



ANNUAL STATEMENT

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

Westfield Insurance Company

NAIC Group Code.....	0228, 0228	NAIC Company Code.....	24112	Employer's ID Number.....	34-6516838
	(Current Period) (Prior Period)				
Organized under the Laws of OH		State of Domicile or Port of Entry OH		Country of Domicile	US
Incorporated/Organized.....	July 12, 1929	Commenced Business.....	July 19, 1929		
Statutory Home Office	One Park Circle .. Westfield Center .. OH .. US .. 44251-5001 (Street and Number) (City or Town, State, Country and Zip Code)				
Main Administrative Office	One Park Circle .. Westfield Center .. OH .. US .. 44251-5001 (Street and Number) (City or Town, State, Country and Zip Code)				
Mail Address	P. O. Box 5001 .. Westfield Center .. OH .. US .. 44251-5001 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)				
Primary Location of Books and Records	One Park Circle .. Westfield Center .. OH .. US .. 44251-5001 (Street and Number) (City or Town, State, Country and Zip Code)				
Internet Web Site Address	www.westfieldgrp.com				
Statutory Statement Contact	Jeffrey Scott Gillentine (Name)				
	FinancialReporting@westfieldgrp.com (E-Mail Address)				

OFFICERS

Name	Title	Name	Title
1. Edward James Largent III	President, CEO, and Board Chair	2. Joseph Christian Kohmann	Chief Financial Officer and Treasurer
3. Frank Anthony Carrino	Chief Legal Officer and Secretary		

OTHER

Robert William Bowers	National Claims and Customer Service Ldr	Jeffrey Scott Gillentine	Controller
Robyn Renee Hahn	President, Small Business Segment	Mark Anthony Kidd	Mid Market UW and Sales Leader
Terry Lee McClaskey Jr	National Personal Lines Leader	James Robert Merz	Chief Actuarial and Analytic Officer
Kristine Lynn Neate #	Chief of Staff	Jennifer Constantine Palmieri #	Chief People Officer
Tracey Lynn Petkovic	Chief Information Officer	Michael Joseph Prandi	Chief Insurance Operations Officer
Stuart Wayne Rosenberg	Chief Innovation and Strategy Officer	David Harold Ruppel	Agribusiness UW and Sales Ldr
Peter Robert Schwanke	Chief Risk Officer	Gary William Stumper	National Surety Leader
Craig David Welsh	Chief Distribution Officer	George Krieg Wiswesser	Chief Investment Officer

DIRECTORS OR TRUSTEES

Cheryl Lila Carlisle	Fariborz Ghadar	Gary Dean Hallman	David Preston Hollander #
John Patrick Lanigan Jr	Edward James Largent III	Craig David Pfeiffer	Billie Kay Rawot
John Lewis Watson			

State of..... Ohio
County of..... Medina

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

(Signature) Edward James Largent III	(Signature) Joseph Christian Kohmann	(Signature) Frank Anthony Carrino
1. (Printed Name) President, CEO, and Board Chair	2. (Printed Name) Chief Financial Officer and Treasurer	3. (Printed Name) Chief Legal Officer and Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me

This 15th day of February 2021

a. Is this an original filing? Yes [X] No []

b. If no

1. State the amendment number

2. Date filed

3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	260,041,185	11.0	260,041,185	0	260,041,185	11.0
1.02 All Other Governments.....	105,743,591	4.5	105,743,591	0	105,743,591	4.5
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	128,238,224	5.4	128,238,224	0	128,238,224	5.4
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	73,707,136	3.1	73,707,136	0	73,707,136	3.1
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	401,062,972	16.9	401,062,972	0	401,062,972	16.9
1.06 Industrial and Miscellaneous.....	376,350,513	15.9	376,350,513	0	376,350,513	15.9
1.07 Hybrid Securities.....	0	0.0	0	0	0	0.0
1.08 Parent, Subsidiaries and Affiliates.....	0	0.0	0	0	0	0.0
1.09 SVO Identified Funds.....	0	0.0	0	0	0	0.0
1.10 Unaffiliated Bank Loans.....	6,630,692	0.3	6,630,692	0	6,630,692	0.3
1.11 Total Long-Term Bonds.....	1,351,774,313	57.1	1,351,774,313	0	1,351,774,313	57.1
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	0	0.0	0	0	0	0.0
2.02 Parent, Subsidiaries and Affiliates.....	0	0.0	0	0	0	0.0
2.03 Total Preferred Stock.....	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	320,425,889	13.5	320,425,889	0	320,425,889	13.5
3.02 Industrial and Miscellaneous Other (Unaffiliated)	12,444,400	0.5	12,444,400	0	12,444,400	0.5
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....	0	0.0	0	0	0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....	0	0.0	0	0	0	0.0
3.05 Mutual Funds.....	249,402,547	10.5	249,402,547	0	249,402,547	10.5
3.06 Unit Investment Trusts.....	0	0.0	0	0	0	0.0
3.07 Closed-End Funds.....	0	0.0	0	0	0	0.0
3.08 Total Common Stocks.....	582,272,836	24.6	582,272,836	0	582,272,836	24.6
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....	0	0.0	0	0	0	0.0
4.02 Residential Mortgages.....	0	0.0	0	0	0	0.0
4.03 Commercial Mortgages.....	0	0.0	0	0	0	0.0
4.04 Mezzanine Real Estate Loans.....	0	0.0	0	0	0	0.0
4.05 Total Valuation Allowance.....	0	0.0	0	0	0	0.0
4.06 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....	0	0.0	0	0	0	0.0
5.02 Properties Held for Production of Income.....	0	0.0	0	0	0	0.0
5.03 Properties Held for Sale.....	0	0.0	0	0	0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	5,542,316	0.2	5,542,316	0	5,542,316	0.2
6.02 Cash Equivalents (Schedule E, Part 2).....	12,939,441	0.5	12,939,441	0	12,939,441	0.5
6.03 Short-Term Investments (Schedule DA).....	0	0.0	0	0	0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	18,481,757	0.8	18,481,757	0	18,481,757	0.8
7. Contract Loans.....	0	0.0	0	0	0	0.0
8. Derivatives (Schedule DB).....	0	0.0	0	0	0	0.0
9. Other Invested Assets (Schedule BA).....	408,737,209	17.3	408,737,209	0	408,737,209	17.3
10. Receivables for Securities.....	7,117,242	0.3	7,117,242	0	7,117,242	0.3
11. Securities Lending (Schedule DL, Part 1).....	0	0.0	0	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....	0	0.0	0	0	0	0.0
13. Total Invested Assets.....	2,368,383,357	100.0	2,368,383,357	0	2,368,383,357	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		371,789,752
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	13,728,815	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	71,301,874	85,030,689
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	1,949,436	
5.2	Totals, Part 3, Column 9.....	(147,111)	1,802,325
6.	Total gain (loss) on disposals, Part 3, Column 19.....		15,632,022
7.	Deduct amounts received on disposals, Part 3, Column 16.....		64,641,347
8.	Deduct amortization of premium and depreciation.....		0
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	0	
9.2	Totals, Part 3, Column 14.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	876,232	
10.2	Totals, Part 3, Column 11.....	0	876,232
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		408,737,209
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		408,737,209

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		1,981,272,147
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		236,859,639
3.	Accrual of discount.....		455,992
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	0	
4.2	Part 2, Section 1, Column 15.....	0	
4.3	Part 2, Section 2, Column 13.....	77,857,656	
4.4	Part 4, Column 11.....	(45,604,824)	32,252,832
5.	Total gain (loss) on disposals, Part 4, Column 19.....		30,749,627
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		327,478,378
7.	Deduct amortization of premium.....		15,330,357
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	0	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	0	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	5,970	
9.4	Part 4, Column 13.....	4,728,383	4,734,353
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		1,934,047,149
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,934,047,149

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	260,041,185	296,251,395	281,247,568	245,550,022
	2. Canada.....	42,742,325	48,578,883	48,874,734	38,925,000
	3. Other Countries.....	63,001,267	71,565,240	73,059,660	58,000,000
	4. Totals.....	365,784,777	416,395,518	403,181,962	342,475,022
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	128,238,224	141,161,185	136,017,917	122,567,500
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	73,707,136	79,605,120	79,172,865	70,535,000
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.....	401,062,971	443,459,256	420,333,972	381,853,889
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	338,201,757	373,066,781	353,575,538	315,073,692
	9. Canada.....	0	0	0	0
	10. Other Countries.....	44,779,448	51,259,983	49,097,389	41,550,000
	11. Totals.....	382,981,205	424,326,764	402,672,927	356,623,692
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	1,351,774,313	1,504,947,843	1,441,379,643	1,274,055,103
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	0	0	0	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	529,730,583	529,730,583	264,333,773	
	21. Canada.....	0	0	0	
	22. Other Countries.....	52,542,253	52,542,253	26,540,638	
	23. Totals.....	582,272,836	582,272,836	290,874,411	
Parent, Subsidiaries and Affiliates	24. Totals.....	0	0	0	
	25. Total Common Stocks.....	582,272,836	582,272,836	290,874,411	
	26. Total Stocks.....	582,272,836	582,272,836	290,874,411	
	27. Total Bonds and Stocks.....	1,934,047,149	2,087,220,679	1,732,254,054	

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 Column 7 as a % of Line 11.7	9 Total from Column 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	35,776,484	82,041,938	78,933,087	28,399,186	37,390,286	XXX	262,540,981	19.4	267,940,215	18.7	262,540,981	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	35,776,484	82,041,938	78,933,087	28,399,186	37,390,286	XXX	262,540,981	19.4	267,940,215	18.7	262,540,981	0
2. All Other Governments												
2.1 NAIC 1	0	55,388,146	50,355,445	0	0	XXX	105,743,591	7.8	116,768,325	8.2	105,743,591	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	55,388,146	50,355,445	0	0	XXX	105,743,591	7.8	116,768,325	8.2	105,743,591	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	13,970,313	31,873,210	66,593,629	15,801,072	0	XXX	128,238,224	9.5	136,939,347	9.6	128,238,224	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	13,970,313	31,873,210	66,593,629	15,801,072	0	XXX	128,238,224	9.5	136,939,347	9.6	128,238,224	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	4,025,685	33,176,599	29,821,706	6,683,146	0	XXX	73,707,136	5.4	87,719,052	6.1	73,707,136	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	4,025,685	33,176,599	29,821,706	6,683,146	0	XXX	73,707,136	5.4	87,719,052	6.1	73,707,136	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	86,383,125	136,917,999	148,790,044	28,945,806	25,998	XXX	401,062,972	29.6	496,280,965	34.7	401,062,972	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	86,383,125	136,917,999	148,790,044	28,945,806	25,998	XXX	401,062,972	29.6	496,280,965	34.7	401,062,972	0

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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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	10,032,076	97,168,018	72,915,012	19,922,250	52,531,176	XXX	252,568,532	18.6	273,243,268	19.1	249,188,119	3,380,413
6.2 NAIC 2.....	11,055,869	47,692,142	6,346,261	17,936,925	40,750,784	XXX	123,781,981	9.1	37,129,939	2.6	123,781,981	0
6.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals.....	21,087,945	144,860,160	79,261,273	37,859,175	93,281,960	XXX	376,350,513	27.8	310,373,207	21.7	372,970,100	3,380,413
7. Hybrid Securities												
7.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	3,000,000	0.2	0	0
7.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals.....	0	0	0	0	0	XXX	0	0.0	3,000,000	0.2	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5.....	0	6,630,692	0	0	0	XXX	6,630,692	0.5	11,058,938	0.8	0	6,630,692
10.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals.....	0	6,630,692	0	0	0	XXX	6,630,692	0.5	11,058,938	0.8	0	6,630,692

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 Column 7 as a % of Line 11.7	9 Total from Column 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).....150,187,683	436,565,910	447,408,923	99,751,460	89,947,460	0	1,223,861,436	90.4	XXX	XXX	1,220,481,023	3,380,413
11.2 NAIC 2.....	(d).....11,055,869	47,692,142	6,346,261	17,936,925	40,750,784	0	123,781,981	9.1	XXX	XXX	123,781,981	0
11.3 NAIC 3.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5.....	(d).....0	6,630,692	0	0	0	0	(c).....6,630,692	0.5	XXX	XXX	0	6,630,692
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
11.7 Totals.....	161,243,552	490,888,744	453,755,184	117,688,385	130,698,244	0	(b)....1,354,274,109	100.0	XXX	XXX	1,344,263,004	10,011,105
11.8 Line 11.7 as a % of Col. 7.....	11.9	36.2	33.5	8.7	9.7	0.0	100.0	XXX	XXX	XXX	99.3	0.7
12. Total Bonds Prior Year												
12.1 NAIC 1.....	120,972,216	443,217,128	606,271,694	153,302,645	55,127,489	0	XXX	XXX	1,378,891,172	96.4	1,366,444,130	12,447,042
12.2 NAIC 2.....	3,000,000	32,571,959	4,108,270	449,710	0	0	XXX	XXX	40,129,939	2.8	40,129,939	0
12.3 NAIC 3.....	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4.....	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5.....	0	11,058,938	0	0	0	0	XXX	XXX	(c).....11,058,938	0.8	0	11,058,938
12.6 NAIC 6.....	0	0	0	0	0	0	XXX	XXX	(c).....0	0.0	0	0
12.7 Totals.....	123,972,216	486,848,025	610,379,964	153,752,355	55,127,489	0	XXX	XXX	(b)....1,430,080,049	100.0	1,406,574,069	23,505,980
12.8 Line 12.7 as a % of Col. 9.....	8.7	34.0	42.7	10.8	3.9	0.0	XXX	XXX	100.0	XXX	98.4	1.6
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	150,187,683	436,565,909	447,408,923	96,371,049	89,947,459	0	1,220,481,023	90.1	1,366,444,130	95.6	1,220,481,023	XXX
13.2 NAIC 2.....	11,055,869	47,692,142	6,346,261	17,936,925	40,750,784	0	123,781,981	9.1	40,129,939	2.8	123,781,981	XXX
13.3 NAIC 3.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.4 NAIC 4.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals.....	161,243,552	484,258,051	453,755,184	114,307,974	130,698,243	0	1,344,263,004	99.3	1,406,574,069	98.4	1,344,263,004	XXX
13.8 Line 13.7 as a % of Col. 7.....	12.0	36.0	33.8	8.5	9.7	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.....	11.9	35.8	33.5	8.4	9.7	0.0	99.3	XXX	XXX	XXX	99.3	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	0	0	0	3,380,413	0	0	3,380,413	0.2	12,447,042	0.9	XXX	3,380,413
14.2 NAIC 2.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.3 NAIC 3.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5.....	0	6,630,692	0	0	0	0	6,630,692	0.5	11,058,938	0.8	XXX	6,630,692
14.6 NAIC 6.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals.....	0	6,630,692	0	3,380,413	0	0	10,011,105	0.7	23,505,980	1.6	XXX	10,011,105
14.8 Line 14.7 as a % of Col. 7.....	0.0	66.2	0.0	33.8	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	0.0	0.5	0.0	0.2	0.0	0.0	0.7	XXX	XXX	XXX	XXX	0.7

(a) Includes \$.....3,380,413 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....0 current year of bonds with Z designations and \$.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$.....6,630,692 current year of bonds with 5GI designations, \$.....11,058,938 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....2,499,796; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

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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 Column 7 as a % of Line 11.08	9 Total from Column 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.....	28,527,690	73,712,910	77,907,928	28,026,442	37,390,285	XXX.	245,565,255	18.1	248,908,460	17.4	245,565,255	0
1.02	Residential Mortgage-Backed Securities.....	7,248,795	8,329,028	1,025,160	372,744	0	XXX.	16,975,727	1.3	19,031,755	1.3	16,975,727	0
1.03	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
1.04	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
1.05	Totals.....	35,776,485	82,041,938	78,933,088	28,399,186	37,390,285	XXX.	262,540,982	19.4	267,940,215	18.7	262,540,982	0
2.	All Other Governments												
2.01	Issuer Obligations.....	0	55,388,146	50,355,445	0	0	XXX.	105,743,591	7.8	116,768,325	8.2	105,743,591	0
2.02	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
2.03	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
2.04	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
2.05	Totals.....	0	55,388,146	50,355,445	0	0	XXX.	105,743,591	7.8	116,768,325	8.2	105,743,591	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations.....	13,970,313	31,873,210	66,593,628	15,801,073	0	XXX.	128,238,224	9.5	136,939,347	9.6	128,238,224	0
3.02	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
3.03	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
3.04	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
3.05	Totals.....	13,970,313	31,873,210	66,593,628	15,801,073	0	XXX.	128,238,224	9.5	136,939,347	9.6	128,238,224	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations.....	4,025,685	33,176,599	29,821,706	6,683,146	0	XXX.	73,707,136	5.4	87,719,052	6.1	73,707,136	0
4.02	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
4.03	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
4.04	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
4.05	Totals.....	4,025,685	33,176,599	29,821,706	6,683,146	0	XXX.	73,707,136	5.4	87,719,052	6.1	73,707,136	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....	31,875,005	68,919,776	136,765,062	25,842,202	0	XXX.	263,402,045	19.4	293,499,940	20.5	263,402,045	0
5.02	Residential Mortgage-Backed Securities.....	54,508,120	67,998,223	12,024,982	3,103,603	25,998	XXX.	137,660,926	10.2	202,781,025	14.2	137,660,926	0
5.03	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
5.04	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
5.05	Totals.....	86,383,125	136,917,999	148,790,044	28,945,805	25,998	XXX.	401,062,971	29.6	496,280,965	34.7	401,062,971	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	21,087,944	144,860,161	79,261,273	37,859,175	93,281,960	XXX.	376,350,513	27.8	310,373,207	21.7	372,970,100	3,380,413
6.02	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
6.03	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
6.04	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
6.05	Totals.....	21,087,944	144,860,161	79,261,273	37,859,175	93,281,960	XXX.	376,350,513	27.8	310,373,207	21.7	372,970,100	3,380,413
7.	Hybrid Securities												
7.01	Issuer Obligations.....	0	0	0	0	0	XXX.	0	0.0	3,000,000	0.2	0	0
7.02	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
7.03	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
7.04	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
7.05	Totals.....	0	0	0	0	0	XXX.	0	0.0	3,000,000	0.2	0	0
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
8.02	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
8.03	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
8.04	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
8.05	Affiliated Bank Loans - Issued.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
8.06	Affiliated Bank Loans - Acquired.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
8.07	Totals.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0

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

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

	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 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired.....	0	6,630,692	0	0	0	XXX	6,630,692	0.5	11,058,938	0.8	0	6,630,692
10.03 Totals.....	0	6,630,692	0	0	0	XXX	6,630,692	0.5	11,058,938	0.8	0	6,630,692
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	99,486,637	407,930,802	440,705,042	114,212,038	130,672,245	XXX	1,193,006,764	88.1	XXX	XXX	1,189,626,351	3,380,413
11.02 Residential Mortgage-Backed Securities.....	61,756,915	76,327,251	13,050,142	3,476,347	25,998	XXX	154,636,653	11.4	XXX	XXX	154,636,653	0
11.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans.....	0	6,630,692	0	0	0	XXX	6,630,692	0.5	XXX	XXX	0	6,630,692
11.08 Totals.....	161,243,552	490,888,745	453,755,184	117,688,385	130,698,243	0	1,354,274,109	100.0	XXX	XXX	1,344,263,004	10,011,105
11.09 Line 11.08 as a % of Col. 7.....	11.9	36.2	33.5	8.7	9.7	0.0	100.0	XXX	XXX	XXX	99.3	0.7
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	82,990,278	378,652,672	555,157,676	127,178,844	53,228,861	XXX	XXX	XXX	1,197,208,331	83.7	1,184,761,289	12,447,042
12.02 Residential Mortgage-Backed Securities.....	40,981,938	97,136,415	55,222,288	26,573,511	1,898,628	XXX	XXX	XXX	221,812,780	15.5	221,812,780	0
12.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans.....	0	11,058,938	0	0	0	XXX	XXX	XXX	11,058,938	0.8	0	11,058,938
12.08 Totals.....	123,972,216	486,848,025	610,379,964	153,752,355	55,127,489	0	XXX	XXX	1,430,080,049	100.0	1,406,574,069	23,505,980
12.09 Line 12.08 as a % of Col. 9.....	8.7	34.0	42.7	10.8	3.9	0.0	XXX	XXX	100.0	XXX	98.4	1.6
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	99,486,638	407,930,801	440,705,042	110,831,625	130,672,245	XXX	1,189,626,351	87.8	1,184,761,289	82.8	1,189,626,351	XXX
13.02 Residential Mortgage-Backed Securities.....	61,756,914	76,327,251	13,050,142	3,476,348	25,998	XXX	154,636,653	11.4	221,812,780	15.5	154,636,653	XXX
13.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals.....	161,243,552	484,258,052	453,755,184	114,307,973	130,698,243	0	1,344,263,004	99.3	1,406,574,069	98.4	1,344,263,004	XXX
13.09 Line 13.08 as a % of Col. 7.....	12.0	36.0	33.8	8.5	9.7	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.....	11.9	35.8	33.5	8.4	9.7	0.0	99.3	XXX	XXX	XXX	99.3	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	0	0	0	3,380,413	0	XXX	3,380,413	0.2	12,447,042	0.9	XXX	3,380,413
14.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans.....	0	6,630,692	0	0	0	XXX	6,630,692	0.5	11,058,938	0.8	XXX	6,630,692
14.08 Totals.....	0	6,630,692	0	3,380,413	0	0	10,011,105	0.7	23,505,980	1.6	XXX	10,011,105
14.09 Line 14.08 as a % of Col. 7.....	0.0	66.2	0.0	33.8	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	0.0	0.5	0.0	0.2	0.0	0.0	0.7	XXX	XXX	XXX	XXX	0.7

