Mutual Funds						596,575	XXX	
9799997. Total - Common Stocks - Part 3						2,962,351	XXX	
9799998. Total - Common Stocks - Part 5						222,206	XXX	
9799999. Total - Common Stocks						3,184,557	XXX	
9899999. Total - Preferred and Common Stocks						3,184,557	XXX	
9999999 - Totals						11,430,628	XXX	24,824

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38376G-6H-8	GNMA 2011-152 C		12/01/2020	MBS PMT		144,601	144,601	145,234	144,629		(28)		(28)		144,601				4,610	05/16/2041
38376G-ZU-7	GNMA 2011-9 C		05/18/2020	MBS PMT		119,827	119,827	124,844	121,117		(1,291)		(1,291)		119,827				1,146	09/16/2041
38378B-RE-1	GNMA 2012-35 C		12/01/2020	MBS PMT		48,101	48,101	49,078	48,162		(61)		(61)		48,101				931	11/16/2052
38378B-RX-9	GNMA 2012-44 B		12/01/2020	MBS PMT		64,886	64,886	67,604	65,157		(271)		(271)		64,886				1,684	08/16/2043
38378U-ZP-5	GNMA 2013-144 VX		12/01/2020	MBS PMT		19,038	19,038	19,698	19,133		(95)		(95)		19,038				311	01/20/2043
0599999. Subtotal - Bonds - U.S. Governments						396,453	396,453	406,458	398,198		(1,746)		(1,746)		396,453				8,682	XXX
463813-VQ-5	IRVING TX INDPT SCH DIST		02/15/2020	MATURITY		125,000	125,000	134,549	125,177		(177)		(177)		125,000				1,875	02/15/2020
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						125,000	125,000	134,549	125,177		(177)		(177)		125,000				1,875	XXX
3128M5-GU-8	FHLMC G03511		12/01/2020	MBS PMT		16	16	16	16						16				1	10/01/2037
3128M7-YV-2	FHLMC G05824		12/01/2020	MBS PMT		8,188	8,188	8,833	8,219		(31)		(31)		8,188				226	01/01/2040
3128MD-W7-4	FHLMC G14970		12/01/2020	MBS PMT		23,054	23,054	24,185	23,143		(89)		(89)		23,054				445	12/01/2028
3128MJ-V2-3	FHLMC G08632		12/01/2020	MBS PMT		78,725	78,725	82,538	79,475		(750)		(750)		78,725				1,691	03/01/2045
3128MJ-WB-2	FHLMC G08641		12/01/2020	MBS PMT		73,526	73,526	77,191	74,223		(697)		(697)		73,526				1,589	05/01/2045
3128MJ-X3-9	FHLMC G08697		12/01/2020	MBS PMT		123,568	123,568	126,811	124,335		(767)		(767)		123,568				2,360	03/01/2046
3128MJ-XK-1	FHLMC G08681		12/01/2020	MBS PMT		106,969	106,969	111,549	108,020		(1,050)		(1,050)		106,969				2,279	12/01/2045
3128MJ-YJ-3	FHLMC G08712		12/01/2020	MBS PMT		31,587	31,587	32,888	31,826		(239)		(239)		31,587				740	06/01/2046
3128MJ-Z6-0	FHLMC G08764		12/01/2020	MBS PMT		58,939	58,939	63,650	59,926		(987)		(987)		58,939				1,433	05/01/2047
3128Q0-KX-4	FHLMC J19310		12/01/2020	MBS PMT		23,840	23,840	24,908	23,929		(89)		(89)		23,840				410	06/01/2027
31292L-W6-8	FHLMC C04269		12/01/2020	MBS PMT		45,208	45,208	47,490	45,546		(338)		(338)		45,208				842	10/01/2042
3132DV-5X-9	FHLMC SD8062		12/01/2020	MBS PMT		51,049	51,049	53,873			(444)		(444)		51,049				667	05/01/2050
3132J4-QW-2	FHLMC G31168		12/01/2020	MBS PMT		156,562	156,562	162,164	158,432		(1,870)		(1,870)		156,562				3,091	02/01/2039