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	4,437,482	0	4,437,482	0
2. Cost of cash equivalents acquired.....	75,355,203	2,499,796	72,855,407	0
3. Accrual of discount.....	0	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0
5. Total gain (loss) on disposals.....	0	0	0	0
6. Deduct consideration received on disposals.....	66,853,244	0	66,853,244	0
7. Deduct amortization of premium.....	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	12,939,441	2,499,796	10,439,645	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	12,939,441	2,499,796	10,439,645	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
				4	5								13	14	15	16	17			
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																				
293792	10	7	ENTERPRISE PRODS PARTNERS L P COM UNIT...		DE.....	Jeffries & Co Inc.....	0.....	04/27/2010	0	2,446,015	3,350,869	3,350,869	(958,516)	0	507,382	0	0	304,469	0	0.000
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....										2,446,015	3,350,869	3,350,869	(958,516)	0	507,382	0	0	304,469	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																				
000000	00	0	Homestead Capital USA Farmland Fund I LP.....		DE.....	Direct.....	0.....	06/22/2015	0	0	0	0	-	0	0	0	0	55,832	0	0.000
000000	00	0	Homestead Capital USA Farmland Fund II LP.....		DE.....	Direct.....	0.....	09/12/2016	0	0	0	0	-	0	0	0	0	74,983	0	0.000
000000	00	0	Citymark Capital Fund I LP.....		DE.....	Direct.....	0.....	10/03/2016	0	970,416	1,724,498	1,724,498	(1,480)	0	0	0	0	8,964	93,445	5.519
000000	00	0	Citymark Capital U.S. Apartment Fund II LP.....		DE.....	Direct.....	0.....	10/02/2019	0	3,595,369	3,390,022	3,390,022	(205,346)	0	0	0	0	385,877	3,430,881	4.650
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....										4,565,785	5,114,520	5,114,520	(206,826)	0	0	0	0	525,656	3,524,326	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																				
000000	00	0	GCG Investors III LP.....		DE.....	Direct.....	0.....	12/05/2013	0	3,181,552	3,974,008	3,974,008	24,474	0	0	0	0	671,566	921,849	4.409
000000	00	0	Newstone Capital Partners LP.....		DE.....	Direct.....	0.....	03/01/2007	0	0	0	0	-	0	0	0	0	0	0	0.000
000000	00	0	NYLCAP Mezzanine Partners III LP.....		DE.....	Direct.....	0.....	05/26/2010	0	2,904,977	2,203,227	2,203,227	(438,353)	0	0	0	0	91,285	623,743	1.236
000000	00	0	Newstone Capital Partners II LP.....		DE.....	Direct.....	0.....	12/10/2010	0	781,103	588,456	588,456	(35,787)	0	0	0	0	60,885	207,959	0.430
000000	00	0	NYL Investment Mgmt Mezz Partners II LP.....		DE.....	Direct.....	0.....	07/17/2007	0	563,817	0	0	(41,891)	0	0	0	0	29,950	2,164,680	0.000
000000	00	0	Northstar Mezzanine Partners V LP.....		DE.....	Direct.....	0.....	11/28/2007	0	1,799,168	2,464,409	2,464,409	(193,095)	0	0	0	0	323,939	768,500	1.910
000000	00	0	GS Mezzanine Partners V LP.....		DE.....	Direct.....	0.....	11/30/2007	0	20,138	116,649	116,649	(55,787)	0	0	0	0	0	3,756,403	0.457
000000	00	0	GCG Investors II LP.....		DE.....	Direct.....	0.....	12/07/2009	0	81,955	26,667	26,667	(231,273)	0	0	0	0	1,350,686	283,976	3.824
000000	00	0	AEA Mezzanine Fund II LP.....		DE.....	Direct.....	0.....	05/03/2010	0	470,520	121,548	121,548	(28,990)	0	0	0	-	259,036	0	1.445
000000	00	0	AEA Middle Market Debt Fund II LP.....		DE.....	Direct.....	0.....	09/02/2011	0	0	0	0	-	0	0	0	0	0	0	0.000
000000	00	0	Canal Mezzanine Partners II LP.....		DE.....	Direct.....	0.....	02/01/2012	0	2,113,768	3,265,625	3,265,625	(189,718)	0	368,850	0	-	1,024,593	24,590	
000000	00	0	Midwest Mezzanine Fund V SBIC LP.....		DE.....	Direct.....	0.....	07/05/2013	0	6,684,949	8,576,611	8,576,611	428,291	0	0	0	0	183,280	1,015,240	10.028
000000	00	0	Brookside Mezzanine Fund III LP.....		DE.....	Direct.....	0.....	08/21/2013	0	6,745,761	8,923,392	8,923,392	(152,842)	0	0	0	0	365,369	1,982,387	8.891
000000	00	0	GoldPoint Partners Co-Investment V LP.....		DE.....	Direct.....	0.....	06/10/2014	0	6,980,174	7,004,684	7,004,684	(1,470,480)	0	0	0	0	184,603	1,504,843	1.457
000000	00	0	Cyprium Investors IV LP.....		DE.....	Direct.....	0.....	06/16/2014	0	2,930,032	2,536,495	2,536,495	(117,191)	0	0	0	0	263,967	788,239	2.161
000000	00	0	AEA Mezzanine Fund III LP.....		DE.....	Direct.....	0.....	06/20/2014	0	4,597,049	3,774,534	3,774,534	(122,795)	0	0	0	0	345,280	462,167	1.677
000000	00	0	MPE Partners LP.....		DE.....	Direct.....	0.....	07/15/2014	0	2,993,504	1,896,627	1,896,627	(2,060,335)	0	0	0	0	406,298	0	11.446
000000	00	0	Dyal II US Investors LP.....		DE.....	Direct.....	0.....	12/29/2014	0	7,014,791	6,213,628	6,213,628	367,297	0	0	0	0	158,859	2,078,685	1.290
000000	00	0	Peppertree Capital Fund IV QP LP.....		DE.....	Direct.....	0.....	01/29/2015	0	1,598,116	2,664,036	2,664,036	(18,233)	0	0	0	-	0	0	2.328
000000	00	0	Jumpstart Next Fund LLC.....		DE.....	Direct.....	0.....	02/04/2015	0	2,000,000	1,572,207	1,572,207	(114,314)	0	0	0	-	0	0	17.614
000000	00	0	NB Private Debt ASP Fund LP.....		DE.....	Direct.....	0.....	02/25/2015	0	2,420,387	1,489,350	1,489,350	(400,470)	0	0	0	0	125,124	2,075,000	12.553
000000	00	0	Argosy Investment Partners V LP.....		DE.....	Direct.....	0.....	03/03/2015	0	5,601,552	15,217,182	15,217,182	2,187,684	0	0	0	-	579,678	0	6.379
000000	00	0	Peppertree International Fund QP LP.....		DE.....	Direct.....	0.....	04/13/2015	0	7,898,659	10,168,217	10,168,217	108,631	0	0	0	-	1,050,000	19,592	
000000	00	0	Pinnacle IV LP.....		DE.....	Direct.....	0.....	05/27/2015	0	8,447,881	11,249,808	11,249,808	1,952,704	0	0	0	0	42,028	21,552	
000000	00	0	Canal Capital Partners III LP.....		DE.....	Direct.....	0.....	06/15/2015	0	1,240,000	949,159	949,159	(116,338)	0	0	0	-	409,100	50,000	
000000	00	0	IDG Ventures USA III LP.....		DE.....	Direct.....	0.....	06/26/2015	0	4,203,704	6,198,335	6,198,335	(1,145,195)	0	0	0	-	508,181	4,789	
000000	00	0	GMB Mezzanine Capital III LP.....		DE.....	Direct.....	0.....	09/08/2015	0	6,455,996	7,823,620	7,823,620	(232,048)	0	0	0	-	3,050,000	7,034	
000000	00	0	NB Private Debt Fund II LP.....		DE.....	Direct.....	0.....	10/30/2015	0	8,326,271	7,880,740	7,880,740	4,615	0	0	0	0	587,227	1,664,385	2.302
000000	00	0	BP Natural Gas Opportunity Partners LP.....		DE.....	Direct.....	0.....	12/07/2015	0	1,701,038	5,563,438	5,563,438	(571,020)	0	0	0	-	1,243,476	1,964	
000000	00	0	GoldPoint Mezzanine Partners IV LP.....		DE.....	Direct.....	0.....	12/21/2015	0	18,664,242	18,836,373	18,836,373	(242,097)	0	0	0	0	1,437,854	2,852,631	1.460
000000	00	0	Gryphon Partners IV LP.....		DE.....	Direct.....	0.....	01/14/2016	0	7,884,658	11,927,353	11,927,353	699,878	0	0	0	0	140,378	1,286,571	0.935

SCHEDULE BA - PART 1

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

E07.1

1	2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
				4	5								13	14	15	16	17			
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000 00 0	Peppertree Capital Fund VI QP LP.....		.....	.....	DE.....	Direct.....	0.....	05/05/2016	0	3,815,415	5,128,883	5,128,883	381,138	0	0	0	0	-	72,000	1.653
000000 00 0	Gridiron Capital Fund III LP.....		.....	.....	DE.....	Direct.....	0.....	11/07/2016	0	4,001,183	11,081,724	11,081,724	2,005,694	0	0	0	0	501,831	1,825,631	0.489
000000 00 0	Newstone Capital Partners III LP.....		.....	.....	DE.....	Direct.....	0.....	11/09/2016	0	11,582,945	10,037,937	10,037,937	(1,388,297)	0	0	0	0	861,108	1,096,639	1.710
000000 00 0	Dyal III US Investors LP.....		.....	.....	DE.....	Direct.....	0.....	11/04/2016	0	6,498,700	6,087,285	6,087,285	(1,052,881)	0	0	0	0	2,439,194	5,986,250	0.523
000000 00 0	AEA Middle Market Debt Fund III LP.....		.....	.....	DE.....	Direct.....	0.....	12/14/2016	0	9,343,163	8,190,597	8,190,597	(661,644)	0	0	0	0	1,095,203	940,789	2.899
000000 00 0	Carlyle Distressed Opportunities IV ASP Fund.....		.....	.....	DE.....	Direct.....	0.....	02/09/2017	0	4,879,359	3,284,570	3,284,570	(845,367)	0	0	0	0	102,940	6,004,000	6.280
000000 00 0	GCG Investors IV LP.....		.....	.....	DE.....	Direct.....	0.....	03/14/2017	0	10,799,775	11,951,917	11,951,917	1,002,884	0	0	0	0	459,915	1,967,350	5.423
000000 00 0	MPE Partners II LP.....		.....	.....	DE.....	Direct.....	0.....	03/30/2017	0	2,597,149	3,307,838	3,307,838	(704,030)	0	0	0	0	-	1,427,853	2.560
000000 00 0	PA Direct Credit Opportunities Fund II LP.....		.....	.....	DE.....	Direct.....	0.....	05/15/2017	0	10,388,296	9,899,952	9,899,952	(117,343)	0	0	0	0	800,303	2,509,610	2.031
000000 00 0	GoldPoint Partners Select Manager Fund III LP.....		.....	.....	DE.....	Direct.....	0.....	07/13/2017	0	8,829,988	9,686,187	9,686,187	(28,406)	0	0	0	0	77,217	392,905	3.706
000000 00 0	Yukon Capital Partners III LP.....		.....	.....	DE.....	Direct.....	0.....	07/18/2017	0	8,808,107	8,266,327	8,266,327	(193,197)	0	0	0	0	611,434	2,805,128	2.680
000000 00 0	IDG Ventures SF LP.....		.....	.....	DE.....	Direct.....	0.....	08/24/2017	0	481,538	543,547	543,547	(5,332)	0	0	0	0	-	7,606	0.674
000000 00 0	Bison Capital Partners V LP.....		.....	.....	DE.....	Direct.....	0.....	09/18/2017	0	3,264,626	3,375,584	3,375,584	155,057	0	0	0	0	45,063	1,894,243	1.261
000000 00 0	Patriot Capital IV LP.....		.....	.....	DE.....	Direct.....	0.....	09/29/2017	0	3,927,350	4,122,227	4,122,227	(418,954)	0	0	0	0	-	6,000,000	7.143
000000 00 0	Siguler Guff Small Business Credit Opp Fund LP.....		.....	.....	DE.....	Direct.....	0.....	10/06/2017	0	6,975,166	6,178,434	6,178,434	(404,334)	0	0	0	0	535,896	955,000	8.404
000000 00 0	GoldPoint Partners Co-Investment VI LP.....		.....	.....	DE.....	Direct.....	0.....	02/26/2018	0	10,910,603	12,772,551	12,772,551	1,454,487	0	0	0	0	25,439	4,118,528	1.736
000000 00 0	Rembrandt Partners IV, L.P.....		.....	.....	DE.....	Direct.....	0.....	03/02/2018	0	3,652,991	5,684,867	5,684,867	1,204,898	0	0	0	0	-	1,007,500	9.030
000000 00 0	Pinnacle V LP.....		.....	.....	DE.....	Direct.....	0.....	05/24/2018	0	10,860,938	12,275,499	12,275,499	2,063,888	0	0	0	0	406,778	3,506,250	26.960
000000 00 0	PIMCO Tactical Opportunities Onshore Fund LP.....		.....	.....	DE.....	Direct.....	0.....	05/31/2018	0	5,000,000	4,889,566	4,889,566	(166,382)	0	0	0	0	251,461	0	0.416
000000 00 0	Intrepid Private Equity Fund I, LP.....		.....	.....	DE.....	Direct.....	0.....	08/16/2018	0	4,454,450	3,424,615	3,424,615	(1,044,278)	0	0	0	0	7,701	759,504	6.172
000000 00 0	Ridge Ventures IV LP.....		.....	.....	DE.....	Direct.....	0.....	07/27/2018	0	2,852,500	2,872,782	2,872,782	209,922	0	0	0	0	-	4,147,500	5.147
000000 00 0	Vestigo Ventures Fund 1, LP.....		.....	.....	DE.....	Direct.....	0.....	07/19/2018	0	3,923,599	4,288,002	4,288,002	601,844	0	0	0	0	-	1,000,000	8.160
000000 00 0	Midwest Mezzanine Fund VI SBIC, LP.....		.....	.....	DE.....	Direct.....	0.....	08/06/2018	0	4,614,701	5,091,241	5,091,241	449,751	0	0	0	0	-	5,385,299	11.547
000000 00 0	AEA Mezzanine IV LP.....		.....	.....	DE.....	Direct.....	0.....	07/31/2018	0	6,311,057	5,782,710	5,782,710	(148,275)	0	0	0	0	517,382	8,703,421	2.536
000000 00 0	Anagenesis Capital Partners SBIC Fund, LP.....		.....	.....	DE.....	Direct.....	0.....	08/15/2018	0	4,858,801	4,517,950	4,517,950	58,874	0	0	0	0	463,165	5,141,199	14.424
000000 00 0	Gryphon Partners V LP.....		.....	.....	DE.....	Direct.....	0.....	08/31/2018	0	13,283,824	14,716,677	14,716,677	912,174	0	0	0	0	-	1,716,176	1.244
000000 00 0	Brookside Mezzanine Fund IV LP.....		.....	.....	DE.....	Direct.....	0.....	11/06/2018	0	2,000,000	1,875,395	1,875,395	21,727	0	0	0	0	-	8,000,000	5.000
000000 00 0	North Haven Senior Loan Fund LP.....		.....	.....	DE.....	Direct.....	0.....	12/19/2018	0	4,921,052	4,195,321	4,195,321	(472,684)	0	0	0	0	498,799	5,381,829	5.128
000000 00 0	GoldPoint Mezzanine Partners Co-Investment A LP.....		.....	.....	DE.....	Direct.....	0.....	03/29/2019	0	1,929,853	2,261,420	2,261,420	309,889	0	0	0	0	150,365	33,393	7.592
000000 00 0	GMB Mezzanine Capital IV LP.....		.....	.....	DE.....	Direct.....	0.....	04/09/2019	0	2,975,000	2,905,896	2,905,896	32,617	0	0	0	0	-	7,025,000	5.845
000000 00 0	Performance Direct Investments IV LP.....		.....	.....	DE.....	Direct.....	0.....	04/24/2019	0	4,429,859	5,737,256	5,737,256	1,030,704	0	0	0	0	107,545	5,266,031	7.321
000000 00 0	BP Natural Gas Opportunity Partners II, LP.....		.....	.....	DE.....	Direct.....	0.....	06/12/2019	0	1,084,895	526,289	526,289	(214,380)	0	0	0	0	1,754	8,915,105	2.872
000000 00 0	Gryphon Mezzanine Partners II LP.....		.....	.....	DE.....	Direct.....	0.....	06/26/2019	0	6,074,905	6,048,591	6,048,591	(177,257)	0	0	0	0	323,409	4,235,121	3.264
000000 00 0	RPC Equity Investors, LLC.....		.....	.....	DE.....	Direct.....	0.....	06/28/2019	0	2,000,000	2,000,000	2,000,000	-	0	0	0	0	-	0	1.600
000000 00 0	Newstone Capital Partners IV LP.....		.....	.....	DE.....	Direct.....	0.....	12/05/2019	0	4,996,602	5,131,167	5,131,167	134,565	0	0	0	0	318,561	9,992,543	1.720
000000 00 0	Carlyle Global Infrastructure Opportunity Fund, LP.....		.....	.....	DE.....	Direct.....	0.....	07/26/2019	0	975,920	317,125	317,125	(336,510)	0	0	0	0	7,758	4,076,465	0.230
000000 00 0	Cyprium Investors V LP.....		.....	.....	DE.....	Direct.....	0.....	08/15/2019	0	6,664,141	7,083,066	7,083,066	438,993	0	0	0	0	236,359	8,335,859	6.493
000000 00 0	AEA Middle Market Debt Fund IV LP.....		.....	.....	DE.....	Direct.....	0.....	09/11/2019	0	3,303,025	2,974,272	2,974,272	(117,953)	0	0	0	0	382,762	1,871,193	1.380
000000 00 0	Riverside Credit Solutions Fund I LP.....		.....	.....	DE.....	Direct.....	0.....	09/20/2019	0	6,131,324	5,824,188	5,824,188	(119,938)	0	0	0	0	381,012	1,868,676	6.388
000000 00 0	Siguler Guff Small Business Credit Opp Fund II LP.....		.....	.....	DE.....	Direct.....	0.....	12/05/2019	0	2,230,000	2,283,410	2,283,410	152,605	0	0	0	0	-	7,770,000	18.623

SCHEDULE BA - PART 1

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

1	2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
				4	5								13	14	15	16	17			
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000 00 0	NB Strategic Capital Partners.....		.....	.....	DE.....	Direct.....	0.	12/26/2019	0	1,967,576	2,778,154	2,778,154	810,578	0	0	0	0	16,085	7,443,296	1.006
000000 00 0	Banyan Holdings Alpha, LLC.....		.....	.....	DE.....	Direct.....	0.	12/31/2019	0	540,395	540,395	540,395	-	0	0	0	0	-	0	10.600
000000 00 0	Gridiron Capital Fund IV LP.....		.....	.....	DE.....	Direct.....	0.	05/06/2020	0	7,454,309	7,980,779	7,980,779	526,470	0	0	0	0	31,030	7,545,691	2.074
000000 00 0	GoldPoint Partners Private Debt V LP.....		.....	.....	DE.....	Direct.....	0.	07/02/2020	0	2,387,118	2,374,857	2,374,857	(12,261)	0	0	0	0	108,094	12,697,724	2.575
000000 00 0	Vestigo Ventures Fund II, L.P.....		.....	.....	DE.....	Direct.....	0.	09/17/2020	0	1,000,000	990,400	990,400	(9,600)	0	0	0	0	-	9,000,000	13.888
000000 00 0	GCG Investors V.....		.....	.....	DE.....	Direct.....	0.	10/13/2020	0	619,100	619,100	619,100	-	0	0	0	0	-	14,380,900	7.500
000000 00 0	PA Direct Credit Opportunities Fund III LP.....		.....	.....	DE.....	Direct.....	0.	11/02/2020	0	2,450,788	2,450,788	2,450,788	-	0	0	0	0	-	12,549,212	1.500
000000 00 0	Yukon Capital Partners IV LP.....		.....	.....	DE.....	Direct.....	0.	11/24/2020	0	2,088,104	2,088,104	2,088,104	-	0	0	0	0	-	12,911,896	2.100
000000 00 0	Select Dental Management, LLC.....		.....	.....	DE.....	Direct.....	0.	11/05/2020	0	600,000	600,000	600,000	-	0	0	0	0	-	0	1.820
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....										362,045,952	400,271,820	400,271,820	3,114,778	0	368,850	0	0	18,085,814	251,679,963	XXX
4899999. Subtotal - Unaffiliated.....										369,057,752	408,737,209	408,737,209	1,949,436	0	876,232	0	0	18,915,939	255,204,289	XXX
5099999. Totals										369,057,752	408,737,209	408,737,209	1,949,436	0	876,232	0	0	18,915,939	255,204,289	XXX

Book/Adjusted Carring 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 BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2			Location		5	6	7	8	9	10	11
				3	4							
CUSIP Identification	Name or Description			City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated												
000000	00	0	Homestead Capital USA Farmland Fund I LP.....	DE.....	Direct.....		06/22/2015.	0	0	111,682	0	0.000
000000	00	0	Homestead Capital USA Farmland Fund II LP.....	DE.....	Direct.....		09/12/2016.	0	0	1,412,610	0	0.000
000000	00	0	Citymark Capital Fund I LP.....	DE.....	Direct.....		10/03/2016.	0	0	8,964	0	5.519
000000	00	0	Citymark Capital U.S. Apartment Fund II LP.....	DE.....	Direct.....		10/02/2019.	0	0	(437,599)	0	4.650
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....									0	1,095,657	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated												
000000	00	0	GCG Investors III LP.....	DE.....	Direct.....		12/05/2013.	0	0	59,803	0	4.409
000000	00	0	NYLCAP Mezzanine Partners III LP.....	DE.....	Direct.....		05/26/2010.	0	0	33,660	0	1.236
000000	00	0	NYL Investment Mgmt Mezz Partners II LP.....	DE.....	Direct.....		07/17/2007.	0	0	6,055	0	0.000
000000	00	0	Northstar Mezzanine Partners V LP.....	DE.....	Direct.....		11/28/2007.	0	0	77,654	0	1.910
000000	00	0	GoldPoint Partners Co-Investment V LP.....	DE.....	Direct.....		06/10/2014.	0	0	143,150	0	1.457
000000	00	0	Cyprium Investors IV LP.....	DE.....	Direct.....		06/16/2014.	0	0	65,346	0	2.161
000000	00	0	AEA Mezzanine Fund III LP.....	DE.....	Direct.....		06/20/2014.	0	0	65,093	0	1.677
000000	00	0	Dyal II US Investors LP.....	DE.....	Direct.....		12/29/2014.	0	0	775,597	0	1.290
000000	00	0	NB Private Debt ASP Fund LP.....	DE.....	Direct.....		02/25/2015.	0	0	30,588	0	12.553
000000	00	0	Peppertree International Fund QP LP.....	DE.....	Direct.....		04/13/2015.	0	0	220,000	0	19.592
000000	00	0	Pinnacle IV LP.....	DE.....	Direct.....		05/27/2015.	0	0	1,687,283	0	21.552
000000	00	0	NB Private Debt Fund II LP.....	DE.....	Direct.....		10/30/2015.	0	0	287,807	0	2.302
000000	00	0	BP Natural Gas Opportunity Partners LP.....	DE.....	Direct.....		12/07/2015.	0	0	187,813	0	1.964
000000	00	0	GoldPoint Mezzanine Partners IV LP.....	DE.....	Direct.....		12/21/2015.	0	0	2,173,437	0	1.460
000000	00	0	Gryphon Partners IV LP.....	DE.....	Direct.....		01/14/2016.	0	0	30,812	0	0.935
000000	00	0	Peppertree Capital Fund VI QP LP.....	DE.....	Direct.....		05/05/2016.	0	0	158,000	0	1.653
000000	00	0	Gridiron Capital Fund III LP.....	DE.....	Direct.....		11/07/2016.	0	0	75,190	0	0.489
000000	00	0	Newstone Capital Partners III LP.....	DE.....	Direct.....		11/09/2016.	0	0	59,005	0	1.710
000000	00	0	Dyal III US Investors LP.....	DE.....	Direct.....		11/04/2016.	0	0	1,458,681	0	0.523
000000	00	0	AEA Middle Market Debt Fund III LP.....	DE.....	Direct.....		12/14/2016.	0	0	332,872	0	2.899
000000	00	0	Carlyle Distressed Opportunities IV ASP Fund.....	DE.....	Direct.....		02/09/2017.	0	0	1,986,000	0	6.280
000000	00	0	GCG Investors IV LP.....	DE.....	Direct.....		03/14/2017.	0	0	2,048,144	0	5.423
000000	00	0	MPE Partners II LP.....	DE.....	Direct.....		03/30/2017.	0	0	942,803	0	2.560
000000	00	0	PA Direct Credit Opportunities Fund II LP.....	DE.....	Direct.....		05/15/2017.	0	0	2,937,489	0	2.031
000000	00	0	GoldPoint Partners Select Manager Fund III LP.....	DE.....	Direct.....		07/13/2017.	0	0	1,479,009	0	3.706
000000	00	0	Yukon Capital Partners III LP.....	DE.....	Direct.....		07/18/2017.	0	0	2,935,046	0	2.680
000000	00	0	Bison Capital Partners V LP.....	DE.....	Direct.....		09/18/2017.	0	0	972,907	0	1.261
000000	00	0	Siguler Guff Small Business Credit Opp Fund LP.....	DE.....	Direct.....		10/06/2017.	0	0	60,000	0	8.404
000000	00	0	GoldPoint Partners Co-Investment VI LP.....	DE.....	Direct.....		02/26/2018.	0	0	2,858,058	0	1.736
000000	00	0	Rembrandt Partners IV, L.P.....	DE.....	Direct.....		03/02/2018.	0	0	212,500	0	9.030
000000	00	0	Pinnacle V LP.....	DE.....	Direct.....		05/24/2018.	0	0	2,812,500	0	26.960
000000	00	0	Intrepid Private Equity Fund I, LP.....	DE.....	Direct.....		08/16/2018.	0	0	690,150	0	6.172
000000	00	0	Ridge Ventures IV LP.....	DE.....	Direct.....		07/27/2018.	0	0	997,500	0	5.147
000000	00	0	Vestigo Ventures Fund 1, LP.....	DE.....	Direct.....		07/19/2018.	0	0	750,000	0	8.160
000000	00	0	Midwest Mezzanine Fund VI SBIC, LP.....	DE.....	Direct.....		08/06/2018.	0	0	414,938	0	11.547
000000	00	0	AEA Mezzanine IV LP.....	DE.....	Direct.....		07/31/2018.	0	0	1,387,812	0	2.536
000000	00	0	Anagenesis Capital Partners SBIC Fund, LP.....	DE.....	Direct.....		08/15/2018.	0	0	1,843,248	0	14.424