3132J6-Z9-8	FHLMC Q15767		12/01/2020	MBS PMT		18,471	18,471	19,042	18,532		(61)		(61)		18,471				329	02/01/2043
31335B-FV-3	FHLMC G61080		12/01/2020	MBS PMT		114,403	114,403	119,748	115,228		(824)		(824)		114,403				2,984	03/01/2047
31339S-E2-7	FHLMC QA2853		12/01/2020	MBS PMT		147,987	147,987	149,802	148,536		(549)		(549)		147,987				2,993	09/01/2049
31339S-PU-3	FHLMC QA3135		12/01/2020	MBS PMT		250,561	250,561	261,445	254,480		(3,918)		(3,918)		250,561				5,065	09/01/2049
3135G0-H5-5	FNMA		12/28/2020	MATURITY		250,000	250,000	253,465	250,720		(720)		(720)		250,000				4,688	12/28/2020
3136A1-X8-3	FNMA 2011-115 KE		12/01/2020	MBS PMT		32,136	32,136	32,550	32,162		(27)		(27)		32,136				433	10/25/2039
3136AG-DN-9	FNMA 2013-97 EK		12/01/2020	MBS PMT		33,651	33,651	34,703	33,736		(84)		(84)		33,651				547	11/25/2028
31371M-UK-1	FNMA #256286		12/01/2020	MBS PMT		99	99	98	99						99				1	06/01/2036
3137AT-6B-3	FHLMC 4098 HA		12/01/2020	MBS PMT		38,696	38,696	39,179	38,734		(39)		(39)		38,696				406	05/15/2041
3137BC-QV-3	FHLMC 4382 BC		11/16/2020	MBS PMT		167,566	167,566	175,709	168,924		(1,358)		(1,358)		167,566				2,875	07/15/2040
3137BK-WB-2	FHMS KP02 A2		01/01/2020	MBS PMT		4,631	4,631	4,677	4,638		(7)		(7)		4,631				9	04/25/2021
3138AX-XQ-9	FNMA #AJ6086		12/01/2020	MBS PMT		22,251	22,251	23,555	22,372		(121)		(121)		22,251				365	12/01/2026
3138EJ-AV-0	FNMA #AL1819		12/01/2020	MBS PMT		27,615	27,615	29,730	27,901		(286)		(286)		27,615				571	05/01/2042
3138EK-6P-5	FNMA #AL3577		12/01/2020	MBS PMT		27,103	27,103	29,089	27,365		(262)		(262)		27,103				541	04/01/2043
31395V-NZ-8	FHLMC 2985 LA		12/01/2020	MBS PMT		3,347	3,347	3,438	3,350		(2)		(2)		3,347				39	06/15/2035
31398K-A5-9	FHLMC 3589 PA		12/01/2020	MBS PMT		1,750	1,750	1,802	1,753		(3)		(3)		1,750				45	09/15/2039
31407B-JS-9	FNMA #825673		06/30/2020	MBS PMT		195	195	193	195						195				3	07/01/2020
31408F-6D-6	FNMA #850568		12/01/2020	MBS PMT		98	98	97	98						98				2	01/01/2036
3140FE-6B-5	FNMA #BD7165		12/01/2020	MBS PMT		79,778	79,778	84,302	80,917		(1,139)		(1,139)		79,778				1,874	04/01/2047
3140J7-UL-7	FNMA #BM3286		12/01/2020	MBS PMT		102,687	102,687	107,083	103,426		(740)		(740)		102,687				2,549	11/01/2047
3140JX-RN-0	FNMA #BO3192		12/01/2020	MBS PMT		82,931	82,931	85,640			(667)		(667)		82,931				1,085	10/01/2049
3140X7-7H-6	FNMA #FM4495		12/01/2020	MBS PMT		511	511	533							511				1	10/01/2050
3140X7-VV-8	FNMA #FM4227		12/01/2020	MBS PMT		1,922	1,922	2,027			(2)		(2)		1,922				7	09/01/2050
31414F-GG-0	FNMA #964699		12/01/2020	MBS PMT		561	561	576	562		(1)		(1)		561				15	08/01/2023
31417A-QE-2	FNMA #AB4052		12/01/2020	MBS PMT		37,461	37,461	39,480	37,725		(264)		(264)		37,461				925	12/01/2041
31417D-CZ-4	FNMA #AB6387		12/01/2020	MBS PMT		27,100	27,100	28,595	27,326		(226)		(226)		27,100				486	10/01/2042
31418C-RD-8	FNMA #MA3183		12/01/2020	MBS PMT		85,715	85,715	89,961	86,521		(806)		(806)		85,715				1,986	11/01/2047
31418D-CS-9	FNMA #MA3680		12/01/2020	MBS PMT		79,675	79,675	82,700	80,446		(771)		(771)		79,675				1,596	06/01/2029
31418D-ET-5	FNMA #MA3745		12/01/2020	MBS PMT		377,035	377,035	387,993	381,129		(4,094)		(4,094)		377,035				7,407	08/01/2049
31418D-GF-3	FNMA #MA3797		12/01/2020	MBS PMT		154,152	154,152	154,995	154,390		(238)		(238)		154,152				2,515	10/01/2034
3199999. Subtotal - Bonds - U.S. Special Revenues						2,951,319	2,951,319	3,058,303	2,838,355		(24,560)		(24,560)		2,951,319				58,116	XXX
00104U-AB-4	AEPTC 2012-1 A2		06/01/2020	MBS PMT		26,291	26,291	26,290	26,291						26,291				260	06/01/2021
00206R-CS-9	AT&T INC		09/14/2020	CALL at 107.579		107,579	100,000	100,587	100,313		(71)		(71)		100,242		(242)	(242)	11,449	02/17/2023
035242-AL-0	ANHEUSER-BUSCH CO/INBEV		12/16/2020	CALL at 105.632		237,672	225,000	226,899	225,865		(274)		(274)		225,591		(591)	(591)	22,881	02/01/2023
110122-BG-2	BRISTOL-MYERS SQUIBB		07/15/2020	EXCHANGE		204,173	200,000	205,438	205,220		(1,047)		(1,047)		204,173				5,958	08/15/2022
12667F-X9-1	CWALT 2005-3CB 1A11		12/01/2020	MBS PMT		84	94	86	81	4	(1)		3		84				3	03/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126802-DH-7	CABMT 2015-2 A1		07/15/2020	MBS PMT		150,000	150,000	149,940	149,993		7		7		150,000				1,969	07/17/2023
23242M-AD-3	CWL 2006-S3 A4		12/01/2020	MBS PMT		51,268	51,268	34,938	43,579		7,689		7,689		51,268				2,031	01/25/2029
30219G-AR-9	EVERNORTH HLTH INC		11/30/2020	MATURITY		250,000	250,000	247,330	248,651		1,349		1,349		250,000				6,500	11/30/2020
361448-AV-5	GATX CORP		03/30/2020	MATURITY		150,000	150,000	146,460	149,769		231		231		150,000				1,950	03/30/2020
45866F-AC-8	INTERCONTINENTAL EXCH		06/25/2020	CALL at 100.840		252,100	250,000	255,368	251,021		(591)		(591)		250,431		(431)	(431)	5,996	12/01/2020
585055-BC-9	MEDTRONIC INC		10/29/2020	CALL at 110.930		277,325	250,000	268,045	259,721		(1,952)		(1,952)		257,769		(7,769)	(7,769)	37,495	03/15/2024
63946B-AH-3	NBCUNIVERSAL MEDIA LLC		09/10/2020	CALL at 105.875		142,931	135,000	134,753	134,918		18		18		134,936		64	64	12,405	01/15/2023
655664-AS-9	NORDSTROM INC		12/08/2020	VARIOUS		249,970	250,000	250,250	250,202		(23)		(23)		250,179		(209)	(209)	12,361	03/15/2027
74924P-AF-9	RASC 2004-KS1 AI6		02/01/2020	MBS PMT		1,203	1,203	1,195	1,203						1,203				8	02/25/2034
76110W-RQ-1	RASC 2003-KS4 AI6		12/01/2020	MBS PMT		411	411	400	411						411				7	05/25/2033
844741-BC-1	SOUTHWEST AIR CO		08/06/2020	HILLTOP		246,875	250,000	238,350	241,354		684		684		242,038		4,837	4,837	5,521	11/15/2026
87165L-AF-8	SYNCT 2015-1 A		03/16/2020	MBS PMT		270,000	270,000	273,611	270,173		(173)		(173)		270,000				1,600	03/15/2023
87612E-AV-8	TARGET CORP		01/28/2020	CALL at 101.001		202,003	200,000	217,912	201,972		(273)		(273)		201,699		(1,699)	(1,699)	6,158	07/15/2020