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1			2		Location		5	6	7	8	9	10	11
					3	4							
CUSIP Identification			Name or Description		City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000	00	0	Gryphon Partners V LP.....			DE.....	Direct.....	08/31/2018.	0	0	4,751,072	0	1.244
000000	00	0	Brookside Mezzanine Fund IV LP.....			DE.....	Direct.....	11/06/2018.	0	0	1,000,000	0	5.000
000000	00	0	North Haven Senior Loan Fund LP.....			DE.....	Direct.....	12/19/2018.	0	0	1,611,359	0	5.128
000000	00	0	GoldPoint Mezzanine Partners Co-Investment A LP.....			DE.....	Direct.....	03/29/2019.	0	0	6,722	0	7.592
000000	00	0	GMB Mezzanine Capital IV LP.....			DE.....	Direct.....	04/09/2019.	0	0	1,100,000	0	5.845
000000	00	0	Performance Direct Investments IV LP.....			DE.....	Direct.....	04/24/2019.	0	0	804,363	0	7.321
000000	00	0	BP Natural Gas Opportunity Partners II, LP.....			DE.....	Direct.....	06/12/2019.	0	0	636,051	0	2.872
000000	00	0	Gryphon Mezzanine Partners II LP.....			DE.....	Direct.....	06/26/2019.	0	0	2,670,242	0	3.264
000000	00	0	Newstone Capital Partners IV LP.....			DE.....	Direct.....	12/05/2019.	0	0	4,741,852	0	1.720
000000	00	0	Carlyle Global Infrastructure Opportunity Fund, LP.....			DE.....	Direct.....	07/26/2019.	0	0	537,199	0	0.230
000000	00	0	Cyprium Investors V LP.....			DE.....	Direct.....	08/15/2019.	0	0	5,075,927	0	6.493
000000	00	0	AEA Middle Market Debt Fund IV LP.....			DE.....	Direct.....	09/11/2019.	0	0	388,194	0	1.380
000000	00	0	Riverside Credit Solutions Fund I LP.....			DE.....	Direct.....	09/20/2019.	0	0	7,951,683	0	6.388
000000	00	0	Siguler Guff Small Business Credit Opp Fund II LP.....			DE.....	Direct.....	12/05/2019.	0	0	1,480,000	0	18.623
000000	00	0	NB Strategic Capital Partners.....			DE.....	Direct.....	12/26/2019.	0	0	1,325,000	0	1.006
000000	00	0	Gridiron Capital Fund IV LP.....			DE.....	Direct.....	05/06/2020.	0	3,860,275	3,594,034	0	2.074
000000	00	0	GoldPoint Partners Private Debt V LP.....			DE.....	Direct.....	07/02/2020.	0	3,110,547	(723,429)	0	2.575
000000	00	0	Vestigo Ventures Fund II, L.P.....			DE.....	Direct.....	09/17/2020.	0	1,000,000	0	0	13.888
000000	00	0	GCG Investors V.....			DE.....	Direct.....	10/13/2020.	0	619,100	0	0	7.500
000000	00	0	PA Direct Credit Opportunities Fund III LP.....			DE.....	Direct.....	11/02/2020.	0	2,450,788	0	0	1.500
000000	00	0	Yukon Capital Partners IV LP.....			DE.....	Direct.....	11/24/2020.	0	2,088,104	0	0	2.100
000000	00	0	Select Dental Management, LLC.....			DE.....	Direct.....	11/05/2020.	0	600,000	0	0	1.820
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the			Characteristics of Other - Unaffiliated.....							13,728,815	70,206,217	0	XXX
4899999. Subtotal - Unaffiliated.....										13,728,815	71,301,874	0	XXX
5099999. Totals.....										13,728,815	71,301,874	0	XXX

E08.1

SCHEDULE BA - PART 3

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

1	2			Location		5	6	7	8		Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
				3	4				9	10	11	12	13	14							
CUSIP Identification	Name or Description			City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																					
293792	10	7	ENTERPRISE PRODS PARTNERS L P COM UNIT.....		DE..	Various.....	04/27/2010.	03/11/2020.	1,885,312	(147,111)	0	0	0	(147,111)	0	1,738,201	1,131,612	0	(606,590)	(606,590)	29,793
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....									1,885,312	(147,111)	0	0	0	(147,111)	0	1,738,201	1,131,612	0	(606,590)	(606,590)	29,793
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																					
000000	00	0	Homestead Capital USA Farmland Fund I LP.....		DE..	Redeemed Shr.....	06/22/2015.	12/30/2020.	4,435,460	0	0	0	0	0	0	4,435,460	3,393,914	0	(1,041,546)	(1,041,546)	43,066
000000	00	0	Homestead Capital USA Farmland Fund II LP.....		DE..	Redeemed Shr.....	09/12/2016.	12/30/2020.	4,768,452	0	0	0	0	0	0	4,768,452	3,850,156	0	(918,296)	(918,296)	41,953
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....									9,203,912	0	0	0	0	0	9,203,912	7,244,070	0	(1,959,842)	(1,959,842)	85,019	
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																					
000000	00	0	GCG Investors III LP.....		DE..	Redeemed Shr.....	12/05/2013.	09/02/2020.	752,499	0	0	0	0	0	0	752,499	752,499	0	-	0	60,083
000000	00	0	NYLCAP Mezzanine Partners III LP.....		DE..	Redeemed Shr.....	05/26/2010.	10/16/2020.	784,814	0	0	0	0	0	0	784,814	1,160,766	0	375,952	375,952	9,123
000000	00	0	Newstone Capital Partners II LP.....		DE..	Redeemed Shr.....	12/10/2010.	04/14/2020.	32,391	0	0	0	0	0	0	32,391	71,417	0	39,026	39,026	1,262
000000	00	0	NYL Investment Mgmt Mezz Partners II LP.....		DE..	Redeemed Shr.....	07/17/2007.	04/27/2020.	2,327	0	0	0	0	0	0	2,327	9,273	0	6,947	6,947	1,945
000000	00	0	Northstar Mezzanine Partners V LP.....		DE..	Redeemed Shr.....	11/28/2007.	12/17/2020.	639,738	0	0	0	0	0	0	639,738	639,738	0	-	0	18,008
000000	00	0	GS Mezzanine Partners V LP.....		DE..	Redeemed Shr.....	11/30/2007.	09/28/2020.	17,180	0	0	0	0	0	0	17,180	116,407	0	99,227	99,227	-
000000	00	0	GCG Investors II LP.....		DE..	Redeemed Shr.....	12/07/2009.	07/27/2020.	733,249	0	0	0	0	0	0	733,249	733,249	0	-	0	1,423,769
000000	00	0	Midwest Mezzanine Fund V SBIC LP.....		DE..	Redeemed Shr.....	07/05/2013.	11/13/2020.	-	0	0	0	0	0	0	-	743,884	0	743,884	743,884	-
000000	00	0	GoldPoint Partners Co-Investment V LP.....		DE..	Redeemed Shr.....	06/10/2014.	11/06/2020.	468,562	0	0	0	0	0	0	468,562	1,403,704	0	935,142	935,142	292
000000	00	0	Cyprium Investors IV LP.....		DE..	Redeemed Shr.....	06/16/2014.	12/18/2020.	1,055,987	0	0	0	0	0	0	1,055,987	1,055,987	0	-	0	50,355
000000	00	0	AEA Mezzanine Fund III LP.....		DE..	Redeemed Shr.....	06/20/2014.	11/13/2020.	365,437	0	0	0	0	0	0	365,437	456,068	0	90,631	90,631	8,595
000000	00	0	MPE Partners LP.....		DE..	Redeemed Shr.....	07/15/2014.	09/18/2020.	327,675	0	0	0	0	0	0	327,675	3,887,010	0	3,559,335	3,559,335	-
000000	00	0	Dyal II US Investors LP.....		DE..	Redeemed Shr.....	12/29/2014.	01/29/2020.	65,963	0	0	0	0	0	0	65,963	65,963	0	-	0	2,067
000000	00	0	Peppertree Capital Fund IV QP LP.....		DE..	Redeemed Shr.....	01/29/2015.	02/07/2020.	709,517	0	0	0	0	0	0	709,517	1,144,383	0	434,866	434,866	-
000000	00	0	NB Private Debt ASP Fund LP.....		DE..	Redeemed Shr.....	02/25/2015.	12/29/2020.	223,828	0	0	0	0	0	0	223,828	739,754	0	515,927	515,927	2,540
000000	00	0	Argosy Investment Partners V LP.....		DE..	Redeemed Shr.....	03/03/2015.	01/24/2020.	314,055	0	0	0	0	0	0	314,055	314,055	0	-	0	-
000000	00	0	Peppertree International Fund QP LP.....		DE..	Redeemed Shr.....	04/13/2015.	02/12/2020.	97,879	0	0	0	0	0	0	97,879	97,879	0	-	0	-
000000	00	0	Pinnacle IV LP.....		DE..	Redeemed Shr.....	05/27/2015.	12/07/2020.	4,724,391	0	0	0	0	0	0	4,724,391	4,724,391	0	-	0	-
000000	00	0	IDG Ventures USA III LP.....		DE..	Redeemed Shr.....	06/26/2015.	06/30/2020.	1,074,437	0	0	0	0	0	0	1,074,437	1,682,981	0	608,544	608,544	-
000000	00	0	NB Private Debt Fund II LP.....		DE..	Redeemed Shr.....	10/30/2015.	10/30/2020.	386,738	0	0	0	0	0	0	386,738	386,839	0	101	101	8,227
000000	00	0	GoldPoint Mezzanine Partners IV LP.....		DE..	Redeemed Shr.....	12/21/2015.	12/07/2020.	2,143,087	0	0	0	0	0	0	2,143,087	2,624,222	0	481,135	481,135	54,068
000000	00	0	Gryphon Partners IV LP.....		DE..	Redeemed Shr.....	01/14/2016.	12/18/2020.	501,824	0	0	0	0	0	0	501,824	1,401,246	0	899,422	899,422	576
000000	00	0	Gridiron Capital Fund III LP.....		DE..	Redeemed Shr.....	11/07/2016.	11/03/2020.	175,300	0	0	0	0	0	0	175,300	3,917,260	0	3,741,960	3,741,960	4,814
000000	00	0	Newstone Capital Partners III LP.....		DE..	Redeemed Shr.....	11/09/2016.	12/04/2020.	1,364,666	0	0	0	0	0	0	1,364,666	2,549,835	0	1,185,169	1,185,169	22,443
000000	00	0	Dyal III US Investors LP.....		DE..	Redeemed Shr.....	11/04/2016.	10/21/2020.	335,106	0	0	0	0	0	0	335,106	705,290	0	370,184	370,184	22,753
000000	00	0	AEA Middle Market Debt Fund III LP.....		DE..	Redeemed Shr.....	12/14/2016.	01/23/2020.	301,449	0	0	0	0	0	0	301,449	301,449	0	-	0	9,499
000000	00	0	Carlyle Distressed Opportunities IV ASP Fund.....		DE..	Redeemed Shr.....	02/09/2017.	11/20/2020.	444,891	0	0	0	0	0	0	444,891	572,580	0	127,689	127,689	14,480
000000	00	0	GCG Investors IV LP.....		DE..	Redeemed Shr.....	03/14/2017.	10/13/2020.	1,264,527	0	0	0	0	0	0	1,264,527	1,264,527	0	-	0	29,875
000000	00	0	MPE Partners II LP.....		DE..	Redeemed Shr.....	03/30/2017.	12/23/2020.	435,534	0	0	0	0	0	0	435,534	1,476,387	0	1,040,853	1,040,853	-
000000	00	0	PA Direct Credit Opportunities Fund II LP.....		DE..	Redeemed Shr.....	05/15/2017.	11/30/2020.	3,490,986	0	0	0	0	0	0	3,490,986	3,700,343	0	209,357	209,357	74,572
000000	00	0	GoldPoint Partners Select Manager Fund III LP.....		DE..	Redeemed Shr.....	07/13/2017.	12/11/2020.	509,835	0	0	0	0	0	0	509,835	1,412,754	0	902,920	902,920	3,538
000000	00	0	Yukon Capital Partners III LP.....		DE..	Redeemed Shr.....	07/18/2017.	12/03/2020.	1,552,948	0	0	0	0	0	0	1,552,948	2,103,702	0	550,754	550,754	33,987
000000	00	0	Bison Capital Partners V LP.....		DE..	Redeemed Shr.....	09/18/2017.	03/20/2020.	3,254	0	0	0	0	0	0	3,254	6,946	0	3,692	3,692	17
000000	00	0	Patriot Capital IV LP.....		DE..	Redeemed Shr.....	09/29/2017.	11/19/2020.	72,650	0	0	0	0	0	0	72,650	72,650	0	-	0	-

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	Siguler Guff Small Business Credit Opp Fund LP.....			DE..	Redeemed Shr.....	10/06/2017.	12/30/2020.	1,434,230	0	0	0	0	0	0	1,434,230	1,883,747	0	449,517	449,517	16,854
000000 00 0	GoldPoint Partners Co-Investment VI LP.....			DE..	Redeemed Shr.....	02/26/2018.	12/14/2020.	91,524	0	0	0	0	0	0	91,524	91,950	0	426	426	186
000000 00 0	Rembrandt Partners IV, L.P.....			DE..	Redeemed Shr.....	03/02/2018.	12/17/2020.	325,964	0	0	0	0	0	0	325,964	325,964	0	-	0	-
000000 00 0	Pinnacle V LP.....			DE..	Redeemed Shr.....	05/24/2018.	12/09/2020.	1,968,750	0	0	0	0	0	0	1,968,750	1,968,750	0	-	0	68,367
000000 00 0	Midwest Mezzanine Fund VI SBIC, LP.....			DE..	Redeemed Shr.....	08/06/2018.	11/12/2020.	-	0	0	0	0	0	0	-	571,490	0	571,490	571,490	-
000000 00 0	North Haven Senior Loan Fund LP.....			DE..	Redeemed Shr.....	12/19/2018.	10/30/2020.	545,850	0	0	0	0	0	0	545,850	583,788	0	37,938	37,938	17,959
000000 00 0	GoldPoint Mezzanine Partners Co-Investment A LP.....			DE..	Redeemed Shr.....	03/29/2019.	11/12/2020.	45,919	0	0	0	0	0	0	45,919	45,919	0	-	0	1,001
000000 00 0	Performance Direct Investments IV LP.....			DE..	Redeemed Shr.....	04/24/2019.	12/22/2020.	304,111	0	0	0	0	0	0	304,111	476,719	0	172,608	172,608	(3,822)
000000 00 0	Gryphon Mezzanine Partners II LP.....			DE..	Redeemed Shr.....	06/26/2019.	12/18/2020.	216,657	0	0	0	0	0	0	216,657	216,657	0	-	0	11,027
000000 00 0	Carlyle Global Infrastructure Opportunity Fund, LP.....			DE..	Redeemed Shr.....	07/26/2019.	01/15/2020.	13,026	0	0	0	0	0	0	13,026	56,784	0	43,758	43,758	868
000000 00 0	Riverside Credit Solutions Fund I LP.....			DE..	Redeemed Shr.....	09/20/2019.	12/18/2020.	6,502,337	0	0	0	0	0	0	6,502,337	6,502,337	0	-	0	188,280
000000 00 0	NB Strategic Capital Partners.....			DE..	Redeemed Shr.....	12/26/2019.	12/16/2020.	1,246,122	0	0	0	0	0	0	1,246,122	1,246,122	0	-	0	3,497
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....								38,067,211	0	0	0	0	0	38,067,211	56,265,665	0	18,198,454	18,198,454	2,161,104	
4899999. Subtotal - Unaffiliated.....								49,156,435	(147,111)	0	0	0	(147,111)	49,009,324	64,641,347	0	15,632,022	15,632,022	2,275,916	
5099999. Totals.....								49,156,435	(147,111)	0	0	0	(147,111)	49,009,324	64,641,347	0	15,632,022	15,632,022	2,275,916	

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							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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date

U.S. Government - Issuer Obligations

912810	EH	7	UNITED STATES TREAS BDS.....	.....	..	.....	1.A	10,368,253	...100.881	9,079,290	9,000,000	9,015,565	0	(139,125)	0	0	7.875	6.263	FA	267,707	708,750	06/18/2008.	02/15/2021.
912810	EM	6	UNITED STATES TREAS BDS.....	.....	..	.....	1.A	27,729,115	...111.551	26,214,485	23,500,000	24,164,264	0	(389,574)	0	0	7.250	5.389	FA	643,536	1,703,750	12/30/2013.	08/15/2022.
912810	EQ	7	UNITED STATES TREAS BDS.....	SD..	..	.....	1.A	330,567	...115.992	307,379	265,000	280,342	0	(5,465)	0	0	6.250	3.902	FA	6,256	16,563	09/29/2010.	08/15/2023.
912810	EQ	7	UNITED STATES TREAS BDS.....	.....	..	.....	1.A	48,568,417	...115.992	45,161,485	38,935,000	41,189,109	0	(803,056)	0	0	6.250	3.902	FA	919,152	2,433,438	09/29/2010.	08/15/2023.
912810	EW	4	UNITED STATES TREAS BDS.....	SD..	..	.....	1.A	390,206	...128.637	385,911	300,000	335,143	0	(6,174)	0	0	6.000	3.481	FA	6,799	18,000	08/24/2010.	02/15/2026.
912810	EW	4	UNITED STATES TREAS BDS.....	.....	..	.....	1.A	23,314,779	...128.637	23,058,182	17,925,000	20,024,818	0	(368,939)	0	0	6.000	3.481	FA	406,235	1,075,500	08/24/2010.	02/15/2026.
912810	EZ	7	UNITED STATES TREAS BDS.....	.....	..	.....	1.A	12,344,141	...137.039	13,703,900	10,000,000	10,983,936	0	(135,634)	0	0	6.625	4.752	FA	250,238	662,500	12/26/2007.	02/15/2027.
912810	FB	9	UNITED STATES TREAS BDS.....	SD..	..	.....	1.A	7,058,086	...137.348	7,773,897	5,660,000	6,328,990	0	(82,827)	0	0	6.125	4.129	MN.....	45,010	346,675	06/08/2010.	11/15/2027.
912810	FB	9	UNITED STATES TREAS BDS.....	.....	..	.....	1.A	22,745,492	...137.348	25,052,275	18,240,000	20,395,896	0	(266,920)	0	0	6.125	4.129	MN.....	145,051	1,117,200	06/08/2010.	11/15/2027.
912810	FT	0	UNITED STATES TREAS BDS.....	.....	..	.....	1.A	2,546,250	...146.762	2,935,240	2,000,000	2,459,849	0	(24,446)	0	0	4.500	2.645	FA	33,995	90,000	05/04/2017.	02/15/2036.
912810	QA	9	UNITED STATES TREAS BDS.....	.....	..	.....	1.A	25,942,656	...135.793	31,232,390	23,000,000	25,566,593	0	(108,400)	0	0	3.500	2.716	FA	304,063	805,000	12/12/2017.	02/15/2039.
912810	QT	8	UNITED STATES TREAS BDS.....	.....	..	.....	1.A	31,980,469	...130.785	39,235,500	30,000,000	31,788,187	0	(62,798)	0	0	3.125	2.748	MN.....	121,720	937,500	11/16/2017.	11/15/2041.
912810	SJ	8	UNITED STATES TREAS BDS.....	.....	..	.....	1.A	5,604,297	...114.441	5,722,050	5,000,000	5,602,099	0	(2,198)	0	0	2.250	1.716	FA	42,493	0	11/10/2020.	08/15/2049.
912828	2R	0	UNITED STATES TREAS NTS.....	.....	..	.....	1.A	19,770,313	...110.883	22,176,600	20,000,000	19,839,143	0	22,137	0	0	2.250	2.382	FA	169,973	450,000	10/24/2017.	08/15/2027.
912828	M5	6	UNITED STATES TREAS NTS.....	.....	..	.....	1.A	8,153,750	...109.203	8,736,240	8,000,000	8,079,195	0	(15,648)	0	0	2.250	2.032	MN.....	23,370	180,000	12/22/2016.	11/15/2025.
912828	RR	3	UNITED STATES TREAS NTS.....	.....	..	.....	1.A	17,081,719	...101.633	17,277,610	17,000,000	17,012,328	0	(14,104)	0	0	2.000	1.914	MN.....	44,144	340,000	12/21/2015.	11/15/2021.