913017-BV-0	RAYTHEON TECH CORP		03/04/2020	CALL at 104.522		261,305	250,000	258,550	254,463		(315)		(315)		254,147		(4,147)	(4,147)	13,308	06/01/2022
98978V-AJ-2	ZOETIS INC		10/13/2020	CALL at 100.000		100,000	100,000	100,346	100,142		(142)		(142)		100,000				3,163	11/13/2020
99B003-23-6	UNITY NATL BK		04/13/2020	MATURITY		122,341	122,341	122,341	122,341						122,341				4,956	04/13/2020
99B003-51-7	MUTUAL FEB SVGS BK		07/22/2020	MATURITY		116,185	116,185	116,185	116,185						116,185				4,823	07/22/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,419,716	3,347,793	3,375,274	3,353,868	4	5,116		5,120		3,358,988		(10,187)	(10,187)	160,802	XXX
8399997. Total - Bonds - Part 4						6,892,488	6,820,565	6,974,584	6,715,598	4	(21,367)		(21,363)		6,831,760		(10,187)	(10,187)	229,475	XXX
8399998. Total - Bonds - Part 5						341,038	340,000	344,998			(2,275)		(2,275)		342,723		(1,685)	(1,685)	8,992	XXX
8399999. Total - Bonds						7,233,526	7,160,565	7,319,582	6,715,598	4	(23,642)		(23,638)		7,174,483		(11,872)	(11,872)	238,467	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
02079K-10-7	ALPHABET INC CL C		09/23/2020	US BANK	1.000	1,420		1,575							1,575		(155)	(155)		
02079K-30-5	ALPHABET INC CL A		09/23/2020	US BANK	1.000	1,413		1,573							1,573		(160)	(160)		
023135-10-6	AMAZON.COM INC		09/23/2020	US BANK	2.000	6,033		6,613							6,613		(580)	(580)		
02665T-30-6	AMERICAN HOMES 4 RENT CL A		11/24/2020	US BANK	57.000	1,618		1,565							1,565		53	53	3	
037833-10-0	APPLE INC		09/23/2020	US BANK	20.000	2,154		1,986							1,986		168	168	4	
29444U-70-0	EQUINIX INC		11/24/2020	VARIOUS	5.000	3,510		3,590							3,590		(80)	(80)	27	
36467J-10-8	GAMING AND LEISURE PPTYS		11/24/2020	VARIOUS	47.559	2,028		1,660							1,660		367	367	57	
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE		11/24/2020	US BANK	41.000	2,210		1,175							1,175		1,035	1,035	14	
45866F-10-4	INTERCONTINENTAL EXCH		09/23/2020	US BANK	26.000	2,524		2,445							2,445		79	79	8	
46187W-10-7	INVITATION HOMES INC		11/24/2020	US BANK	40.000	1,142		1,124							1,124		17	17	12	
594918-10-4	MICROSOFT CORP		09/23/2020	US BANK	21.000	4,241		4,524							4,524		(283)	(283)	11	
65341D-10-2	NEXPOINT RESIDL TRST		11/24/2020	US BANK	58.000	2,534		2,078							2,078		456	456	18	
74736A-10-3	QTS REALTY TRST INC CL C		11/24/2020	US BANK	24.000	1,458		1,569							1,569		(111)	(111)	11	
79466L-30-2	SALESFORCE.COM INC		09/23/2020	US BANK	15.000	3,545		2,957							2,957		588	588		
883556-10-2	THERMO FISHER SCIENTIFIC		09/23/2020	VARIOUS	6.000	2,538		2,332							2,332		206	206	1	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						38,368	XXX	36,766							36,766		1,600	1,600	166	XXX
00143K-65-7	INVESCO OPPENHEIMER INTL BOND FD Y		09/10/2020	US BANK	10,880.856	59,834		63,892	60,715	3,177			3,177		63,892		(4,058)	(4,058)	216	
022865-10-9	AMANA INC FD		09/10/2020	US BANK	7.445	400		168	393	(225)			(225)		168		232	232	2	
128119-87-2	CALAMOS GRWTH & INC-O		09/10/2020	US BANK	1,744.720	57,706		51,077	57,541	(6,464)			(6,464)		51,077		6,630	6,630	3	
192476-10-9	COHEN & STEERS REALTY		10/14/2020	VARIOUS	1,628.991	109,937		110,164	107,774	2,390			2,390		110,164		(228)	(228)	1,053	
277907-20-0	EATON VANCE INC FD BOS		09/10/2020	US BANK	641.340	3,385		3,853	3,624	229			229		3,853		(468)	(468)	18	
353496-85-4	FRANKLIN UTILS FD-ADV		12/02/2020	VARIOUS	1,592.319	40,749		21,182	35,413	(14,231)			(14,231)		21,182		19,566	19,566	105	
413838-73-1	OAKMARK INTL-A		08/18/2020	US BANK	13,696.916	275,437		278,473	341,190	(62,717)			(62,717)		278,473		(3,036)	(3,036)		
413838-79-8	OAKMARK FD		09/02/2020	US BANK	3,372.187	250,480		158,228	269,438	(111,210)			(111,210)		158,228		92,252	92,252		
46138B-10-3	INVESCO DB COMMODITY INDEX		01/07/2020	US BANK	171.000	2,765		2,543	2,727	(185)			(185)		2,543		222	222		
464287-68-9	ISHARES RUSSELL 3000 IX		07/02/2020	US BANK	717.801	131,577		65,462	135,298	(69,836)			(69,836)		65,462		66,115	66,115	948	
464287-83-8	ISHARES US BASIC MAT		09/03/2020	US BANK	1,300.137	127,674		100,061	127,335	(27,275)			(27,275)		100,061		27,613	27,613	976	
47103C-18-3	JANUS HENDERSON SMALL CAP		09/10/2020	US BANK	1,193.218	27,026		26,251	27,492	(1,241)			(1,241)		26,251		775	775		
47103C-70-4	JANUS BALANCED FD-I		09/10/2020	US BANK	226.860	8,415		6,774	8,362	(1,588)			(1,588)		6,774		1,642	1,642	27	
4812C0-49-8	JPMORGAN EQUITY INC		09/10/2020	US BANK	1,193.077	23,033		15,928	23,193	(7,265)			(7,265)		15,928		7,104	7,104	28	
55273G-29-8	MFS INTL DIVERSIFICATION-I		09/10/2020	US BANK	2,661.854	56,044		42,348	56,085	(13,737)			(13,737)		42,348		13,696	13,696		
56064V-20-5	MAIRS AND PWR GRWTH FD		08/18/2020	US BANK	1,170.092	147,024		125,497	148,859	(23,362)			(23,362)		125,497		21,527	21,527	878	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
577130-20-6	MATTHEWS ASIAN GRWTH & INC		09/02/2020	US BANK	8,357.728	130,582		139,259	131,467	7,792			7,792		139,259		(8,677)	(8,677)	887	
628380-85-9	FRANKLIN MUTL GLOB DISCOVERY		07/01/2020	US BANK	10,776.645	256,269		314,750	328,795	(14,045)			(14,045)		314,750		(58,482)	(58,482)		
742530-74-7	PRINCIPAL MIDCAP FD-INSTL		09/10/2020	US BANK	12.702	400		187	393	(205)			(205)		187		213	213		
779557-10-7	T ROWE PRICE NEW AMER		08/18/2020	US BANK	3,129.255	208,155		135,308	171,389	(36,081)			(36,081)		135,308		72,847	72,847		
77957Y-10-6	T ROWE PR MID-CAP VAL FD		07/13/2020	US BANK	8,644.982	211,456		235,222	241,800	(6,578)			(6,578)		235,222		(23,766)	(23,766)		
78464A-30-0	SPDR S&P 600 SMALL CAP VAL		01/07/2020	US BANK	20.000	1,306		1,026	1,314	(288)			(288)		1,026		280	280		
921908-20-8	VANGUARD PREC MTL & MIN		09/02/2020	US BANK	5,370.634	44,914		55,722	44,737	10,984			10,984		55,722		(10,808)	(10,808)	74	