0199999.	U.S. Government - Issuer Obligations.....							263,928,510	XXX	278,052,434	228,825,000	243,065,457	0	(2,403,171)	0	0	XXX	XXX	XXX	3,429,742	10,884,876	XXX	XXX
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U.S. Government - Residential Mortgage-Backed Securities

36200R	YA	4	GNMA GTD PASS THRU POOL 570505.....		..	4	1.A	18,293	...113.061	20,277	17,935	18,125	0	(108)	0	0	6.500	6.253	MON...	97	1,166	02/20/2002.	12/15/2031.
36200S	TX	8	GNMA GTD PASS THRU POOL 571266.....	.....	..	.....4	1.A	9,384	...113.830	10,682	9,384	9,384	0	0	0	0	6.500	6.564	MON...	51	610	03/15/2002.	10/15/2031.
36202D	LF	6	GNMA GTD PASS THRU POOL 003026.....	.....	..	.....4	1.A	18,086	...117.541	20,973	17,843	17,993	0	10	0	0	7.000	6.669	MON...	104	1,249	03/07/2001.	01/20/2031.
36202E	CC	1	GNMA GTD PASS THRU POOL 003667.....	.....	..	.....4	1.A	229,015	...117.022	260,468	222,581	228,220	0	1,177	0	0	6.500	5.316	MON...	1,206	14,468	03/20/2006.	01/20/2035.
36202E	GS	2	GNMA GTD PASS THRU POOL 003809.....	.....	..	.....4	1.A	198,076	...116.688	224,912	192,746	197,254	0	168	0	0	6.500	5.699	MON...	1,044	12,528	03/21/2007.	01/20/2036.
36202E	JZ	3	GNMA GTD PASS THRU POOL 003880.....	.....	..	.....4	1.A	234,598	...117.921	270,057	229,016	233,750	0	417	0	0	6.500	5.827	MON...	1,241	14,886	11/17/2008.	07/20/2036.
36202E	KD	0	GNMA GTD PASS THRU POOL 003892.....	.....	..	.....4	1.A	176,175	...119.330	203,458	170,501	174,575	0	(378)	0	0	7.000	6.540	MON...	995	11,935	08/07/2007.	08/20/2036.
36202E	M3	0	GNMA GTD PASS THRU POOL 003978.....	.....	..	.....4	1.A	119,256	...121.410	139,935	115,258	118,548	0	(249)	0	0	7.000	6.260	MON...	672	8,068	09/24/2007.	04/20/2037.
36202E	PC	7	GNMA GTD PASS THRU POOL 004019.....	.....	..	.....4	1.A	157,069	...117.771	178,564	151,620	156,733	0	230	0	0	7.000	4.383	MON...	884	10,613	09/12/2007.	08/20/2037.
36202E	PN	3	GNMA GTD PASS THRU POOL 004029.....	.....	..	.....4	1.A	110,412	...119.430	128,766	107,817	110,086	0	76	0	0	6.500	5.760	MON...	584	7,008	10/09/2007.	09/20/2037.
36202E	PP	8	GNMA GTD PASS THRU POOL 004030.....	.....	..	.....4	1.A	117,564	...116.964	132,498	113,281	117,107	0	258	0	0	7.000	5.722	MON...	661	7,930	10/11/2007.	09/20/2037.
36202E	PZ	6	GNMA GTD PASS THRU POOL 004040.....	.....	..	.....4	1.A	820,733	...116.284	877,449	754,573	813,138	0	2,656	0	0	6.500	4.104	MON...	4,086	49,046	04/19/2010.	10/20/2037.
36202E	RG	6	GNMA GTD PASS THRU POOL 004087.....	.....	..	.....4	1.A	185,082	...115.650	201,812	174,502	184,068	0	543	0	0	7.000	4.998	MON...	1,018	12,215	05/20/2008.	02/20/2038.
36208V	6T	7	GNMA GTD PASS THRU POOL 462682.....	.....	..	.....4	1.A	207,788	...111.063	221,933	199,826	204,737	0	594	0	0	6.500	5.386	MON...	1,082	12,989	03/28/2006.	04/15/2028.
36224K	LH	0	GNMA GTD PASS THRU POOL 330728.....	.....	..	.....4	1.A	7,876	...103.191	8,704	8,435	8,318	0	206	0	0	7.500	8.713	MON...	53	633	02/09/1995.	03/15/2023.
36241K	FV	5	GNMA GTD PASS THRU POOL 781980.....	.....	..	.....4	1.A	839,123	...120.532	974,267	808,307	832,219	0	1,099	0	0	7.000	6.210	MON...	4,714	56,580	11/27/2006.	12/15/2034.
36290U	F9	2	GNMA GTD PASS THRU POOL 617692.....	.....	..	.....4	1.A	141,671	...114.336	157,179	137,471	141,201	0	496	0	0	6.500	5.541	MON...	745	8,936	12/10/2007.	09/15/2037.
36290U	GE	0	GNMA GTD PASS THRU POOL 617697.....	.....	..	.....4	1.A	88,342	...118.762	100,760	84,842	87,469	0	(94)	0	0	7.000	6.445	MON...	495	5,939	10/18/2007.	09/15/2037.
36290U	H4	1	GNMA GTD PASS THRU POOL 617751.....	.....	..	.....4	1.A	24,212	...118.437	27,458	23,183	24,185	0	198	0	0	7.000	1.246	MON...	135	1,623	10/24/2007.	10/15/2037.
36291Y	LP	0	GNMA GTD PASS THRU POOL 642134.....	.....	..	.....4	1.A	122,852	...107.320	127,482	118,787	121,707	0	(907)	0	0	7.000	6.546	MON...	693	8,315	10/18/2006.	08/15/2036.
36294S	EF	0	GNMA GTD PASS THRU POOL 658134.....	.....	..	.....4	1.A	59,350	...113.365	65,105	57,430	59,245	0	370	0	0	7.000	2.298	MON...	335	4,020	01/18/2007.	10/15/2036.

SCHEDULE D - PART 1

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

1			2			Codes			6			7			Fair Value			10			11			Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5				8	9				12	13	14	15	16	17	18	19	20	21	22										
				F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date												
CUSIP Identification			Description																															
36294T	2P	9	GNMA GTD PASS THRU POOL 659682.....	.....	..4	1.A	85,977	...115.480	96,089	83,208	85,212	0	(80)	0	0	7.000	6.560	MON...	485	5,825	01/17/2007.	10/15/2036.												
36294T	YE	9	GNMA GTD PASS THRU POOL 659609.....	.....	..4	1.A	56,769	...114.892	63,151	54,965	56,562	0	251	0	0	7.000	5.861	MON...	321	3,848	10/13/2006.	08/15/2036.												
36295A	DH	5	GNMA GTD PASS THRU POOL 664404.....	.....	..4	1.A	274,226	...114.986	302,013	262,653	273,345	0	1,726	0	0	6.500	4.259	MON...	1,422	17,072	02/11/2008.	10/15/2037.												
36295H	R9	3	GNMA GTD PASS THRU POOL 671112.....	.....	..4	1.A	21,470	...120.576	25,076	20,797	21,424	0	(8)	0	0	6.500	0.751	MON...	113	1,352	11/13/2007.	08/15/2037.												
36295Q	PH	7	GNMA GTD PASS THRU POOL 677324.....	.....	..4	1.A	26,025	...114.140	28,684	25,130	25,974	0	(5)	0	0	6.500	4.129	MON...	136	1,633	12/12/2008.	09/15/2038.												
36296Q	PX	1	GNMA GTD PASS THRU POOL 698038.....	.....	..4	1.A	75,620	...114.287	81,895	71,657	75,309	0	(110)	0	0	6.500	4.506	MON...	388	4,658	04/16/2009.	01/15/2039.												
36296T	QN	6	GNMA GTD PASS THRU POOL 700761.....	.....	..4	1.A	56,172	...116.249	62,911	54,117	55,918	0	49	0	0	6.500	5.553	MON...	293	3,517	12/10/2008.	10/15/2038.												
36296U	NG	1	GNMA GTD PASS THRU POOL 701591.....	.....	..4	1.A	133,366	...115.383	146,554	127,015	133,013	0	873	0	0	6.500	3.994	MON...	688	8,256	03/25/2009.	01/15/2039.												
36296X	E4	2	GNMA GTD PASS THRU POOL 704055.....	.....	..4	1.A	176,524	...113.790	192,332	169,024	175,780	0	94	0	0	6.500	5.175	MON...	916	10,987	03/10/2009.	11/15/2038.												
36296X	GG	3	GNMA GTD PASS THRU POOL 704099.....	.....	..4	1.A	147,954	...115.387	162,832	141,118	147,436	0	815	0	0	6.500	4.652	MON...	764	9,173	03/17/2009.	12/15/2038.												
38379X	XQ	8	GNMA 16 101 LN.....	CF..	..4	1.A	5,182,031	...104.125	5,206,261	5,000,000	5,025,707	0	(93,788)	0	0	3.000	2.244	MON...	12,500	150,000	08/15/2016.	07/20/2046.												
38379X	XR	6	GNMA 16 101 QM.....	CF..	..4	1.A	7,197,969	...106.835	7,478,425	7,000,000	7,041,987	0	(101,477)	0	0	3.000	2.454	MON...	17,500	210,000	08/19/2016.	05/20/2046.												
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....							17,319,060	XXX	18,198,962	16,725,022	16,975,729	0	(184,898)	0	0	XXX	XXX	XXX	56,421	677,078	XXX	XXX											
0599999.	Total - U.S. Government.....							281,247,570	XXX	296,251,396	245,550,022	260,041,186	0	(2,588,069)	0	0	XXX	XXX	XXX	3,486,163	11,561,954	XXX	XXX											
All Other Governments - Issuer Obligations																																		
110709	DL	3	BRITISH COLUMBIA PROV CDA BD.....	.....	A	1.A FE.....	31,973,220	...127.858	32,092,358	25,100,000	27,983,579	0	(509,953)	0	0	6.500	3.956	JJ.....	752,303	1,631,500	01/07/2015.	01/15/2026.												
748148	PB	3	QUEBEC PROV CDA DEB.....	.....	A	1.D FE.....	6,305,235	...117.716	6,474,380	5,500,000	5,737,951	0	(87,963)	0	0	7.500	5.614	JJ.....	190,208	412,500	11/21/2013.	07/15/2023.												
748148	PD	9	QUEBEC PROV CDA DEB.....	.....	A	1.D FE.....	10,596,279	...120.266	10,012,145	8,325,000	9,020,795	0	(205,922)	0	0	7.125	4.221	FA.....	233,967	593,155	01/17/2014.	02/09/2024.												
458182	BV	3	INTER AMERICAN DEV BANK.....	.....	D	1.A FE.....	11,309,180	...127.937	11,514,330	9,000,000	9,834,718	0	(165,003)	0	0	7.000	4.669	JD.....	28,000	630,000	04/19/2010.	06/15/2025.												
45818Q	AD	1	INTER AMERICAN DEV BANK.....	.....	D	1.A FE.....	25,026,660	...133.587	26,717,400	20,000,000	22,371,867	0	(305,400)	0	0	6.750	4.623	JJ.....	622,500	1,350,000	12/07/2011.	07/15/2027.												
459056	LD	7	INTERNATIONAL BK RECON & DEV.....	.....	D	1.A FE.....	27,503,200	...114.994	24,723,710	21,500,000	22,675,154	0	(533,710)	0	0	7.625	4.791	JJ.....	737,719	1,639,375	11/12/2009.	01/19/2023.												
46513E	FF	4	AID ISRAEL GTD NT CL 1 A.....	.....	C	1.B FE.....	6,186,820	...113.853	5,692,650	5,000,000	5,395,725	0	(139,380)	0	0	5.500	2.466	MS.....	78,681	275,000	12/22/2014.	09/18/2023.												
46513E	JX	1	AID ISRAEL.....	.....	C	1.B FE.....	3,033,800	...116.686	2,917,150	2,500,000	2,723,803	0	(63,689)	0	0	5.500	2.663	AO.....	24,826	137,500	11/10/2015.	04/26/2024.												
0699999.	All Other Governments - Issuer Obligations.....							121,934,394	XXX	120,144,123	96,925,000	105,743,592	0	(2,011,020)	0	0	XXX	XXX	XXX	2,668,204	6,669,030	XXX	XXX											
1099999.	Total - All Other Governments.....							121,934,394	XXX	120,144,123	96,925,000	105,743,592	0	(2,011,020)	0	0	XXX	XXX	XXX	2,668,204	6,669,030	XXX	XXX											
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																																		
13063D	WA	2	CALIFORNIA ST VAR PURP GO.....	.....	..2	1.C FE.....	5,347,700	...108.956	5,447,800	5,000,000	5,338,055	0	(9,645)	0	0	3.000	2.230	MN.....	46,667	0	09/04/2020.	11/01/2050.												
20772J	K3	5	CONNECTICUT ST SER E GO.....	.....	..2	1.E FE.....	5,668,850	...118.232	5,911,600	5,000,000	5,393,965	0	(78,759)	0	0	5.000	3.140	FA.....	104,167	250,000	05/09/2017.	08/01/2030.												
341150	5B	2	FLORIDA ST REF DEPT TRANSN RIGHT OF WAY.....	.....	..2	1.A FE.....	6,235,915	...119.668	7,054,429	5,895,000	6,162,608	0	(30,962)	0	0	4.000	3.311	JJ.....	117,900	235,800	08/06/2018.	07/01/2038.												
34153Q	NL	6	FLORIDA ST BRD ED PUB CAP OUTLAY SER B G.....	.....	..2	1.A FE.....	3,208,920	...120.612	3,648,513	3,025,000	3,169,122	0	(16,920)	0	0	4.000	3.271	JD.....	10,083	121,000	08/06/2018.	06/01/2035.												
373385	AT	0	GEORGIA ST SER A 2 GO.....	.....	..2	1.A FE.....	5,442,250	...118.151	5,907,550	5,000,000	5,296,025	0	(43,857)	0	0	4.000	2.930	FA.....	83,333	200,000	07/06/2017.	02/01/2035.												
373385	BW	2	GEORGIA ST TAXABLE SER B GO.....	.....	..1	1.A FE.....	4,080,000	...112.362	4,584,370	4,080,000	4,080,000	0	0	0	0	2.920	2.920	FA.....	49,640	119,136	06/21/2017.	02/01/2029.												
373385	DK	6	GEORGIA ST TAXABLE SER B GO.....	.....	..1	1.A FE.....	7,197,310	...116.286	8,535,392	7,340,000	7,219,163	0	10,379	0	0	3.600	3.808	JJ.....	132,120	264,240	11/09/2018.	07/01/2030.												
373385	DL	4	GEORGIA ST TAXABLE SER B GO.....	.....	..1	1.A FE.....	15,774,917	...116.224	18,543,539	15,955,000	15,801,073	0	11,740	0	0	3.650	3.762	JJ.....	291,179	582,358	10/04/2018.	07/01/2031.												
419792	RX	6	HAWAII ST GO.....	.....	..2	1.C FE.....	5,409,800	...116.538	5,826,900	5,000,000	5,277,332	0	(39,183)	0	0	4.000	3.030	MN.....	33,333	200,000	06/26/2017.	05/01/2037.												
419792	WX	0	HAWAII ST SER FT GO.....	.....	..2	1.C FE.....	10,585,600	...117.930	11,793,000	10,000,000	10,433,856	0	(54,256)	0	0	4.000	3.301	JJ.....	200,000	400,000	02/13/2018.	01/01/2037.												
57582N	H7	3	MASSACHUSETTS ST REF SER C GO.....	.....	..	1.B FE.....	7,165,846	...110.176	6,406,734	5,815,000	6,127,829	0	(157,236)	0	0	5.500	2.603	JD.....	26,652	319,825	11/22/2013.	12/01/2022.												
649791	DL	1	NEW YORK ST SER A GO.....	.....	..2	1.B FE.....	6,281,200	...100.575	5,028,750	5,000,000	5,019,883	0	(162,276)	0	0	5.250	1.950	FA.....	99,167	262,500	08/24/2012.	02/15/2024.												
649791	DM	9	NEW YORK ST SER A GO.....	.....	..2	1.B FE.....	4,821,480	...100.575	4,023,000	4,000,000	4,011,816	0	(96,922)	0	0	5.250	2.770	FA.....	79,333	210,000	08/22/2011.	02/15/2025.												
677522	NF	7	OHIO ST REF INFRASTRUCTURE IMPT GO.....	.....	..2	1.B FE.....	3,790,377	...113.794	3,752,357	3,297,500	3,523,896	0	(67,597)	0	0	5.000	2.721	MS.....	54,958	164,875	11/18/2016.	09/01/2034.												

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates												
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22											
CUSIP Identification	Description	Code	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
68608K	6Z	6	OREGON ST ST PPTY SER J GO.....	.....	..	2	1.B FE.....	.....	3,477,210	...101.581	.....	3,047,430	.....	3,000,000	.....	3,018,344	.....	0	.....	(54,608)	.....	0	.....	5.000	.....	3.120	MN.....	.....	25,000	.....	150,000	06/01/2011.	05/01/2023.
882722	N8	0	TEXAS ST WTR FINL ASSIS SER B GO.....	.....	..	2	1.A FE.....	.....	2,195,678	...102.773	.....	1,952,687	.....	1,900,000	.....	1,920,270	.....	0	.....	(33,989)	.....	0	.....	5.000	.....	3.135	FA.....	.....	39,583	.....	95,000	10/26/2011.	08/01/2025.
882723	4R	7	TEXAS ST TRAN COMM HIGHWAY SER A GO.....	.....	..	2	1.A FE.....	.....	1,175,710	...122.682	.....	1,226,820	.....	1,000,000	.....	1,104,079	.....	0	.....	(18,138)	.....	0	.....	5.000	.....	2.851	AO.....	.....	12,500	.....	50,000	11/14/2016.	04/01/2033.
882723	6Z	7	TEXAS ST REF TRANSPN COMMN MOBILITY GO.....	.....	..	2	1.A FE.....	.....	4,162,515	...128.765	.....	4,506,775	.....	3,500,000	.....	3,947,448	.....	0	.....	(59,220)	.....	0	.....	5.000	.....	2.900	AO.....	.....	43,750	.....	175,000	03/17/2017.	10/01/2031.
882723	7A	1	TEXAS ST REF TRANSPN COMMN MOBILITY GO.....	.....	..	2	1.A FE.....	.....	5,912,490	...128.158	.....	6,407,900	.....	5,000,000	.....	5,615,050	.....	0	.....	(81,167)	.....	0	.....	5.000	.....	2.974	AO.....	.....	62,500	.....	250,000	03/06/2017.	10/01/2032.
882723	NB	1	TEXAS ST REF TRANSPN COMMN MOBILITY GO.....	.....	..	2	1.A FE.....	.....	1,187,010	...115.488	.....	1,154,880	.....	1,000,000	.....	1,068,141	.....	0	.....	(19,774)	.....	0	.....	5.000	.....	2.791	AO.....	.....	12,500	.....	50,000	07/08/2014.	10/01/2028.
882723	PV	5	TEXAS ST TAXABLE PUBLIC FIN SER B GO.....	.....	..	2	1.A FE.....	.....	4,628,305	...109.952	.....	4,727,936	.....	4,300,000	.....	4,454,979	.....	0	.....	(38,924)	.....	0	.....	3.573	.....	2.558	AO.....	.....	38,410	.....	153,639	04/28/2016.	10/01/2027.
939745	SV	8	WASHINGTON ST SER C GO.....	.....	..	2	1.B FE.....	.....	6,833,954	...108.068	.....	5,900,513	.....	5,460,000	.....	5,795,987	.....	0	.....	(127,703)	.....	0	.....	5.500	.....	2.929	JJ.....	.....	150,150	.....	300,300	11/14/2011.	07/01/2023.
93974D	SS	8	WASHINGTON ST SER 2016 A GO.....	.....	..	2	1.B FE.....	.....	5,864,550	...119.463	.....	5,973,150	.....	5,000,000	.....	5,508,411	.....	0	.....	(103,087)	.....	0	.....	5.000	.....	2.630	FA.....	.....	104,167	.....	250,000	05/31/2017.	08/01/2035.
93974D	YN	2	WASHINGTON ST SER 2017 A GO.....	.....	..	2	1.B FE.....	.....	3,592,230	...122.642	.....	3,679,260	.....	3,000,000	.....	3,358,642	.....	0	.....	(58,804)	.....	0	.....	5.000	.....	2.680	FA.....	.....	62,500	.....	150,000	11/07/2016.	08/01/2037.
93974D	YP	7	WASHINGTON ST SER 2017 A GO.....	.....	..	2	1.B FE.....	.....	5,978,100	...122.398	.....	6,119,900	.....	5,000,000	.....	5,592,248	.....	0	.....	(97,043)	.....	0	.....	5.000	.....	2.700	FA.....	.....	104,167	.....	250,000	11/03/2016.	08/01/2038.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....						.....	..	.....	136,017,917	XXX	.....	141,161,185	.....	122,567,500	.....	128,238,222	.....	0	.....	(1,427,951)	.....	0	XXX	XXX	XXX	XXX	.....	1,983,759	.....	5,203,673	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....						.....	..	.....	136,017,917	XXX	.....	141,161,185	.....	122,567,500	.....	128,238,222	.....	0	.....	(1,427,951)	.....	0	XXX	XXX	XXX	XXX	.....	1,983,759	.....	5,203,673	XXX	XXX