921908-60-4	VANGUARD DIVIDEND GRWTH		09/02/2020	US BANK	7,014.274	215,050		128,245	214,356	(86,111)			(86,111)		128,245		86,805	86,805	1,748	
921921-30-0	VANGUARD EQUITY INC		09/02/2020	US BANK	2,457.365	176,785		131,233	195,508	(64,275)			(64,275)		131,233		45,551	45,551	2,576	
921935-20-1	VANGUARD WELLINGTON ADMIRAL		08/18/2020	US BANK	2,225.794	165,133		145,117	166,734	(21,617)			(21,617)		145,117		20,016	20,016	1,962	
922042-84-1	VANGUARD EMERGING MKTS STK IX		08/18/2020	US BANK	6,959.805	236,585		232,160	257,165	(25,005)			(25,005)		232,160		4,425	4,425	1,274	
92837F-82-1	VIRTUS SEIX US GOVT SEC		09/10/2020	US BANK	334.748	3,349		3,375	3,347	27			27		3,375		(26)	(26)	5	
936793-84-3	WASATCH-LARGE CAP VAL FD		09/02/2020	US BANK	23,277.249	157,840		237,458	186,684	50,775			50,775		237,458		(79,618)	(79,618)	1,745	
9499999. Subtotal - Common Stocks - Mutual Funds						3,129,310	XXX	2,830,963	3,349,128	(518,167)			(518,167)		2,830,963		298,344	298,344	14,525	XXX
9799997. Total - Common Stocks - Part 4						3,167,678	XXX	2,867,729	3,349,128	(518,167)			(518,167)		2,867,729		299,944	299,944	14,691	XXX
9799998. Total - Common Stocks - Part 5						232,924	XXX	222,206							222,206		10,719	10,719	19,428	XXX
9799999. Total - Common Stocks						3,400,602	XXX	3,089,935	3,349,128	(518,167)			(518,167)		3,089,935		310,663	310,663	34,119	XXX
9899999. Total - Preferred and Common Stocks						3,400,602	XXX	3,089,935	3,349,128	(518,167)			(518,167)		3,089,935		310,663	310,663	34,119	XXX
9999999 - Totals						10,634,128	XXX	10,409,517	10,064,726	(518,163)	(23,642)		(541,805)		10,264,418		298,791	298,791	272,586	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
037411-AZ-8	APACHE CORP		01/31/2020	TD	12/08/2020	MILLENNIUM	240,000	245,280	241,320	243,005		(2,275)		(2,275)			(1,685)	(1,685)	8,992	2,362
92826C-AL-6	VISA INC		03/31/2020	JP MORGAN	03/31/2020	US BANK	100,000	99,718	99,718	99,718										
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							340,000	344,998	341,038	342,723		(2,275)		(2,275)			(1,685)	(1,685)	8,992	2,362
8399998. Total - Bonds							340,000	344,998	341,038	342,723		(2,275)		(2,275)			(1,685)	(1,685)	8,992	2,362
8999998. Total - Preferred Stocks																				
14040H-10-5	CAPITAL ONE FINL		07/15/2020	US BANK	09/04/2020	US BANK	82.000	5,147	5,917	5,147							771	771	8	
15189T-10-7	CENTERPOINT ENERGY INC		07/15/2020	US BANK	09/04/2020	US BANK	223.000	4,341	4,386	4,341							45	45	33	
174610-10-5	CITIZENS FINL GRP		07/15/2020	US BANK	09/04/2020	US BANK	243.000	6,042	6,484	6,042							442	442	95	
260557-10-3	DOW INC		07/15/2020	US BANK	09/04/2020	US BANK	143.000	6,120	6,902	6,120							782	782	100	
337932-10-7	FIRSTENERGY CORP		07/15/2020	US BANK	07/22/2020	US BANK	205.000	8,449	4,891	8,449							(3,558)	(3,558)		
375558-10-3	GILEAD SCIENCES INC		07/15/2020	US BANK	09/04/2020	US BANK	126.000	9,642	8,350	9,642							(1,292)	(1,292)		