U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

011415	PZ	3	ALAMO TX CMNTY CLG DIST REF MAINT TAX GO.....			1 A FE.....	3,144,915	111,159	2,834,555	2,550,000	2,703,258	0	(69,424)	0	0	5.500	2.570	FA.....	52,983	140,250	01/30/2014.	02/15/2023.	
05914F	Q8	6	BALTIMORE CNTY MD GO.....			2 1 A FE.....	5,343,100	121,443	6,072,149	5,000,000	5,257,336	0	(31,509)	0	0	4.000	3.190	MS.....	66,667	200,000	03/05/2018.	03/01/2034.	
05914F	Q9	4	BALTIMORE CNTY MD GO.....			2 1 A FE.....	2,131,980	121,255	2,425,100	2,000,000	2,099,022	0	(12,110)	0	0	4.000	3.220	MS.....	26,667	80,000	03/06/2018.	03/01/2035.	
199492	TQ	2	COLUMBUS OH REF SER 2017A GO.....			2 1 A FE.....	4,046,616	118,362	4,379,394	3,700,000	3,946,228	0	(35,555)	0	0	4.000	2.830	AO.....	37,000	148,000	02/06/2018.	04/01/2031.	
235308	WA	7	DALLAS TX INDPT SCH DIST UNLTD TAX 2016.....			2 1 A FE.....	2,351,440	118,547	2,370,940	2,000,000	2,192,163	0	(43,704)	0	0	5.000	2.530	FA.....	37,778	100,000	03/20/2017.	02/15/2027.	
35880C	XJ	8	FRISCO TX SCH DIST SER 2017 GO.....	C.....		2 1 A FE.....	4,429,720	119,082	4,763,280	4,000,000	4,288,802	0	(42,826)	0	0	4.000	2.712	FA.....	60,444	160,000	08/01/2017.	08/15/2031.	
35880C	XN	9	FRISCO TX SCH DIST SER 2017 GO.....	C.....		2 1 A FE.....	5,399,799	117,650	5,882,499	5,000,000	5,269,458	0	(39,511)	0	0	4.000	3.028	FA.....	75,556	200,000	07/19/2017.	08/15/2035.	
35880C	XP	4	FRISCO TX SCH DIST SER 2017 GO.....			2 1 A FE.....	4,282,430	117,418	4,755,429	4,050,000	4,221,853	0	(25,022)	0	0	4.000	3.230	FA.....	61,200	162,000	07/05/2018.	08/15/2036.	
414005	GZ	5	HARRIS CNTY TX REF SER A GO.....			2 1 A FE.....	4,759,880	100,041	4,001,640	4,000,000	4,000,000	0	(71,283)	0	0	5.000	2.580	AO.....	50,000	200,000	11/29/2011.	10/01/2022.	
438670	4C	2	HONOLULU HI CITY & CNTY SER A GO.....			2 1 B FE.....	4,924,038	115,417	5,130,286	4,445,000	4,739,008	0	(46,610)	0	0	4.000	2.748	AO.....	44,450	177,800	10/31/2016.	10/01/2034.	
442403	KA	8	HOUSTON TX INDEP SCH DIST REF LTD TAX GO.....			2 1 A FE.....	3,261,270	110,983	3,329,490	3,000,000	3,096,772	0	(29,218)	0	0	4.000	2.911	FA.....	45,333	120,000	11/19/2014.	02/15/2027.	
49474F	PJ	3	KING CNTY WA SER E GO.....	C.....		2 1 A FE.....	8,681,680	113,775	9,102,000	8,000,000	8,359,267	0	(66,864)	0	0	4.000	3.010	JD.....	26,667	320,000	07/14/2017.	12/01/2035.	
517845	KJ	1	LAS VEGAS VLY NV WTR DIST REF SER C GO.....			2 1 C FE.....	3,564,566	101,096	3,624,292	3,585,000	3,564,975	0	409	0	0	2.000	2.040	JD.....	5,975	26,888	07/08/2020.	06/01/2037.	
517845	KK	8	LAS VEGAS VLY NV WTR DIST REF SER C GO.....			2 1 C FE.....	3,117,424	100,784	3,179,735	3,155,000	3,118,172	0	748	0	0	2.000	2.080	JD.....	5,258	23,663	07/08/2020.	06/01/2038.	
584002	QY	8	MECKLENBURG CNTY NC REF SER C GO.....			1 A FE.....	1,958,487	114,691	1,777,711	1,550,000	1,684,648	0	(44,267)	0	0	5.250	2.160	JD.....	6,781	81,375	06/04/2014.	12/01/2023.	
681712	PK	5	OMAHA NE REF OMAHA CONVENTION CTR GO.....			1 C FE.....	4,901,120	101,230	4,049,200	4,000,000	4,025,685	0	(102,184)	0	0	5.250	2.630	AO.....	52,500	210,000	06/03/2011.	04/01/2021.	
681712	PM	1	OMAHA NE REF OMAHA CONVENTION CTR GO.....			1 C FE.....	6,672,600	111,244	6,118,420	5,500,000	5,757,863	0	(109,161)	0	0	5.250	3.075	AO.....	72,188	288,750	06/23/2011.	04/01/2021.	
681712	PN	9	OMAHA NE REF OMAHA CONVENTION CTR GO.....			1 C FE.....	6,301,800	116,180	5,809,000	5,000,000	5,382,626	0	(111,078)	0	0	5.250	2.770	AO.....	65,625	269,500	09/29/2011.	04/01/2024.	
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....							79,172,865	XXX	79,605,120	70,535,000	73,707,136	0	(879,169)	0	0	XXX	XXX	XXX	793,072	2,901,226	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....							79,172,865	XXX	79,605,120	70,535,000	73,707,136	0	(879,169)	0	0	XXX	XXX	XXX	793,072	2,901,226	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations

15504R	GF	0	CENTRAL PUGET SOUND TRANSIT AUTH SALES T	C	2	1.B FE	5,688,100	119,960	5,998,000	5,000,000	5,409,160	0	(77,226)	0	0	5,000	3,160	MN	41,667	250,000	03/21/2017	11/01/2036
303891	YA	7	FAIRFAX CNTY VA AUTH WTR REV REF		2	1.A FE	2,582,255	106,001	2,316,122	2,185,000	2,254,738	0	(54,381)	0	0	5,000	2,390	AO	27,313	109,250	07/29/2014	04/01/2029
3130A3	5M	2	FEDERAL HOME LN BKS			1.A	5,546,700	121,032	6,051,600	5,000,000	5,377,807	0	(38,371)	0	0	3,500	2,527	MS	52,014	175,000	05/23/2016	09/14/2029
3130AH	MZ	3	FEDERAL HOME LN BKS			1.A	11,050,000	110,426	11,042,600	10,000,000	11,025,279	0	(24,721)	0	0	2,500	1,855	JD	15,278	125,000	06/15/2020	12/09/2039
31331H	2S	5	FEDERAL FARM CR BKS			1.A	3,805,890	129,891	3,896,730	3,000,000	3,294,026	0	(55,025)	0	0	6,890	4,547	MS	62,584	206,700	04/20/2009	09/12/2025

SCHEDULE D - PART 1

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

E10.3

1			2			Codes			6			7			Fair Value			10			11			Change in Book/Adjusted Carrying Value				Interest				Dates	
			3	4	5																												
																					</												

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities

SCHEDULE D - PART 1

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

E10.4

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31283H	5A	9	FHLMC 30 YR GOLD PC GRP POOL G01741.....	.....	.....	.....	.....	4	1.A	180,638	115.110	199,935	173,691	179,356	0	(124)	0	0	6.500	5.421	MON	941	11,290	03/18/2005	10/01/2034
31283H	V2	8	FHLMC 30 YR GOLD PC GRP POOL G01533.....	.....	.....	.....	.....	4	1.A	178,916	119.552	206,789	172,970	176,758	0	(1,181)	0	0	6.000	5.473	MON	865	10,378	02/03/2005	03/01/2033
31287N	CF	3	FHLMC 30 YR GOLD PC GRP POOL C62770.....	.....	.....	.....	.....	4	1.A	271,618	119.029	306,360	257,382	265,778	0	(1,912)	0	0	7.000	6.213	MON	1,501	18,017	07/08/2005	01/01/2032
31287N	UQ	9	FHLMC 30 YR GOLD PC GRP POOL C63291.....	.....	.....	.....	.....	4	1.A	83,979	116.429	95,420	81,956	83,276	0	(260)	0	0	6.000	5.529	MON	410	4,917	03/16/2005	01/01/2032
3128K6	L7	3	FHLMC 30 YR GOLD PC GRP POOL A45750.....	.....	.....	.....	.....	4	1.A	519,152	116.339	574,873	494,137	508,710	0	(1,019)	0	0	7.000	6.279	MON	2,882	34,590	09/13/2005	10/01/2031
3128K9	6W	9	FHLMC 30 YR GOLD PC GRP POOL A48985.....	.....	.....	.....	.....	4	1.A	13,571	102.075	13,491	13,217	13,467	0	(76)	0	0	7.000	6.657	MON	77	925	06/13/2006	05/01/2036
3128KM	ZE	8	FHLMC 30 YR GOLD PC GRP POOL A58841.....	.....	.....	.....	.....	4	1.A	251,862	115.264	280,532	243,382	250,640	0	787	0	0	7.000	6.116	MON	1,420	17,037	05/10/2007	03/01/2037
3128M4	AX	1	FHLMC 30 YR GOLD PC GRP POOL G02422.....	.....	.....	.....	.....	4	1.A	102,237	119.427	114,612	95,969	101,509	0	222	0	0	6.000	4.030	MON	480	5,758	10/14/2009	12/01/2036
3128M5	DG	2	FHLMC 30 YR GOLD PC GRP POOL G03403.....	.....	.....	.....	.....	4	1.A	200,958	117.774	218,135	185,215	198,601	0	(1,261)	0	0	6.500	4.650	MON	1,003	12,039	02/08/2010	10/01/2037
3128M5	KM	1	FHLMC 30 YR GOLD PC GRP POOL G03600.....	.....	.....	.....	.....	4	1.A	65,421	116.333	73,889	63,515	65,019	0	(116)	0	0	7.000	6.551	MON	371	4,446	10/29/2008	11/01/2037
3128M7	PD	2	FHLMC 30 YR GOLD PC GRP POOL G05520.....	.....	.....	.....	.....	4	1.A	217,418	115.245	231,736	201,081	215,562	0	506	0	0	6.500	4.549	MON	1,089	13,070	01/22/2010	01/01/2039
3128M7	Q9	0	FHLMC 30 YR GOLD PC GRP POOL G05580.....	.....	.....	.....	.....	4	1.A	126,024	117.853	138,584	117,590	124,423	0	(922)	0	0	6.500	5.412	MON	637	7,643	09/09/2009	04/01/2039
3128M9	MP	4	FHLMC 30 YR GOLD PC GRP POOL G07266.....	CF	.....	.....	.....	4	1.A	2,361,461	110.243	2,449,123	2,221,572	2,354,882	0	4,728	0	0	4.000	1.487	MON	7,405	88,863	10/07/2014	12/01/2042
3128MJ	2M	1	FHLMC 30 YR GOLD PC GRP POOL G08779.....	CF	.....	.....	.....	4	1.A	12,349,381	106.086	13,024,675	12,277,525	12,347,285	0	(424)	0	0	3.500	2.925	MON	35,808	429,713	09/18/2018	09/01/2047
3128MJ	2S	8	FHLMC 30 YR GOLD PC GRP POOL G08784.....	CF	.....	.....	.....	4	1.A	3,443,969	106.224	3,604,878	3,393,661	3,441,668	0	(1,014)	0	0	3.500	2.154	MON	9,898	118,778	05/16/2018	10/01/2047
3128MJ	2Z	2	FHLMC 30 YR GOLD PC GRP POOL G08791.....	CF	.....	.....	.....	4	1.A	4,878,207	104.766	5,145,288	4,911,204	4,878,889	0	153	0	0	3.000	3.515	MON	12,278	147,336	01/17/2018	12/01/2047
3128MJ	3N	8	FHLMC 30 YR GOLD PC GRP POOL G08804.....	CF	.....	.....	.....	4	1.A	2,613,854	106.087	2,781,222	2,621,637	2,613,952	0	43	0	0	3.500	3.660	MON	7,646	91,757	06/18/2018	03/01/2048
3128MJ	4H	0	FHLMC 30 YR GOLD PC GRP POOL G08823.....	.....	.....	.....	.....	4	1.A	1,564,394	105.585	1,652,673	1,565,255	1,564,388	0	(2)	0	0	3.500	3.440	MON	4,565	54,784	01/29/2019	07/01/2048
3128MJ	AM	2	FHLMC 30 YR GOLD PC GRP POOL G08011.....	.....	.....	.....	.....	4	1.A	147,559	120.226	171,795	142,893	146,733	0	13	0	0	6.000	5.023	MON	714	8,574	10/07/2004	09/01/2034
3128MJ	S3	5	FHLMC 30 YR GOLD PC GRP POOL G08537.....	CF	.....	.....	.....	4	1.A	3,876,473	106.359	4,230,741	3,977,782	3,879,272	0	(4,212)	0	0	3.000	4.221	MON	9,944	119,333	07/23/2013	07/01/2043
3128MJ	S4	3	FHLMC 30 YR GOLD PC GRP POOL G08538.....	CF	.....	.....	.....	4	1.A	3,397,386	108.382	3,720,521	3,432,787	3,398,432	0	(1,000)	0	0	3.500	3.962	MON	10,012	120,148	08/20/2013	07/01/2043
3128MJ	SY	7	FHLMC 30 YR GOLD PC GRP POOL G08534.....	CF	.....	.....	.....	4	1.A	1,897,831	106.372	2,071,189	1,947,118	1,899,283	0	(2,133)	0	0	3.000	4.213	MON	4,868	58,413	07/23/2013	06/01/2043
3128MJ	U3	2	FHLMC 30 YR GOLD PC GRP POOL G08601.....	CF	.....	.....	.....	4	1.A	3,244,134	108.981	3,326,408	3,052,283	3,239,923	0	2,388	0	0	4.000	0.262	MON	10,174	122,091	11/10/2014	08/01/2044
3128MJ	UM	0	FHLMC 30 YR GOLD PC GRP POOL G08587.....	.....	.....	.....	.....	4	1.A	954,057	111.591	983,505	881,346	951,641	0	(354)	0	0	4.500	1.670	MON	3,305	39,661	08/27/2014	05/01/2044
3128MJ	US	7	FHLMC 30 YR GOLD PC GRP POOL G08592.....	CF	.....	.....	.....	4	1.A	2,467,433	108.987	2,541,449	2,331,892	2,463,503	0	915	0	0	4.000	0.501	MON	7,773	93,276	08/26/2014	06/01/2044
3128MJ	UV	0	FHLMC 30 YR GOLD PC GRP POOL G08595.....	CF	.....	.....	.....	4	1.A	922,984	108.983	951,423	872,999	921,811	0	529	0	0	4.000	0.466	MON	2,910	34,920	08/19/2014	07/01/2044
3128MJ	V7	2	FHLMC 30 YR GOLD PC GRP POOL G08637.....	CF	.....	.....	.....	4	1.A	1,601,219	109.276	1,636,246	1,497,354	1,598,378	0	64	0	0	4.000	0.463	MON	4,991	59,894	05/27/2015	04/01/2045
3128MJ	VB	3	FHLMC 30 YR GOLD PC GRP POOL G08609.....	CF	.....	.....	.....	4	1.A	1,368,613	107.211	1,405,622	1,311,082	1,366,877	0	400	0	0	3.500	0.473	MON	3,824	45,888	02/18/2015	10/01/2044
3128MJ	VC	1	FHLMC 30 YR GOLD PC GRP POOL G08610.....	CF	.....	.....	.....	4	1.A	1,124,746	108.976	1,152,083	1,057,185	1,121,833	0	(131)	0	0	4.000	0.534	MON	3,524	42,287	11/10/2014	10/01/2044
3128MJ	VV	9	FHLMC 30 YR GOLD PC GRP POOL G08627.....	.....	.....	.....	.....	4	1.A	663,943	107.610	683,500	635,162	663,157	0	231	0	0	3.500	0.495	MON	1,853	22,231	03/18/2015	02/01/2045
3128MJ	VW	6	FHLMC 30 YR GOLD PC GRP POOL G08660.....	CF	.....	.....	.....	4	1.A	1,112,715	108.939	1,145,681	1,051,669	1,111,233	0	108	0	0	4.000	0.974	MON	3,506	42,067	12/22/2015	08/01/2045
3128MJ	XK	1	FHLMC 30 YR GOLD PC GRP POOL G08681.....	CF	.....	.....	.....	4	1.A	2,666,204	107.009	2,778,472	2,596,486	2,664,229	0	13	0	0	3.500	1.595	MON	7,573	90,877	03/16/2017	12/01/2045
3128MJ	XR	6	FHLMC 30 YR GOLD PC GRP POOL G08687.....	CF	.....	.....	.....	4	1.A	1,715,828	107.737	1,763,176	1,636,557	1,714,755	0	814	0	0	3.500	0.030	MON	4,773	57,280	02/25/2016	01/01/2046
3128MJ	Y7	9	FHLMC 30 YR GOLD PC GRP POOL G08733.....	CF	.....	.....	.....	4	1.A	2,458,260	106.759	2,636,360	2,469,450	2,458,381	0	22	0	0	3.500	3.720	MON	7,203	86,431	04/20/2018	11/01/2046
3128MJ	YB	0	FHLMC 30 YR GOLD PC GRP POOL G08705.....	CF	.....	.....	.....	4	1.A	2,208,798	105.231	2,269,729	2,156,898	2,207,489	0	517	0	0	3.000	1.174	MON	5,392	64,707	05/18/2016	05/01/2046
3128MJ	ZF	0	FHLMC 30 YR GOLD PC GRP POOL G08741.....	.....	.....	.....	.....	4	1.A	1,251,917	105.539	1,388,061	1,315,212	1,252,409	0	(236)	0	0	3.000	3.261	MON	3,288	39,456	10/24/2018	01/01/2047
3128MJ	ZF	0	FHLMC 30 YR GOLD PC GRP POOL G08741.....	CF	.....	.....	.....	4	1.A	12,155,985	105.539	12,831,231	12,157,817	12,155,379	0	(324)	0	0	3.000	3.261	MON	30,394	364,735	10/11/2017	01/01/2047
3128P7	5H	2	FHLMC 30 YR GOLD PC GRP POOL C91748.....	CF	.....	.....	.....	4	1.A	3,285,269	107.635	3,419,361	3,176,811	3,274,456	0	4,595	0	0	3.500	2.114	MON	9,266	111,188	04/17/2014	02/01/2034
312910	3Q	3	FHLMC REMIC SER 1311 K PAC.....	.....	.....	.....	.....	4	1.A	85,877	103.067	85,107	82,574	82,804	0	(669)	0	0	7.000	6.360	MON	482	5,780	03/22/2006	07/15/2022
31292H	MU	5	FHLMC 30 YR GOLD PC GRP POOL C01271.....	.....	.....	.....	.....	4	1.A	8,039	113.581	8,989	7,914	8,001	0	12	0	0	6.500	6.113	MON	43	514	01/14/2002	12/01/2031

SCHEDULE D - PART 1

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

E10.5

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31292S	AD	2	FHLMC 30 YR GOLD PC GRP POOL C09004.....	.....	..	.....4	1.A	841,567	...	107.544	882,983	821,041	841,012	0	798	0	0	3.500	1.749	MON...	2,395	28,736	06/23/2014.	07/01/2042.
31292S	B7	4	FHLMC 30 YR GOLD PC GRP POOL C09062.....	CF..	..	4	1.A	2,389,659	...	108.983	2,463,718	2,260,650	2,385,926	0	1,515	0	0	4.000	0.798	MON...	7,536	90,426	08/21/2014.	07/01/2044.
31292S	CE	8	FHLMC 30 YR GOLD PC GRP POOL C09069.....	.....	..	.....4	1.A	969,845	...	108.987	993,662	911,723	968,317	0	805	0	0	4.000	0.061	MON...	3,039	36,469	11/19/2014.	11/01/2044.
31297K	V4	1	FHLMC 30 YR GOLD PC GRP POOL A30635.....	.....	..	.....4	1.A	75,656	...	112.432	81,990	72,924	75,317	0	689	0	0	6.000	3.855	MON...	365	4,376	02/09/2005.	07/01/2032.
3132GK	V6	0	FHLMC 30 YR GOLD PC GRP POOL Q04537.....	CF..	..	4	1.A	1,465,400	...	107.688	1,539,786	1,429,864	1,464,197	0	1,352	0	0	3.500	1.190	MON...	4,170	50,045	06/24/2014.	11/01/2041.
3132HN	DM	8	FHLMC 30 YR GOLD PC GRP POOL Q11908.....	.....	..	.....4	1.A	552,909	...	106.103	571,470	538,602	552,677	0	656	0	0	3.500	1.232	MON...	1,571	18,851	06/25/2014.	10/01/2042.
3132M5	7D	8	FHLMC 30 YR GOLD PC GRP POOL Q25692.....	.....	..	.....4	1.A	436,613	...	108.999	451,764	414,465	435,568	0	(62)	0	0	4.000	0.825	MON...	1,382	16,579	05/08/2014.	04/01/2044.
31339N	PT	7	FHLMC REMIC SER 2429 HB SCH.....	.....	..	.....4	1.A	161,939	...	106.423	163,308	153,452	155,183	0	(454)	0	0	6.500	5.414	MON...	831	9,974	08/28/2002.	12/15/2023.
3133TL	V5	4	FHLMC REMIC SER T 18 A3 SEQ.....	.....	..	.....4	1.A	690	...	100.000	690	690	690	0	0	0	0	6.609	6.661	MON...	4	52	08/26/1999.	08/15/2029.
31358P	UA	3	FNMA 92 REMIC INV FLOATER SER 137 CL SR.....	.....	..	.....4	1.A	6,190	...	110.638	7,038	6,361	6,330	0	4	0	0	13.993	15.130	MON...	15	846	01/19/2001.	08/25/2022.
31368H	NG	4	FNMA PASS THRU POOL 190391.....	.....	..	.....4	1.A	141,070	...	117.983	154,916	131,304	140,257	0	483	0	0	6.000	3.552	MON...	657	7,878	11/24/2009.	09/01/2038.
3136AS	GE	0	FNMA 16 REMIC SER 24 HY PAC.....	CF..	..	4	1.A	5,196,094	...	113.256	5,662,800	5,000,000	5,070,101	0	(90,198)	0	0	3.000	2.349	MON...	12,500	150,000	09/29/2016.	05/25/2046.
31371L	4S	5	FNMA PASS THRU POOL 255633.....	.....	..	.....4	1.A	157,952	...	117.860	179,002	151,877	157,175	0	1,117	0	0	6.500	4.803	MON...	823	9,872	05/10/2005.	01/01/2035.
31371L	VE	6	FNMA PASS THRU POOL 255413.....	.....	..	.....4	1.A	461,743	...	117.155	523,373	446,736	457,133	0	(1,076)	0	0	6.500	5.922	MON...	2,420	29,038	08/12/2005.	10/01/2034.
31371M	3Y	1	FNMA PASS THRU POOL 256515.....	.....	..	.....4	1.A	129,069	...	115.061	145,507	126,461	128,503	0	(73)	0	0	6.500	6.071	MON...	685	8,220	05/16/2007.	12/01/2036.
31371M	5P	8	FNMA PASS THRU POOL 256554.....	.....	..	.....4	1.A	93,623	...	115.990	106,367	91,703	93,041	0	(125)	0	0	6.500	6.209	MON...	497	5,961	02/27/2007.	01/01/2037.
31371M	WV	5	FNMA PASS THRU POOL 256360.....	.....	..	.....4	1.A	63,848	...	117.757	73,151	62,120	63,419	0	(89)	0	0	7.000	6.507	MON...	362	4,348	08/21/2006.	08/01/2036.
3137BR	7J	8	FHLMC CMO SER 4608 JV PAC.....	CF..	..	4	1.A	14,217,158	...	107.845	14,627,816	13,563,754	14,065,225	0	3,296	0	0	3.500	2.516	MON...	39,561	474,732	11/08/2016.	01/15/2055.
3137BR	RS	6	FHLMC CMO SER 4612 DV PAC.....	CF..	..	4	1.A	3,620,483	...	102.281	3,556,890	3,477,576	3,587,077	0	(7,037)	0	0	3.500	2.651	MON...	10,143	121,715	10/07/2016.	01/15/2055.
31385W	2S	7	FNMA PASS THRU POOL 555285.....	.....	..	.....4	1.A	86,157	...	118.116	100,153	84,792	85,818	0	130	0	0	6.000	5.492	MON...	424	5,087	06/29/2004.	03/01/2033.
3138E1	M5	3	FNMA PASS THRU POOL AJ8479.....	.....	..	.....4	1.A	546,926	...	109.708	566,308	516,196	545,281	0	(203)	0	0	4.000	1.795	MON...	1,721	20,648	07/10/2014.	12/01/2041.
3138EE	RL	5	FNMA PASS THRU POOL AK9490.....	CF..	..	4	1.A	1,934,904	...	110.217	2,021,411	1,834,032	1,928,137	0	1,612	0	0	4.000	2.670	MON...	6,113	73,361	09/23/2014.	04/01/2042.
3138WM	L5	8	FNMA PASS THRU POOL AT0347.....	.....	..	.....4	1.A	1,054,125	...	109.350	1,144,107	1,046,278	1,053,412	0	(327)	0	0	3.500	3.315	MON...	3,052	36,620	03/24/2014.	05/01/2043.
3138Y9	M4	7	FNMA PASS THRU POOL AX7578.....	CF..	..	4	1.A	1,314,442	...	105.686	1,348,745	1,276,185	1,313,823	0	1,289	0	0	3.000	1.048	MON...	3,190	38,286	01/28/2015.	01/01/2045.
31390P	GJ	0	FNMA PASS THRU POOL 651901.....	.....	..	.....4	1.A	163,194	...	118.196	187,414	158,561	161,202	0	(661)	0	0	6.000	5.575	MON...	793	9,514	02/25/2005.	08/01/2032.
31396H	UD	9	FHLMC REMIC 3117 BT TWO TIERED NT INV FL.....	.....	..	.....4	1.A	603,525	...	113.218	676,950	597,920	601,583	0	(235)	0	0	7.000	6.872	MON...	1,860	41,854	10/18/2006.	02/15/2036.
31396N	J9	8	FHLMC REMIC 3147 DT TWO TIERED NT INV FL.....	.....	..	.....4	1.A	27,054	...	116.203	31,184	26,836	26,981	0	4	0	0	7.000	6.961	MON...	83	1,878	10/25/2006.	04/15/2036.
31401M	FA	4	FNMA PASS THRU POOL 712161.....	.....	..	.....4	1.A	437,056	...	116.003	491,711	423,876	431,889	0	(2,321)	0	0	6.500	6.055	MON...	2,296	27,552	10/25/2005.	08/01/2033.
31402C	TT	9	FNMA PASS THRU POOL 725162.....	.....	..	.....4	1.A	119,908	...	119.649	138,805	116,011	119,002	0	8	0	0	6.000	5.139	MON...	580	6,961	02/15/2005.	02/01/2034.
31403D	VZ	9	FNMA PASS THRU POOL 745932.....	.....	..	.....4	1.A	113,841	...	116.470	129,081	110,828	113,348	0	(16)	0	0	6.500	5.814	MON...	600	7,204	11/24/2008.	11/01/2036.
31404U	MR	8	FNMA PASS THRU POOL 778968.....	.....	..	.....4	1.A	65,059	...	112.382	71,836	63,921	64,587	0	(378)	0	0	6.000	5.760	MON...	320	3,835	05/18/2004.	06/01/2034.
31404U	UK	4	FNMA PASS THRU POOL 779186.....	.....	..	.....4	1.A	42,479	...	112.376	46,973	41,800	42,194	0	(26)	0	0	6.000	5.781	MON...	209	2,508	05/25/2004.	06/01/2034.
31405M	MK	0	FNMA PASS THRU POOL 793362.....	.....	..	.....4	1.A	230,913	...	116.058	261,219	225,075	230,334	0	1,479	0	0	6.000	2.632	MON...	1,125	13,504	07/23/2004.	08/01/2034.
31406Y	E3	0	FNMA PASS THRU POOL 823754.....	.....	..	.....4	1.A	97,404	...	115.988	106,802	92,080	96,057	0	745	0	0	7.000	5.300	MON...	537	6,446	04/27/2005.	09/01/2031.
31408E	BH	4	FNMA PASS THRU POOL 848840.....	.....	..	.....4	1.A	139,025	...	118.353	160,234	135,387	137,851	0	(119)	0	0	7.000	6.627	MON...	790	9,477	06/07/2006.	01/01/2036.
31410B	EL	4	FNMA PASS THRU POOL 884039.....	.....	..	.....4	1.A	83,118	...	104.641	83,643	79,933	82,178	0	(749)	0	0	7.500	6.932	MON...	500	5,995	05/18/2006.	05/01/2036.
31410G	RK	1	FNMA PASS THRU POOL 888890.....	.....	..	.....4	1.A	177,593	...	120.655	195,239	161,816	175,364	0	(666)	0	0	6.500	4.262	MON...	877	10,518	09/14/2010.	10/01/2037.
31410G	W9	0	FNMA PASS THRU POOL 889072.....	.....	..	.....4	1.A	291,900	...	119.386	317,708	266,119	288,344	0	(355)	0	0	6.500	4.286	MON...	1,441	17,298	09/14/2010.	12/01/2037.
31410K	CX	0	FNMA PASS THRU POOL 889386.....	.....	..	.....4	1.A	79,876	...	117.901	86,910	73,714	79,449	0	80	0	0	6.000	2.582	MON...	369	4,423	08/19/2010.	03/01/2038.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code		F o r e i g n 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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31410K DK 7	FNMA PASS THRU POOL 889406.....		.....		.....4	1.A.....	159,124	118.248	176,109	148,931	157,167	0	(626)	0	0	6.000	4.828	MON...	745	8,936	11/12/2009.	04/01/2038.
31410K JY 1	FNMA PASS THRU POOL 889579.....		.....		.....4	1.A.....	402,098	118.141	435,986	369,040	398,647	0	34	0	0	6.000	3.581	MON...	1,845	22,142	01/10/2013.	05/01/2038.
31410S 2P 1	FNMA PASS THRU POOL 896382.....		.....		.....4	1.A.....	384,078	125.922	471,410	374,368	383,514	0	2,035	0	0	7.000	5.177	MON...	2,184	26,206	07/28/2006.	06/01/2036.
31410S PW 1	FNMA PASS THRU POOL 896037.....		.....		.....4	1.A.....	191,968	118.388	220,346	186,122	191,690	0	84	0	0	7.000	4.144	MON...	1,086	13,029	09/22/2006.	08/01/2036.
31410W QY 7	FNMA PASS THRU POOL 899671.....		.....		.....4	1.A.....	72,245	113.526	76,417	67,312	71,913	0	16	0	0	6.500	1.789	MON...	365	4,375	09/09/2009.	08/01/2037.
31411F FC 3	FNMA PASS THRU POOL 906563.....		.....		.....4	1.A.....	151,894	119.532	175,954	147,202	151,321	0	583	0	0	6.000	4.924	MON...	736	8,832	02/06/2009.	01/01/2037.
31412F H4 8	FNMA PASS THRU POOL 923751.....		.....		.....4	1.A.....	44,555	112.642	48,912	43,422	44,457	0	16	0	0	7.000	5.675	MON...	253	3,040	06/13/2007.	04/01/2037.
31413Y KQ 3	FNMA PASS THRU POOL 959403.....		.....		.....4	1.A.....	151,104	114.409	168,250	147,060	150,062	0	(902)	0	0	6.500	6.118	MON...	797	9,559	11/24/2008.	12/01/2037.
31416B RR 1	FNMA PASS THRU POOL 995196.....		.....		.....4	1.A.....	424,191	118.891	456,275	383,775	420,349	0	617	0	0	6.000	2.864	MON...	1,919	23,026	12/08/2011.	07/01/2038.
31416B ST 6	FNMA PASS THRU POOL 995230.....		.....		.....4	1.A.....	209,164	115.698	221,510	191,454	207,071	0	342	0	0	6.500	4.245	MON...	1,037	12,445	06/08/2010.	01/01/2039.
31416B SU 3	FNMA PASS THRU POOL 995231.....		.....		.....4	1.A.....	133,499	114.370	141,393	123,628	132,457	0	243	0	0	6.500	4.359	MON...	670	8,036	01/19/2010.	01/01/2039.
31418A UP 1	FNMA PASS THRU POOL MA1489.....		CF..		4	1.A.....	1,862,380	106.611	2,029,260	1,903,422	1,863,674	0	(1,170)	0	0	3.000	3.853	MON...	4,759	57,103	07/22/2013.	07/01/2043.
31418B E8 5	FNMA PASS THRU POOL MA1958.....		.....		.....4	1.A.....	207,203	109.335	214,102	195,821	206,849	0	62	0	0	4.000	0.773	MON...	653	7,833	07/17/2014.	07/01/2044.
31418C DT 8	FNMA PASS THRU POOL MA2813.....		CF..		4	1.A.....	1,224,786	105.160	1,258,876	1,197,103	1,221,905	0	278	0	0	3.000	1.992	MON...	2,993	35,913	12/15/2016.	11/01/2031.
31418C P9 9	FNMA PASS THRU POOL MA3147.....		CF..		4	1.A.....	4,958,368	104.920	5,190,984	4,947,545	4,957,611	0	(232)	0	0	3.000	2.687	MON...	12,369	148,426	11/17/2017.	10/01/2047.
31418C R7 1	FNMA PASS THRU POOL MA3209.....		CF..		4	1.A.....	5,243,867	104.840	5,505,833	5,251,662	5,243,768	0	(33)	0	0	3.000	2.980	MON...	13,129	157,550	12/20/2017.	12/01/2047.
31418C RE 6	FNMA PASS THRU POOL MA3184.....		CF..		4	1.A.....	4,469,336	109.264	4,600,836	4,210,768	4,466,079	0	(579)	0	0	4.500	1.429	MON...	15,790	189,485	01/23/2018.	11/01/2047.
31419G B9 4	FNMA PASS THRU POOL AE5463.....		CF..		4	1.A.....	1,206,110	109.665	1,250,577	1,140,361	1,204,268	0	2,121	0	0	4.000	0.922	MON...	3,801	45,614	09/25/2014.	10/01/2040.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities.....							138,124,307	XXX	145,308,558	134,903,889	137,660,926	0	(86,529)	0	0	XXX	XXX	XXX	406,055	4,893,729	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations.....							420,333,970	XXX	443,459,256	381,853,889	401,062,972	0	(2,971,585)	0	0	XXX	XXX	XXX	3,189,804	16,296,937	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations

00206R KD 3	AT&T INC SR NT.....		.....		.....1	2.B FE.....	5,032,650	101.497	5,074,850	5,000,000	5,032,133	0	(517)	0	0	3.100	3.059	FA.....	63,292	0	07/28/2020.	02/01/2043.
00209A AF 3	AT&T WIRELESS SVCS INC SR NT.....		.....		.....1	2.B FE.....	478,684	144.969	579,876	400,000	446,663	0	(3,047)	0	0	8.750	7.116	MS.....	11,667	35,000	04/21/2003.	03/01/2031.
026609 AC 1	AMERICAN HOME PRODUCTS.....		.....			1.F FE.....	5,164,080	114.622	4,584,880	4,000,000	4,305,003	0	(133,227)	0	0	7.250	3.559	MS.....	96,667	290,000	11/13/2013.	03/01/2023.
037833 BY 5	APPLE INC.....		.....		.....1	1.B FE.....	11,413,219	112.221	12,344,310	11,000,000	11,233,701	0	(43,992)	0	0	3.250	2.783	FA.....	127,111	357,500	05/30/2017.	02/23/2026.
059438 AK 7	BANC ONE CORP SUB NT.....		.....			1.G FE.....	9,922,900	139.806	11,883,510	8,500,000	9,152,767	0	(82,961)	0	0	8.000	6.482	AO.....	117,111	680,000	09/17/2010.	04/29/2027.
06051G JA 8	BANK OF AMERICA CORP MTN.....		.....		.....1	1.G FE.....	6,844,585	126.287	6,945,785	5,500,000	6,834,725	0	(9,860)	0	0	4.083	2.853	MS.....	63,003	112,283	08/28/2020.	03/20/2051.
06406R AB 3	BANK OF NY MELLON CORP.....		.....		.....2	1.F FE.....	2,054,800	114.186	2,283,720	2,000,000	2,038,269	0	(5,624)	0	0	3.442	3.095	FA.....	27,536	68,840	12/15/2017.	02/07/2028.
084664 CR 0	BERKSHIRE HATHAWAY FIN CORP.....		.....		.....1	1.C FE.....	8,895,350	132.840	10,627,200	8,000,000	8,867,918	0	(18,172)	0	0	4.250	3.624	JJ.....	156,778	340,000	06/20/2019.	01/15/2049.
097023 AD 7	BOEING CO DEB.....		.....			2.C FE.....	5,050,000	104.963	4,198,520	4,000,000	4,058,767	0	(90,622)	0	0	8.750	6.285	FA.....	132,222	350,000	11/25/2003.	08/15/2021.
097023 AM 7	BOEING CO DEB.....		.....			2.C FE.....	6,129,193	122.694	6,619,341	5,395,000	5,666,548	0	(53,697)	0	0	7.250	5.921	JD.....	17,384	391,138	06/22/2010.	06/15/2025.
110122 AA 6	BRISTOL MYERS SQUIBB CO.....		.....			1.F FE.....	6,392,350	116.311	5,815,550	5,000,000	5,404,663	0	(154,761)	0	0	7.150	3.672	JD.....	15,889	357,500	11/15/2013.	06/15/2023.
110122 CR 7	BRISTOL MYERS SQUIBB CO.....		.....		.....1	1.F FE.....	5,484,298	135.231	6,761,550	5,000,000	5,479,954	0	(4,343)	0	0	4.250	3.700	AO.....	38,368	106,250	07/17/2020.	10/26/2049.
12189T AA 2	BURLINGTON NORTH SANTA FE.....		.....		.....1	1.E FE.....	3,759,598	129.146	3,809,807	2,950,000	3,330,351	0	(67,925)	0	0	7.000	4.098	JD.....	9,178	206,500	11/07/2013.	12/15/2025.
126650 DK 3	CVS HEALTH CORP.....		.....		.....1	2.B FE.....	12,007,550	119.964	11,996,400	10,000,000	11,975,491	0	(32,059)	0	0	4.125	2.766	AO.....	103,125	207,395	08/25/2020.	04/01/2040.
166764 BL 3	CHEVRON CORP.....		.....		.....1	1.C FE.....	8,978,370	110.947	9,985,230	9,000,000	8,976,289	0	3,551	0	0	2.954	3.003	MN.....	33,233	265,860	08/13/2018.	05/16/2026.
191219 AP 9	COCA COLA ENTERPRISES INC DEB.....		.....			1.F FE.....	5,967,230	108.595	5,429,750	5,000,000	5,089,285	0	(77,914)	0	0	8.500	6.750	FA.....	177,083	425,000	09/23/2003.	02/01/2022.
19416Q BX 7	COLGATE PALMOLIVE CO SR MTN.....		.....			1.D FE.....	12,788,699	127.534	12,753,400	10,000,000	11,400,006	0	(288,798)	0	0	7.600	4.062	JD.....	63,333	760,000	01/16/2018.	05/19/2025.
200339 AJ 8	COMERICA BANK SUB NT.....		.....			2.A FE.....	991,570	132.564	1,325,640	1,000,000	996,426	0	454	0	0	7.875	7.950	MS.....	23,188	78,750	01/10/2000.	09/15/2026.
20826F AQ 9	CONOCOPHILLIPS CO.....		.....		.....1	1.F FE.....	3,319,590	120.069	3,602,070	3,000,000	3,191,584	0	(34,788)	0	0	4.950	3.534	MS.....	43,725	148,500	02/23/2017.	03/15/2026.

E10.6

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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											
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				F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol																		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											
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SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126149	AD	5	CPC INTERNATIONAL INC.....	.....	C	1	1.E FE.....	5,682,968	...135.185	6,759,250	5,000,000	5,308,843	0	(42,052)	0	0	7.250	6.000	JD.....	16,111	362,500	04/27/2009.	12/15/2026.
656531	AC	4	NORSK HYDRO A S DEB.....	.....	D	.....	1.D FE.....	8,564,180	...117.660	8,236,200	7,000,000	7,584,448	0	(222,082)	0	0	7.750	4.135	JD.....	24,111	542,500	11/09/2018.	06/15/2023.
656531	AD	2	NORSK HYDRO A S DEB.....	.....	D	1	1.D FE.....	2,344,536	...127.736	2,299,248	1,800,000	2,052,053	0	(46,061)	0	0	7.150	3.960	MN.....	16,445	128,700	11/06/2013.	11/15/2025.
656531	AM	2	NORSK HYDRO A S DEB.....	.....	D	.....	1.D FE.....	6,182,500	...135.539	6,776,950	5,000,000	5,584,997	0	(71,125)	0	0	7.250	5.167	MS.....	98,681	362,500	05/19/2010.	09/23/2027.
98934K	AB	6	ZENECA WILMINGTON INC GTD DEB.....	.....	C	.....	2.A FE.....	14,695,870	...117.807	14,136,840	12,000,000	12,711,380	0	(226,260)	0	0	7.000	4.764	MN.....	107,333	840,000	05/12/2010.	11/15/2023.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							396,042,235	XXX	417,696,071	349,993,000	376,350,513	0	(2,994,406)	0	0	XXX	XXX	XXX	4,202,820	16,540,157	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....							396,042,235	XXX	417,696,071	349,993,000	376,350,513	0	(2,994,406)	0	0	XXX	XXX	XXX	4,202,820	16,540,157	XXX	XXX
Unaffiliated Bank Loans - Acquired																							
06683*	AA	9	BANYAN TECH ALPHA LLC.....	.....	..	.....	5.B GI.....	1,234,457	...100.000	1,234,457	1,234,457	1,234,457	0	0	0	0	11.000	11.000	MJSD.	34,594	127,013	12/31/2019.	06/30/2025.
36251*	AC	4	GABRIEL PERFORMANCE PROD LLC.....	.....	..	.....	5.B GI.....	1,002,154	...100.000	1,002,154	1,002,154	1,002,154	0	0	0	0	11.500	11.778	MON..	320	121,581	10/01/2018.	04/22/2022.
45678#	AA	0	INFOSFT GROUP LLC.....	.....	..	.....	5.B GI.....	3,491,327	...100.000	3,491,327	3,491,327	3,491,327	0	0	0	0	10.000	10.000	MON..	121	330,349	09/16/2019.	03/16/2025.
81618*	AA	2	SELECT DENTAL MANAGEMENT LLC.....	.....	..	.....	5.B GI.....	902,754	...100.000	902,754	902,754	902,754	0	0	0	0	10.000	10.000	MJSD.	50	34,525	11/05/2020.	07/15/2024.
6499999.	Unaffiliated Bank Loans - Acquired.....							6,630,692	XXX	6,630,692	6,630,692	6,630,692	0	0	0	0	XXX	XXX	XXX	35,085	613,468	XXX	XXX
6599999.	Total - Unaffiliated Bank Loans.....							6,630,692	XXX	6,630,692	6,630,692	6,630,692	0	0	0	0	XXX	XXX	XXX	35,085	613,468	XXX	XXX
Totals																							
7699999.	Total - Issuer Obligations.....							1,279,305,584	XXX	1,334,809,631	1,115,795,500	1,190,506,966	0	(12,600,773)	0	0	XXX	XXX	XXX	15,861,346	53,602,170	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities.....							155,443,367	XXX	163,507,520	151,628,911	154,636,655	0	(271,427)	0	0	XXX	XXX	XXX	462,476	5,570,807	XXX	XXX
8299999.	Total - Unaffiliated Bank Loans.....							6,630,692	XXX	6,630,692	6,630,692	6,630,692	0	0	0	0	XXX	XXX	XXX	35,085	613,468	XXX	XXX
8399999.	Grand Total - Bonds.....							1,441,379,643	XXX	1,504,947,843	1,274,055,103	1,351,774,313	0	(12,872,200)	0	0	XXX	XXX	XXX	16,358,907	59,786,445	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	790,390,351	1B	131,433,446	1C	100,909,347	1D	41,380,250	1E	31,378,111	1F	69,542,989	1G	56,327,147
2A	69,579,415	2B	40,477,931	2C	13,724,634								
3A	0	3B	0	3C	0								
4A	0	4B	0	4C	0								
5A	0	5B	6,630,692	5C	0								
6	0												

SCHEDULE D - PART 2 - SECTION 1
Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	F or e i g n	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Date Acquired