71943U-10-4	PHYSICIANS REALTY TRST		07/02/2020	US BANK	11/24/2020	US BANK	345.000	6,016	6,183	6,016							167	167	79	
902494-10-3	TYSON FOODS INC CL A		07/15/2020	US BANK	09/04/2020	US BANK	89.000	5,389	5,512	5,389							124	124	37	
962166-10-4	WEYERHAEUSER CO		07/02/2020	US BANK	11/24/2020	US BANK	327.000	7,340	9,556	7,340							2,216	2,216		
969457-10-0	WILLIAMS COS INC		07/15/2020	US BANK	09/04/2020	US BANK	246.000	4,828	5,049	4,828							221	221		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								63,314	63,230	63,314							(82)	(82)	352	
00143K-65-7	INVESCO OPPENHEIMER INTL BOND FD Y		09/01/2020	VARIOUS	09/10/2020	US BANK	288.658	1,508	1,579	1,508							71	71	1,076	
022865-10-9	AMANA INC FD		12/18/2020	LT CAP GAIN	12/18/2020	LT CAP GAIN	100.000		2,600								2,600	2,600		
128119-87-2	CALAMOS GRWTH & INC-O		12/24/2020	LT CAP GAIN	12/24/2020	LT CAP GAIN	100.000		152								152	152		
192476-10-9	COHEN & STEERS REALTY		10/02/2020	VARIOUS	10/14/2020	VARIOUS	168.454	3,767	6,664	3,767							2,896	2,896	484	
464287-68-9	ISHARES RUSSELL 3000 IX		03/31/2020	DIVIDEND REINVESTMENT	07/02/2020	US BANK	3.453	518	633	518							115	115	2	
464287-83-8	ISHARES US BASIC MAT		03/31/2020	DIVIDEND REINVESTMENT	09/03/2020	US BANK	6.340	443	641	443							198	198	3	
47103C-70-4	JANUS BALANCED FD-I		12/18/2020	LT CAP GAIN	12/18/2020	LT CAP GAIN	100.000		2,111								2,111	2,111		
55273G-29-8	MFS INTL DIVERSIFICATION-I		12/30/2020	LT CAP GAIN	12/30/2020	LT CAP GAIN	100.000		645								645	645		
56064V-20-5	MAIRS AND PWR GRWTH FD		06/30/2020	DIVIDEND REINVESTMENT	08/18/2020	US BANK	7.388	878	960	878							83	83		
577130-20-6	MATTHEWS ASIAN GRWTH & INC		06/26/2020	DIVIDEND REINVESTMENT	09/02/2020	US BANK	61.161	887	981	887							94	94		
74253Q-74-7	PRINCIPAL MIDCAP FD-INSTL		12/14/2020	LT CAP GAIN	12/14/2020	LT CAP GAIN	100.000		904								904	904		
87245R-36-7	TIAA-CREF QUANT INTL EQ FD		12/11/2020	VARIOUS	12/18/2020	US BANK	20,711.662	141,483	140,620	141,483							(864)	(864)	17,483	
921908-20-8	VANGUARD PREC MTL & MIN		03/27/2020	DIVIDEND REINVESTMENT	09/02/2020	US BANK	11.973	74	105	74							30	30		
921908-60-4	VANGUARD DIVIDEND GRWTH		06/29/2020	DIVIDEND REINVESTMENT	09/02/2020	US BANK	64.115	1,750	2,051	1,750							301	301	2	
921921-30-0	VANGUARD EQUITY INC		06/29/2020	DIVIDEND REINVESTMENT	09/02/2020	US BANK	43.410	2,589	3,206	2,589							618	618	12	
921935-20-1	VANGUARD WELLINGTON ADMIRAL		06/22/2020	DIVIDEND REINVESTMENT	08/18/2020	US BANK	30.986	1,969	2,354	1,969							385	385	7	
922042-84-1	VANGUARD EMERGING MKTS STK IX		06/22/2020	DIVIDEND REINVESTMENT	08/18/2020	US BANK	41.010	1,276	1,510	1,276							234	234	2	
936793-84-3	WASATCH-LARGE CAP VAL FD		07/31/2020	DIVIDEND REINVESTMENT	09/02/2020	US BANK	284.191	1,750	1,978	1,750							228	228	5	
9499999. Subtotal - Common Stocks - Mutual Funds								158,892	169,694	158,892							10,801	10,801	19,076	
9799998. Total - Common Stocks								222,206	232,924	222,206							10,719	10,719	19,428	
9899999. Total - Preferred and Common Stocks								222,206	232,924	222,206							10,719	10,719	19,428	
9999999 - Totals								567,204	573,962	564,929		(2,275)		(2,275)			9,034	9,034	28,420	2,362

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
43688@-10-7	Home and Farm Insurance Company		20168		8BI	NO		7,320,651		6,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer								7,320,651		XXX	XXX
42817@-10-3	Hetuck Insurance Agency, Inc				8BI	NO		50,430	50,430	50.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates								50,430	50,430	XXX	XXX
1899999. Total Common Stocks								7,371,081	50,430	XXX	XXX
1999999 - Totals								7,371,081	50,430	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 - Total				XXX	XXX

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
COVINGTON SVGS & LN	Covington, OH		0.750	925	119	62,512	XXX
First Financial Bank (A)	Troy, OH					(23,014)	XXX
Ameriprise Financial Services	Piqua, OH					2,665	XXX
Fifth Third Bank of Western (C)	Piqua, OH					(7,043)	XXX
Federal Home Loan Bank	Carmel, IN					1,360,199	XXX
Fifth Third Bank of Western (S)	Piqua, OH					40,928	XXX
First Financial Bank (S)	Troy, OH					543,970	XXX
US Bank	Washington DC					2	XXX
Unity National bank	Troy, OH					(45,240)	XXX
Unity National bank	Troy, OH					(1,336,150)	XXX
Unity National bank	Troy, OH					10,148	XXX
Unity National bank	Troy, OH			129		3,041,761	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	1,054	119	3,650,738	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	1,054	119	3,650,738	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	390	XXX
0599999 Total - Cash		XXX	XXX	1,054	119	3,651,128	XXX

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

1. January	1,553,856	4. April	3,609,392	7. July	2,662,175	10. October	3,071,489
2. February	1,594,522	5. May	3,328,289	8. August	3,232,231	11. November	2,965,621
3. March	2,114,643	6. June	2,492,383	9. September	2,954,965	12. December	3,650,739

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
31846V-53-4	FIRST AMERN US TREAS CL Y		12/31/2020	0.000		1,309,714		1,266
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,309,714		1,266
8899999 - Total Cash Equivalents						1,309,714		1,266

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B				235,871	238,646
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN	B				100,000	107,627
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	B				302,377	313,443
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B		2,056,595	2,149,103		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	2,056,595	2,149,103	638,248	659,716
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				