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

NONE

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			
				F or ei gn	Rate per Share Used to Obtain Fair Value													Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol
CUSIP Identification	Description					Code	Number of Shares	Book/Adjusted Carrying Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
007903 10 7	ADVANCED MICRO DEVICES INC.....					.....	7,000,000	641,970	91,710	641,970	495,684	0	0	0	146,286	0	146,286	0	11/04/2020.	.....
02079K 30 5	ALPHABET INC CL A.....					.....	375,000	657,240	1,752,640	657,240	509,863	0	0	0	147,377	0	147,377	0	08/17/2020.	.....
03027X 10 0	AMERICAN TOWER CORP REIT.....					.....	13,000,000	2,917,980	224,460	2,917,980	2,997,075	15,730	52,250	0	(140,138)	0	(140,138)	0	02/21/2020.	.....
031162 10 0	AMGEN INC.....					.....	36,700,000	8,438,064	229,920	8,438,064	4,735,612	0	234,880	0	(409,205)	0	(409,205)	0	01/13/2016.	.....
037833 10 0	APPLE INC.....					.....	36,000,000	4,776,840	132,690	4,776,840	875,566	0	29,070	0	2,133,989	0	2,133,989	0	08/31/2020.	.....
058586 10 8	BALLARD POWER SYSTEMS INC.....					.....	7,000,000	163,800	23,400	163,800	112,446	0	0	0	51,354	0	51,354	0	10/02/2020.	.....
09247X 10 1	BLACKROCK INC COM.....					.....	28,000,000	20,203,120	721,540	20,203,120	4,371,552	0	406,560	0	6,127,520	0	6,127,520	0	09/22/2011.	.....
126408 10 3	CSX CORP.....					.....	5,550,000	503,662	90,750	503,662	418,738	0	2,548	0	84,924	0	84,924	0	09/16/2020.	.....
166764 10 0	CHEVRON CORP.....					.....	5,490,000	463,630	84,450	463,630	187,895	0	28,328	0	(197,969)	0	(197,969)	0	01/01/2005.	.....
17275R 10 2	CISCO SYSTEMS INC.....					.....	327,000,000	14,633,250	44,750	14,633,250	5,115,074	0	467,610	0	(1,049,670)	0	(1,049,670)	0	09/22/2011.	.....
191216 10 0	COCA COLA CO.....					.....	12,000,000	658,080	54,840	658,080	496,591	0	19,680	0	(6,120)	0	(6,120)	0	01/15/2016.	.....
192422 10 3	COGNEX CORP.....					.....	8,500,000	682,422	80,285	682,422	543,284	0	17,813	0	139,138	0	139,138	0	11/04/2020.	.....
22160K 10 5	COSTCO WHOLESALE CORP.....					.....	43,000,000	16,201,540	376,780	16,201,540	1,600,865	0	548,250	0	3,562,979	0	3,562,979	0	10/17/2012.	.....
22788C 10 5	CROWDSTRIKE HLDGS INC CL A.....					.....	1,000,000	211,820	211,820	211,820	142,565	0	0	0	69,255	0	69,255	0	10/16/2020.	.....
254687 10 6	DISNEY WALT CO.....					.....	3,900,000	706,602	181,180	706,602	491,485	0	0	0	215,117	0	215,117	0	10/12/2020.	.....
268603 10 7	EL POLLO LOCO HLDGS INC.....					.....	17,196,000	311,248	18,100	311,248	300,574	0	0	0	10,673	0	10,673	0	12/09/2020.	.....
278865 10 0	ECOLAB INC.....					.....	10,000,000	2,163,600	216,360	2,163,600	643,480	4,800	18,800	0	233,700	0	233,700	0	08/31/2012.	.....
291011 10 4	EMERSON ELECTRIC CO.....					.....	14,000,000	1,125,180	80,370	1,125,180	655,705	0	28,070	0	57,540	0	57,540	0	09/28/2012.	.....
31188V 10 0	FASTLY INC CLASS A.....					.....	0,000	0	0,000	0	0	0	299,508	0	0	0	0	0	02/25/2020.	.....
371901 10 9	GENTEX CORP.....					.....	55,800,000	1,893,294	33,930	1,893,294	716,428	0	26,505	0	276,210	0	276,210	0	08/26/2014.	.....
372460 10 5	GENUINE PARTS CO.....					.....	80,000,000	8,034,400	100,430	8,034,400	2,656,164	63,200	250,600	0	(464,000)	0	(464,000)	0	05/28/2009.	.....
400110 10 2	GRUBHUB INC.....					.....	850,000	63,129	74,270	63,129	56,492	0	0	0	6,637	0	6,637	0	06/23/2020.	.....
437076 10 2	HOME DEPOT INC.....					.....	4,000,000	1,062,480	265,620	1,062,480	979,894	0	24,000	0	82,586	0	82,586	0	02/21/2020.	.....
464287 23 4	ISHARES MSCI EMERGING MKT IDX FD.....					.....	194,600,000	10,054,982	51,670	10,054,982	6,877,929	0	145,791	0	1,746,766	0	1,746,766	0	03/09/2020.	.....
464287 46 5	ISHARES MSCI EAFE IDX FD.....					.....	41,000,000	2,991,360	72,960	2,991,360	1,675,334	0	63,642	0	144,320	0	144,320	0	05/21/2010.	.....
46428Q 10 9	ISHARES SILVER TRUST ETF.....					.....	19,000,000	466,830	24,570	466,830	282,995	0	0	0	183,835	0	183,835	0	05/28/2020.	.....
46625H 10 0	JPMORGAN CHASE & COMPANY.....					.....	42,000,000	5,336,940	127,070	5,336,940	3,890,376	0	151,200	0	(517,860)	0	(517,860)	0	11/15/2017.	.....
580135 10 1	MCDONALDS CORP.....					.....	59,100,000	12,681,678	214,580	12,681,678	1,774,319	0	297,864	0	1,002,927	0	1,002,927	0	06/29/2012.	.....
58933Y 10 5	MERCK & CO INC.....					.....	68,500,000	5,603,300	81,800	5,603,300	3,237,876	44,525	167,140	0	(626,775)	0	(626,775)	0	01/13/2016.	.....
594918 10 4	MICROSOFT CORP.....					.....	45,000,000	10,008,900	222,420	10,008,900	1,123,777	0	94,050	0	2,912,400	0	2,912,400	0	09/22/2011.	.....
60855R 10 0	MOLINA HEALTHCARE INC.....					.....	2,500,000	531,700	212,680	531,700	501,567	0	0	0	30,133	0	30,133	0	12/04/2020.	.....
60871R 20 9	MOLSON COORS BEVERAGE CO CL B.....					.....	3,600,000	162,684	45,190	162,684	159,940	0	0	0	2,745	5,970	(3,225)	0	12/04/2020.	.....
61174X 10 9	MONSTER BEVERAGE CORP.....					.....	5,400,000	499,392	92,480	499,392	429,115	0	0	0	70,277	0	70,277	0	10/16/2020.	.....
635017 10 6	NATIONAL BEVERAGE CORP.....					.....	6,490,000	551,001	84,900	551,001	533,473	31,440	0	0	17,528	0	17,528	0	12/04/2020.	.....
64110L 10 6	NETFLIX INC.....					.....	800,000	432,584	540,730	432,584	339,452	0	0	0	93,132	0	93,132	0	06/15/2020.	.....
67066G 10 4	NVIDIA CORP.....					.....	1,125,000	587,475	522,200	587,475	361,251	0	496	0	226,224	0	226,224	0	06/22/2020.	.....
679295 10 5	OKTA INC.....					.....	1,050,000	266,973	254,260	266,973	226,297	0	0	0	40,676	0	40,676	0	10/05/2020.	.....
68268W 10 3	ONEMAIN HLDGS INC.....					.....	4,750,000	228,760	48,160	228,760	173,580	0	2,138	0	55,180	0	55,180	0	11/04/2020.	.....

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification		Description	Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
713448	10	8	PEPSICO INC.....	.....	100,000,000	14,830,000	148.300	14,830,000	4,332,064	102,250	395,500	0	1,163,000	0	1,163,000	0	11/14/2003	
717081	10	3	PFIZER INC.....	.....	75,000,000	2,760,750	36.810	2,760,750	1,166,389	0	114,000	0	161,123	0	161,123	0	09/22/2011	
72352L	10	6	PINTEREST INC CL A.....	.....	10,000,000	659,000	65.900	659,000	281,885	0	0	0	377,115	0	377,115	0	08/25/2020	
74144T	10	8	PRICE T ROWE GROUP INC.....	.....	38,750,000	5,866,363	151.390	5,866,363	2,225,978	0	139,500	0	1,145,063	0	1,145,063	0	01/15/2016	
742718	10	9	PROCTER & GAMBLE CO.....	.....	115,900,000	16,126,326	139.140	16,126,326	1,990,787	0	361,376	0	1,650,416	0	1,650,416	0	03/22/2001	
747525	10	3	QUALCOMM INC.....	.....	52,900,000	8,058,786	152.340	8,058,786	2,742,336	0	135,953	0	3,391,419	0	3,391,419	0	10/24/2012	
75513E	10	1	RAYTHEON TECHNOLOGIES CORP COM.....	.....	167,092,000	11,948,749	71.510	11,948,749	3,496,937	0	238,106	0	8,451,811	0	8,451,811	0	04/03/2020	
78463X	87	1	SPDR INDEX SHS FDS S&P INTL SMALL CAP.....	.....	107,300,000	3,799,493	35.410	3,799,493	2,409,521	0	66,257	0	380,915	0	380,915	0	05/30/2017	
78467Y	10	7	SPDR S&P MIDCAP 400 ETF TR.....	.....	32,000,000	13,437,440	419.920	13,437,440	2,772,480	46,349	150,831	0	1,425,280	0	1,425,280	0	01/29/2010	
81762P	10	2	SERVICENOW INC.....	.....	1,200,000	660,516	550.430	660,516	481,431	0	0	0	179,085	0	179,085	0	07/08/2020	
819047	10	1	SHAKE SHACK INC.....	.....	5,000,000	423,900	84.780	423,900	292,748	0	0	0	131,152	0	131,152	0	11/03/2020	
842587	10	7	SOUTHERN CO.....	.....	103,000,000	6,327,290	61.430	6,327,290	3,097,750	0	261,620	0	(233,810)	0	(233,810)	0	09/24/2004	
87165B	10	3	SYNCHRONY FINANCIAL.....	.....	5,000,000	173,550	34.710	173,550	142,999	0	1,100	0	30,551	0	30,551	0	10/16/2020	
871829	10	7	SYSCO CORP.....	.....	51,600,000	3,831,816	74.260	3,831,816	1,468,918	0	92,880	0	(582,048)	0	(582,048)	0	07/16/2008	
87612E	10	6	TARGET CORP.....	.....	3,250,000	573,723	176.530	573,723	494,159	0	2,550	0	79,564	0	79,564	0	11/13/2020	
882508	10	4	TEXAS INSTRUMENTS INC.....	.....	35,081,000	5,757,845	164.130	5,757,845	4,099,394	0	114,301	0	1,466,970	0	1,466,970	0	03/09/2020	
89832Q	10	9	TRUIST FINL CORP.....	.....	70,000,000	3,355,100	47.930	3,355,100	2,328,900	0	126,000	0	(587,300)	0	(587,300)	0	12/06/2019	
90184L	10	2	TWITTER INC.....	.....	9,500,000	514,425	54.150	514,425	409,055	0	0	0	105,370	0	105,370	0	12/04/2020	
902973	30	4	US BANCORP DEL.....	.....	55,000,000	2,562,450	46.590	2,562,450	1,792,621	23,100	92,400	0	(698,500)	0	(698,500)	0	01/30/2013	
911312	10	6	UNITED PARCEL SERVICE INC CL B.....	.....	30,000,000	5,052,000	168.400	5,052,000	3,118,030	0	121,200	0	1,540,200	0	1,540,200	0	10/03/2016	
922042	77	5	VANGUARD FTSE ALL WORLD EX U.....	.....	62,500,000	3,647,500	58.360	3,647,500	2,567,961	0	72,806	0	288,125	0	288,125	0	02/10/2017	
92343V	10	4	VERIZON COMMUNICATIONS.....	.....	174,541,000	10,254,284	58.750	10,254,284	4,162,396	0	431,553	0	(462,534)	0	(462,534)	0	01/13/2016	
92766K	10	6	VIRGIN GALACTIC HLDGS INC.....	.....	6,000,000	142,380	23.730	142,380	132,887	0	0	0	9,493	0	9,493	0	11/18/2020	
97717W	28	1	WISDOMTREE EMERGING MKTS SMALL CAP.....	.....	15,000,000	715,800	47.720	715,800	676,950	0	26,412	0	(1,500)	0	(1,500)	0	04/05/2017	
97717W	80	2	WISDOMTREE INTERNATIONAL HIGH DIV FD.....	.....	62,000,000	2,321,280	37.440	2,321,280	2,464,795	0	87,152	0	(285,200)	0	(285,200)	0	03/30/2017	
988498	10	1	YUM BRANDS INC.....	.....	66,000,000	7,164,960	108.560	7,164,960	3,016,367	0	124,080	0	516,780	0	516,780	0	08/06/2012	
66987V	10	9	NOVARTIS AG ADR.....	D	35,000,000	3,305,050	94.430	3,305,050	2,870,632	0	108,058	0	(28,745)	0	(28,745)	0	02/21/2020	
767204	10	0	RIO TINTO PLC ADR.....	C	25,000,000	1,880,500	75.220	1,880,500	1,564,475	0	0	0	316,025	0	316,025	0	11/19/2020	
780259	20	6	ROYAL DUTCH SHELL PLC SPS ADR.....	D	120,000,000	4,216,800	35.140	4,216,800	5,860,450	0	229,560	0	(2,860,800)	0	(2,860,800)	0	03/29/2010	
806857	10	8	SCHLUMBERGER LTD.....	C	0	0	0.000	0	0	0	30,625	0	0	0	0	0	06/29/2012	
G1151C	10	1	ACCENTURE PLC IRELAND PLC SHS.....	C	74,900,000	19,564,629	261.210	19,564,629	3,574,816	0	245,672	0	3,792,936	0	3,792,936	0	09/22/2011	
G29183	10	3	EATON CORP PLC.....	C	101,000,000	12,134,140	120.140	12,134,140	5,268,160	0	294,920	0	2,567,420	0	2,567,420	0	12/04/2012	
G5494J	10	3	LINDE PLC.....	C	16,000,000	4,216,160	263.510	4,216,160	2,632,000	0	61,632	0	809,760	0	809,760	0	10/30/2018	
G5876H	10	5	MARVELL TECHNOLOGY GROUP LTD.....	C	6,300,000	299,502	47.540	299,502	239,708	378	258	0	59,794	0	59,794	0	11/04/2020	
G5960L	10	3	MEDTRONIC PLC.....	C	51,600,000	6,044,424	117.140	6,044,424	3,969,151	29,928	115,584	0	190,404	0	190,404	0	05/31/2019	
L8681T	10	2	SPOTIFY TECHNOLOGY S.A.....	C	2,800,000	881,048	314.660	881,048	561,247	0	0	0	319,801	0	319,801	0	10/16/2020	
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					320,425,889	XXX	320,425,889	129,396,690	361,700	7,618,679	0	41,268,826	5,970	41,262,856	0	XXX	XXX

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description			Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31337# 10 5	FEDERAL HOME LN BKS CINCINNATI.....			RF...		124,444.000	12,444,400	100.000	12,444,400	12,444,400	0	214,848	0	0	0	0	0	03/24/2020	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....							12,444,400	XXX	12,444,400	12,444,400	0	214,848	0	0	0	0	0	XXX	XXX

Common Stocks - Mutual Funds

47103D	72	8	JANUS HENDERSON SMALL CAP VALUE FUND N.....			1,041,925.349	22,099,236	21.210	22,099,236	21,475,179	0	262,664	0	(288,280)	0	(288,280)	0	12/21/2020	0	
47103D	79	3	JANUS HENDERSON TRITON FUND N.....			543,034.263	21,221,779	39.080	21,221,779	13,327,607	0	827,967	0	3,899,912	0	3,899,912	0	12/17/2020	0	
55272P	59	6	MFS MID CAP VALUE FUND I.....			839,453.599	22,010,473	26.220	22,010,473	17,605,574	0	215,828	0	1,140,338	0	1,140,338	0	12/10/2020	0	
66538B	68	5	NORTHERN LTS FD TR ALTEGRIS AACA OPPORTU.....			696,891.635	15,018,015	21.550	15,018,015	9,737,942	0	1,060,528	0	2,829,333	0	2,829,333	0	12/17/2020	0	
779562	10	7	T ROWE PRICE NEW HORIZONS FUND.....			1,033,265.419	85,017,079	82.280	85,017,079	34,867,531	0	10,141,494	0	20,972,225	0	20,972,225	0	12/15/2020	0	
77957Q	10	3	T ROWE PRICE SMALL CAP VALUE.....			847,781.553	44,754,388	52.790	44,754,388	22,291,752	0	888,475	0	4,083,834	0	4,083,834	0	12/14/2020	0	
885215	56	6	THORNBURG INTL VALUE CL 1.....			599,456.423	17,168,432	28.640	17,168,432	12,137,399	0	534,804	0	2,930,119	0	2,930,119	0	12/17/2020	0	
949915	48	2	WELLS FARGO FDS SPEC MID CAP VALUE-INST.....			511,050.261	22,113,145	43.270	22,113,145	17,590,337	0	145,196	0	1,021,349	0	1,021,349	0	12/16/2020	0	
9499999. Total - Common Stocks - Mutual Funds.....							249,402,547	XXX	249,402,547	149,033,321	0	14,076,956	0	36,588,830	0	36,588,830	0	XXX	XXX	
9799999. Total - Common Stock.....							582,272,836	XXX	582,272,836	290,874,411	361,700	21,910,483	0	77,857,656	5,970	77,851,686	0	XXX	XXX	
9899999. Total Common and Preferred Stock.....							582,272,836	XXX	582,272,836	290,874,411	361,700	21,910,483	0	77,857,656	5,970	77,851,686	0	XXX	XXX	

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A .....0	1B .....0	1C .....0	1D .....0	1E .....0	1F .....0	1G
2A .....0	2B .....0	2C .....0				
3A .....0	3B .....0	3C .....0				
4A .....0	4B .....0	4C .....0				
5A .....0	5B .....0	5C0				
60						

SCHEDULE D - PART 3

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

1			2			3	4		5	6		7	8		9			
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock		Actual Cost		Par Value		Paid for Accrued Interest and Dividends	
Bonds - U.S. Government																		
912810	SJ	8	UNITED STATES TREAS BDS.....				11/10/2020.....	RBC Capital Markets.....				5,604,297		5,000,000		27,208		
0599999. Total - Bonds - U.S. Government.....												5,604,297		5,000,000		27,208		
Bonds - U.S. States, Territories and Possessions																		
13063D	WA	2	CALIFORNIA ST VAR PURP GO.....				09/04/2020.....	Wells Fargo.....				5,347,700		5,000,000		0		
1799999. Total - Bonds - U.S. States, Territories & Possessions.....												5,347,700		5,000,000		0		
Bonds - U.S. Political Subdivisions of States																		
517845	KJ	1	LAS VEGAS VLY NV WTR DIST REF SER C GO.....				07/08/2020.....	Wells Fargo.....				3,564,566		3,585,000		0		
517845	KK	8	LAS VEGAS VLY NV WTR DIST REF SER C GO.....				07/08/2020.....	Wells Fargo.....				3,117,424		3,155,000		0		
2499999. Total - Bonds - U.S. Political Subdivisions of States.....												6,681,990		6,740,000		0		
Bonds - U.S. Special Revenue and Special Assessment																		
3130AH	MZ	3	FEDERAL HOME LN BKS				06/15/2020.....	KeyBanc Capital Mkts.....				11,050,000		10,000,000		3,125		
3133EL	XE	9	FEDERAL FARM CR BKS				04/16/2020.....	KeyBanc Capital Mkts.....				5,000,000		5,000,000		0		
576000	ZW	6	MASSACHUSETTS ST SCH BLDG AUTH TAXABLE R.....				10/09/2020.....	KeyBanc Capital Mkts.....				7,961,720		7,930,000		3,899		
64990F	TS	3	NEW YORK ST DORM AUTH PERS INCOME TAX RE.....				05/01/2020.....	Tax Free Exchange.....				5,412,580		5,000,000		52,778		
79625G	DF	7	SAN ANTONIO TX ELEC & GAS TAXABLE REV.....				10/21/2020.....	RBC Capital Markets.....				5,000,000		5,000,000		0		
914437	US	5	UNIV OF MA BLDG AUTH TAXABLE SER 3 REV.....				02/11/2020.....	Wells Fargo.....				11,426,700		11,000,000		12,401		
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....												45,851,000		43,930,000		72,203		
Bonds - Industrial and Miscellaneous																		
00206R	KD	3	AT&T INC SR NT				07/28/2020.....	KeyBanc Capital Mkts.....				5,032,650		5,000,000		0		
06051G	JA	8	BANK OF AMERICA CORP MTN.....				08/28/2020.....	RBC Capital Markets.....				6,844,585		5,500,000		100,430		
110122	CR	7	BRISTOL MYERS SQUIBB CO.....				07/17/2020.....	Tax Free Exchange.....				5,484,298		5,000,000		47,813		
126650	DK	3	CVS HEALTH CORP				08/25/2020.....	Various.....				12,007,550		10,000,000		148,385		
219350	AW	5	CORNING INC				05/28/2020.....	Hilltop Securities.....				1,698,990		1,500,000		15,042		
30231G	AW	2	EXXON MOBIL CORP				04/16/2020.....	RBC Capital Markets.....				3,501,300		3,000,000		16,799		
501044	DN	8	KROGER CO				12/07/2020.....	KeyBanc Capital Mkts.....				6,062,900		5,000,000		79,000		
718546	AL	8	PHILLIPS 66				11/30/2020.....	KeyBanc Capital Mkts.....				12,397,650		10,000,000		132,031		
845743	BR	3	SOUTHWESTERN PUBLIC SERV 1ST MTG.....				07/09/2020.....	Brean Capital LLC.....				10,015,408		8,870,000		102,856		
911312	BS	4	UNITED PARCEL SERVICE INC.....				05/07/2020.....	Brean Capital LLC.....				3,201,900		3,000,000		19,833		
913017	CJ	6	RAYTHEON TECHNOLOGIES CORP DEB.....				06/29/2020.....	Various.....				11,522,250		10,000,000		57,813		
976826	BN	6	WISCONSIN POWER & LIGHT.....				06/26/2020.....	KeyBanc Capital Mkts.....				11,749,050		10,000,000		85,167		
035240	AM	2	ANHEUSER BUSCH INBEV			C.....	05/26/2020.....	KeyBanc Capital Mkts.....				5,528,000		5,000,000		26,128		
3899999. Total - Bonds - Industrial and Miscellaneous.....												95,046,531		81,870,000		831,297		
Bonds - Unaffiliated Bank Loans																		
06683*	AA	9	BANYAN TECH ALPHA LLC				12/31/2020.....	Direct.....				24,852		24,852		0		
36251*	AC	4	GABRIEL PERFORMANCE PROD LLC.....				12/31/2020.....	Direct.....				2,154		2,154		0		
45678#	AA	0	INFOSOFT GROUP LLC				12/31/2020.....	Direct.....				1,483,886		1,483,886		0		
81618*	AA	2	SELECT DENTAL MANAGEMENT LLC.....				12/31/2020.....	Direct.....				902,754		902,754		0		
8299999. Total - Bonds - Unaffiliated Bank Loans.....												2,413,646		2,413,646		0		
8399997. Total - Bonds - Part 3.....												160,945,164		144,953,646		930,708		
8399998. Total - Bonds - Summary Item from Part 5.....												6,539,175		6,500,000		184,907		
8399999. Total - Bonds.....												167,484,339		151,453,646		1,115,615		
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																		
007903	10	7	ADVANCED MICRO DEVICES INC.....				11/04/2020.....	Various.....			7,000,000	495,684	XXX	0				
02079K	30	5	ALPHABET INC CL A.....				08/17/2020.....	Strategas Research Partners.....			375,000	509,863	XXX	0				
03027X	10	0	AMERICAN TOWER CORP REIT.....				02/21/2020.....	Cowen & Company LLC.....			4,000,000	989,738	XXX	0				
037833	10	0	APPLE INC.....				08/31/2020.....	Stock Split.....			27,000,000	0	XXX	0				

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
058586	10	8	BALLARD POWER SYSTEMS INC.....		10/02/2020.....	Strategas Research Partners.....	7,000.000	112,446	XXX	0
126408	10	3	CSX CORP.....		09/16/2020.....	Strategas Research Partners.....	5,550.000	418,738	XXX	0
192422	10	3	COGNEX CORP.....		11/04/2020.....	Various.....	8,500.000	543,284	XXX	0
22788C	10	5	CROWDSTRIKE HLDGS INC CL A.....		10/16/2020.....	Various.....	1,000.000	142,566	XXX	0
254687	10	6	DISNEY WALT CO.....		10/12/2020.....	Various.....	3,900.000	491,485	XXX	0
268603	10	7	EL POLLO LOCO HLDGS INC.....		12/09/2020.....	Various.....	17,196.000	300,574	XXX	0
400110	10	2	GRUBHUB INC.....		06/23/2020.....	Strategas Research Partners.....	850.000	56,492	XXX	0
437076	10	2	HOME DEPOT INC.....		02/21/2020.....	Cowen & Company LLC.....	4,000.000	979,894	XXX	0
464287	23	4	ISHARES MSCI EMERGING MKT IDX FD.....		03/09/2020.....	Morgan Stanley.....	60,000.000	2,268,714	XXX	0
46428Q	10	9	ISHARES SILVER TRUST ETF.....		05/28/2020.....	Strategas Research Partners.....	19,000.000	282,995	XXX	0
60855R	10	0	MOLINA HEALTHCARE INC.....		12/04/2020.....	Various.....	2,500.000	501,567	XXX	0
60871R	20	9	MOLSON COORS BEVERAGE CO CL B.....		12/04/2020.....	Piper Sandler.....	3,600.000	165,910	XXX	0
61174X	10	9	MONSTER BEVERAGE CORP.....		10/16/2020.....	Various.....	5,400.000	429,115	XXX	0
635017	10	6	NATIONAL BEVERAGE CORP.....		12/04/2020.....	Various.....	6,490.000	533,473	XXX	0
64110L	10	6	NETFLIX INC.....		06/15/2020.....	Strategas Research Partners.....	800.000	339,452	XXX	0
67066G	10	4	NVIDIA CORP.....		06/22/2020.....	Strategas Research Partners.....	1,125.000	361,251	XXX	0
679295	10	5	OKTA INC.....		10/05/2020.....	Strategas Research Partners.....	1,050.000	226,297	XXX	0
68268W	10	3	ONEMAIN HLDGS INC.....		11/04/2020.....	Various.....	4,750.000	173,580	XXX	0
72352L	10	6	PINTEREST INC CL A.....		08/25/2020.....	Strategas Research Partners.....	10,000.000	281,885	XXX	0
75513E	10	1	RAYTHEON TECHNOLOGIES CORP COM.....		04/03/2020.....	Tax Free Exchange.....	167,092.000	3,496,937	XXX	0
81762P	10	2	SERVICENOW INC.....		07/08/2020.....	Strategas Research Partners.....	1,200.000	481,431	XXX	0
819047	10	1	SHAKE SHACK INC.....		11/03/2020.....	Various.....	5,000.000	292,748	XXX	0
87165B	10	3	SYNCHRONY FINANCIAL.....		10/16/2020.....	Various.....	5,000.000	142,999	XXX	0
87612E	10	6	TARGET CORP.....		11/13/2020.....	Various.....	3,250.000	494,159	XXX	0
882508	10	4	TEXAS INSTRUMENTS INC.....		03/09/2020.....	Various.....	18,000.000	2,099,553	XXX	0
90184L	10	2	TWITTER INC.....		12/04/2020.....	Various.....	9,500.000	409,055	XXX	0
92766K	10	6	VIRGIN GALACTIC HLDGS INC.....		11/18/2020.....	Piper Sandler.....	6,000.000	132,887	XXX	0
66987V	10	9	NOVARTIS AG ADR.....	D.....	02/21/2020.....	Cowen & Company LLC.....	10,000.000	966,545	XXX	0
767204	10	0	RIO TINTO PLC ADR.....	C.....	11/19/2020.....	Strategas Research Partners.....	25,000.000	1,564,475	XXX	0
G5876H	10	5	MARVELL TECHNOLOGY GROUP LTD.....	C.....	11/04/2020.....	Various.....	6,300.000	239,708	XXX	0
L8681T	10	2	SPOTIFY TECHNOLOGY S.A.....	C.....	10/16/2020.....	Various.....	2,800.000	561,247	XXX	0
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....								21,486,747	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other										
31337#	10	5	FEDERAL HOME LN BKS CINCINNATI.....		03/24/2020.....	Direct.....	54,450.000	5,445,000	XXX	0
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....								5,445,000	XXX	0
Common Stocks - Mutual Funds										
47103D	72	8	JANUS HENDERSON SMALL CAP VALUE FUND N.....		12/21/2020.....	Various.....	253,202.405	4,262,664	XXX	0
47103D	79	3	JANUS HENDERSON TRITON FUND N.....		12/17/2020.....	Reinvested Div.....	21,405.567	827,967	XXX	0
55272P	59	6	MFS MID CAP VALUE FUND I.....		12/10/2020.....	Various.....	65,661.942	1,215,828	XXX	0
66538B	68	5	NORTHERN LTS FD TR ALTEGRIS AACA OPPORTU.....		12/17/2020.....	Various.....	247,574.101	4,060,528	XXX	0
779562	10	7	T ROWE PRICE NEW HORIZONS FUND.....		12/15/2020.....	Reinvested Div.....	125,342.905	10,141,494	XXX	0
77957Q	10	3	T ROWE PRICE SMALL CAP VALUE.....		12/14/2020.....	Reinvested Div.....	17,431.327	888,475	XXX	0
885215	56	6	THORNBURG INTL VALUE CL 1.....		12/17/2020.....	Various.....	72,776.921	1,534,804	XXX	0
949915	48	2	WELLS FARGO FDS SPEC MID CAP VALUE-INST.....		12/16/2020.....	Various.....	38,157.920	1,145,196	XXX	0
9499999. Total - Common Stocks - Mutual Funds.....								24,076,956	XXX	0
9799997. Total - Common Stocks - Part 3.....								51,008,703	XXX	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
9799998.	Total - Common Stocks - Summary Item from Part 5.....					18,366,597	XXX	0
9799999.	Total - Common Stocks.....					69,375,300	XXX	0
9899999.	Total - Preferred and Common Stocks.....					69,375,300	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....					236,859,639	XXX	1,115,615

SCHEDULE D - PART 4

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

														Change in Book/Adjusted Carrying Value									

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
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification	Description																					
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							12,322,175	12,283,000	14,556,881	12,620,872	0	(298,697)	0	(298,697)	0	12,322,175	0	0	0	768,438	XXX
Bonds - U.S. Political Subdivisions of States																						
442403	BY	6	HOUSTON TX INDEP SCH DIST REF LTD TAX GO.....	..	02/11/2020.	Wells Fargo.....		5,215,150	5,000,000	6,556,000	5,222,108	0	(22,883)	0	(22,883)	0	5,199,225	0	15,925	15,925	129,792	02/15/2021.
442565	5Z	6	HOWARD CNTY MD REF CONS PUB IMPT SER A G.....	..	04/16/2020.	RBC Capital Markets.....		4,149,800	4,000,000	5,155,160	4,173,631	0	(46,585)	0	(46,585)	0	4,127,045	0	22,755	22,755	149,722	02/15/2021.
44256P	JS	3	HOWARD CNTY MD PREREFUND PUB IMPT SER B.....	..	05/06/2020.	Brean Capital LLC.....		4,327,058	4,100,000	4,541,360	4,271,789	0	(36,868)	0	(36,868)	0	4,234,921	0	92,137	92,137	149,764	08/15/2022.
44256P	JW	4	HOWARD CNTY MD UNREFUND PUB IMPT SER B G.....	..	05/19/2020.	Brean Capital LLC.....		6,232,111	5,900,000	6,535,127	6,147,209	0	(58,504)	0	(58,504)	0	6,088,705	0	143,406	143,406	226,167	08/15/2022.
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							19,924,119	19,000,000	22,787,647	19,814,737	0	(164,840)	0	(164,840)	0	19,649,896	0	274,223	274,223	655,445	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
11502R	AA	8	BROWARD CNTY FL TAXABLE 1/2 CENT SALES T.....	..	10/01/2020.	Redemption 100.0000.....		5,250,000	5,250,000	6,057,135	5,373,135	0	(123,135)	0	(123,135)	0	5,250,000	0	0	0	302,610	10/01/2025.
31283H	5A	9	FHLMC 30 YR GOLD PC GRP POOL G01741.....	..	12/01/2020.	Paydown.....		42,066	42,066	43,748	43,468	0	(1,402)	0	(1,402)	0	42,066	0	0	0	1,573	10/01/2034.
31283H	V2	8	FHLMC 30 YR GOLD PC GRP POOL G01533.....	..	12/01/2020.	Paydown.....		25,945	25,945	26,837	26,690	0	(745)	0	(745)	0	25,945	0	0	0	726	03/01/2033.
31287N	CF	3	FHLMC 30 YR GOLD PC GRP POOL C62770.....	..	12/01/2020.	Paydown.....		30,517	30,517	32,205	31,739	0	(1,222)	0	(1,222)	0	30,517	0	0	0	974	01/01/2032.
31287N	UQ	9	FHLMC 30 YR GOLD PC GRP POOL C63291.....	..	12/01/2020.	Paydown.....		17,399	17,399	17,829	17,735	0	(336)	0	(336)	0	17,399	0	0	0	601	01/01/2032.
3128K6	L7	3	FHLMC 30 YR GOLD PC GRP POOL A45750.....	..	12/01/2020.	Paydown.....		40,373	40,373	42,417	41,647	0	(1,274)	0	(1,274)	0	40,373	0	0	0	1,558	10/01/2031.
3128K9	6W	9	FHLMC 30 YR GOLD PC GRP POOL A48985.....	..	12/01/2020.	Paydown.....		3,371	3,371	3,461	3,454	0	(83)	0	(83)	0	3,371	0	0	0	128	05/01/2036.
3128KM	ZE	8	FHLMC 30 YR GOLD PC GRP POOL A58841.....	..	12/01/2020.	Paydown.....		109,362	109,362	113,172	112,270	0	(2,908)	0	(2,908)	0	109,362	0	0	0	4,942	03/01/2037.
3128M4	AX	1	FHLMC 30 YR GOLD PC GRP POOL G02422.....	..	12/01/2020.	Paydown.....		22,647	22,647	24,126	23,902	0	(1,255)	0	(1,255)	0	22,647	0	0	0	787	12/01/2036.
3128M5	DG	2	FHLMC 30 YR GOLD PC GRP POOL G03403.....	..	12/01/2020.	Paydown.....		18,150	18,150	19,693	19,585	0	(1,435)	0	(1,435)	0	18,150	0	0	0	710	10/01/2037.
3128M5	KM	1	FHLMC 30 YR GOLD PC GRP POOL G03600.....	..	12/01/2020.	Paydown.....		12,647	12,647	13,026	12,969	0	(323)	0	(323)	0	12,647	0	0	0	507	11/01/2037.
3128M7	PD	2	FHLMC 30 YR GOLD PC GRP POOL G05520.....	..	12/01/2020.	Paydown.....		48,080	48,080	51,987	51,422	0	(3,342)	0	(3,342)	0	48,080	0	0	0	1,607	01/01/2039.
3128M7	Q9	0	FHLMC 30 YR GOLD PC GRP POOL G05580.....	..	12/01/2020.	Paydown.....		21,592	21,592	23,141	23,016	0	(1,424)	0	(1,424)	0	21,592	0	0	0	723	04/01/2039.
3128M9	MP	4	FHLMC 30 YR GOLD PC GRP POOL G07266.....	..	12/01/2020.	Paydown.....		822,365	822,365	874,148	869,962	0	(47,597)	0	(47,597)	0	822,365	0	0	0	19,394	12/01/2042.
3128MJ	2M	1	FHLMC 30 YR GOLD PC GRP POOL G08779.....	..	12/01/2020.	Paydown.....		10,416,451	10,416,451	10,477,415	10,475,996	0	(59,545)	0	(59,545)	0	10,416,451	0	0	0	218,852	09/01/2047.
3128MJ	2S	8	FHLMC 30 YR GOLD PC GRP POOL G08784.....	..	12/01/2020.	Paydown.....		2,892,403	2,892,403	2,935,281	2,934,184	0	(41,781)	0	(41,781)	0	2,892,403	0	0	0	61,746	10/01/2047.
3128MJ	2Z	2	FHLMC 30 YR GOLD PC GRP POOL G08791.....	..	12/01/2020.	Paydown.....		3,527,493	3,527,493	3,503,792	3,504,172	0	23,321	0	23,321	0	3,527,493	0	0	0	68,439	12/01/2047.
3128MJ	3N	8	FHLMC 30 YR GOLD PC GRP POOL G08804.....	..	12/01/2020.	Paydown.....		2,273,155	2,273,155	2,266,407	2,266,454	0	6,701	0	6,701	0	2,273,155	0	0	0	48,015	03/01/2048.
3128MJ	4H	0	FHLMC 30 YR GOLD PC GRP POOL G08823.....	..	12/01/2020.	Paydown.....		2,110,769	2,110,769	2,109,608	2,109,602	0	1,167	0	1,167	0	2,110,769	0	0	0	40,836	07/01/2048.
3128MJ	AM	2	FHLMC 30 YR GOLD PC GRP POOL G08011.....	..	12/01/2020.	Paydown.....		33,573	33,573	34,670	34,473	0	(899)	0	(899)	0	33,573	0	0	0	1,190	09/01/2034.
3128MJ	S3	5	FHLMC 30 YR GOLD PC GRP POOL G08537.....	..	12/01/2020.	Paydown.....		1,396,079	1,396,079	1,360,522	1,362,983	0	33,096	0	33,096	0	1,396,079	0	0	0	27,294	07/01/2043.
3128MJ	S4	3	FHLMC 30 YR GOLD PC GRP POOL G08538.....	..	12/01/2020.	Paydown.....		1,218,889	1,218,889	1,206,319	1,207,046	0	11,843	0	11,843	0	1,218,889	0	0	0	27,314	07/01/2043.
3128MJ	SY	7	FHLMC 30 YR GOLD PC GRP POOL G08534.....	..	12/01/2020.	Paydown.....		676,606	676,606	659,479	660,724	0	15,881	0	15,881	0	676,606	0	0	0	13,246	06/01/2043.
3128MJ	U3	2	FHLMC 30 YR GOLD PC GRP POOL G08601.....	..	12/01/2020.	Paydown.....		1,608,230	1,608,230	1,709,315	1,705,838	0	(97,608)	0	(97,608)	0	1,608,230	0	0	0	39,273	08/01/2044.
3128MJ	UM	0	FHLMC 30 YR GOLD PC GRP POOL G08587.....	..	12/01/2020.	Paydown.....		348,019	348,019	376,730	375,916	0	(27,897)	0	(27,897)	0	348,019	0	0	0	9,028	05/01/2044.
3128MJ	US	7	FHLMC 30 YR GOLD PC GRP POOL G08592.....	..	12/01/2020.	Paydown.....		1,346,741	1,346,741	1,425,020	1,422,222	0	(75,481)	0	(75,481)	0	1,346,741	0	0	0	32,091	06/01/2044.
3128MJ	UV	0	FHLMC 30 YR GOLD PC GRP POOL G08595.....	..	12/01/2020.	Paydown.....		508,665	508,665	537,789	536,797	0	(28,133)	0	(28,133)	0	508,665	0	0	0	12,306	07/01/2044.
3128MJ	V7	2	FHLMC 30 YR GOLD PC GRP POOL G08637.....	..	12/01/2020.	Paydown.....		799,771	799,771	855,247	853,696	0	(53,925)	0	(53,925)	0	799,771	0	0	0	17,642	04/01/2045.
3128MJ	VB	3	FHLMC 30 YR GOLD PC GRP POOL G08609.....	..	12/01/2020.	Paydown.....		844,554	844,554	881,613	880,237	0	(35,683)	0	(35,683)	0	844,554	0	0	0	18,091	10/01/2044.
3128MJ	VC	1	FHLMC 30 YR GOLD PC GRP POOL G08610.....	..	12/01/2020.	Paydown.....		585,846	585,846	623,285	621,743	0	(35,898)	0	(35,898)	0	585,846	0	0	0	13,697	10/01/2044.
3128MJ	VV	9	FHLMC 30 YR GOLD PC GRP POOL G08627.....	..	12/01/2020.	Paydown.....		390,763	390,763	408,469	407,843	0	(17,081)	0	(17,081)	0	390,763	0	0	0	8,250	02/01/2045.
3128MJ	WW	6	FHLMC 30 YR GOLD PC GRP POOL G08660.....	..	12/01/2020.	Paydown.....		523,698	523,698	554,097	553,305	0	(29,607)	0	(29,607)	0	523,698	0	0	0	12,055	08/01/2045.
3128MJ	XK	1	FHLMC 30 YR GOLD PC GRP POOL G08681.....	..	12/01/2020.	Paydown.....		1,668,721	1,668,721	1,713,528	1,712,250	0	(43,529)	0	(43,529)	0	1,668,721	0	0	0	35,556	12/01/2045.

SCHEDULE D - PART 4

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

E14.2

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						
														Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description					F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3128MJ	XR	6	FHLMC 30 YR GOLD PC GRP POOL G08687.....	..	12/01/2020.		Paydown.....			1,078,192	1,078,192	1,130,417	1,129,174	0	(50,982)	0	(50,982)	0	1,078,192	0	0	0	23,086	01/01/2046.
3128MJ	Y7	9	FHLMC 30 YR GOLD PC GRP POOL G08733.....	..	12/01/2020.		Paydown.....			1,330,208	1,330,208	1,324,181	1,324,234	0	5,974	0	5,974	0	1,330,208	0	0	0	27,732	11/01/2046.
3128MJ	YB	0	FHLMC 30 YR GOLD PC GRP POOL G08705.....	..	12/01/2020.		Paydown.....			1,281,464	1,281,464	1,312,300	1,311,215	0	(29,750)	0	(29,750)	0	1,281,464	0	0	0	24,632	05/01/2046.
3128MJ	ZF	0	FHLMC 30 YR GOLD PC GRP POOL G08741.....	..	12/01/2020.		Paydown.....			6,199,885	6,199,885	6,169,916	6,170,121	0	29,764	0	29,764	0	6,199,885	0	0	0	122,056	01/01/2047.
3128P7	5H	2	FHLMC 30 YR GOLD PC GRP POOL C91748.....	..	12/01/2020.		Paydown.....			1,021,356	1,021,356	1,056,226	1,051,272	0	(29,916)	0	(29,916)	0	1,021,356	0	0	0	20,299	02/01/2034.
312910	3Q	3	FHLMC REMIC SER 1311 K PAC.....	..	12/01/2020.		Paydown.....			72,731	72,731	75,640	73,523	0	(792)	0	(792)	0	72,731	0	0	0	2,723	07/15/2022.
31292H	MU	5	FHLMC 30 YR GOLD PC GRP POOL C01271.....	..	12/01/2020.		Paydown.....			2,436	2,436	2,474	2,459	0	(23)	0	(23)	0	2,436	0	0	0	82	12/01/2031.
31292K	GP	6	FHLMC 30 YR GOLD PC GRP POOL C02906.....	..	08/01/2020.		Paydown.....			21,435	21,435	22,068	22,027	0	(592)	0	(592)	0	21,435	0	0	0	992	06/01/2037.
31292S	AD	2	FHLMC 30 YR GOLD PC GRP POOL C09004.....	..	12/01/2020.		Paydown.....			430,976	430,976	441,750	441,039	0	(10,064)	0	(10,064)	0	430,976	0	0	0	9,848	07/01/2042.
31292S	B7	4	FHLMC 30 YR GOLD PC GRP POOL C09062.....	..	12/01/2020.		Paydown.....			1,455,375	1,455,375	1,538,429	1,535,051	0	(79,676)	0	(79,676)	0	1,455,375	0	0	0	33,299	07/01/2044.
31292S	CE	8	FHLMC 30 YR GOLD PC GRP POOL C09069.....	..	12/01/2020.		Paydown.....			499,960	499,960	531,833	530,554	0	(30,593)	0	(30,593)	0	499,960	0	0	0	12,186	11/01/2044.
31297K	V4	1	FHLMC 30 YR GOLD PC GRP POOL A30635.....	..	12/01/2020.		Paydown.....			27,885	27,885	28,929	28,536	0	(651)	0	(651)	0	27,885	0	0	0	1,009	07/01/2032.
3130AG	GA	7	FEDERAL HOME LN BKS 3.550% 05/28/36.....	..	05/28/2020.		Redemption 100.0000.....			7,500,000	7,500,000	7,481,250	7,481,555	0	514	0	514	0	7,482,069	0	17,931	17,931	133,125	05/28/2036.
3132GK	V6	0	FHLMC 30 YR GOLD PC GRP POOL Q04537.....	..	12/01/2020.		Paydown.....			931,449	931,449	954,598	952,934	0	(21,485)	0	(21,485)	0	931,449	0	0	0	20,669	11/01/2041.
3132HN	DM	8	FHLMC 30 YR GOLD PC GRP POOL Q11908.....	..	12/01/2020.		Paydown.....			413,256	413,256	424,233	423,552	0	(10,296)	0	(10,296)	0	413,256	0	0	0	9,651	10/01/2042.
3132M5	7D	8	FHLMC 30 YR GOLD PC GRP POOL Q25692.....	..	12/01/2020.		Paydown.....			248,788	248,788	262,083	261,493	0	(12,705)	0	(12,705)	0	248,788	0	0	0	6,131	04/01/2044.
31331L	JL	3	FEDERAL FARM CR BKS 6.750% 06/06/31.....	..	03/16/2020.		KeyBanc Capital Mkts.....			7,640,050	5,000,000	5,974,800	5,639,653	0	(8,989)	0	(8,989)	0	5,630,664	0	2,009,386	2,009,386	94,688	06/06/2031.
31339N	PT	7	FHLMC REMIC SER 2429 HB SCH.....	..	12/01/2020.		Paydown.....			84,574	84,574	89,252	85,778	0	(1,205)	0	(1,205)	0	84,574	0	0	0	3,070	12/15/2023.
3133EK	A2	2	FEDERAL FARM CR BKS 2.950% 08/21/34.....	..	08/21/2020.		Redemption 100.0000.....			9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	265,500	08/21/2034.
3133EK	GR	1	FEDERAL FARM CR BKS 3.600% 04/17/34.....	..	04/17/2020.		Redemption 100.0000.....			5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	90,000	04/17/2034.
3133MA	RM	3	FEDERAL HOME LN BKS 7.450% 02/03/20.....	..	02/03/2020.		Maturity.....			25,000,000	25,000,000	31,575,800	25,065,345	0	(65,345)	0	(65,345)	0	25,000,000	0	0	0	931,250	02/03/2020.
3133TL	V5	4	FHLMC REMIC SER T 18 A3 SEQ.....	..	12/01/2020.		Paydown.....			78	78	78	78	0	0	0	0	0	78	0	0	0	2	08/15/2029.
31358P	UA	3	FNMA 92 REMIC INV FLOATER SER 137 CL SR.....	..	12/28/2020.		Paydown.....			6,590	6,590	6,413	6,553	0	37	0	37	0	6,590	0	0	0	439	08/25/2022.
31368H	NG	4	FNMA PASS THRU POOL 190391.....	..	12/01/2020.		Paydown.....			38,590	38,590	41,460	41,080	0	(2,489)	0	(2,489)	0	38,590	0	0	0	1,260	09/01/2038.
31371L	4S	5	FNMA PASS THRU POOL 255633.....	..	12/01/2020.		Paydown.....			24,676	24,676	25,663	25,355	0	(679)	0	(679)	0	24,676	0	0	0	1,088	01/01/2035.
31371L	VE	6	FNMA PASS THRU POOL 255413.....	..	12/01/2020.		Paydown.....			54,282	54,282	56,106	55,676	0	(1,394)	0	(1,394)	0	54,282	0	0	0	1,715	10/01/2034.
31371M	3Y	1	FNMA PASS THRU POOL 256515.....	..	12/01/2020.		Paydown.....			12,776	12,776	13,040	12,990	0	(214)	0	(214)	0	12,776	0	0	0	422	12/01/2036.
31371M	5P	8	FNMA PASS THRU POOL 256554.....	..	12/01/2020.		Paydown.....			10,981	10,981	11,211	11,156	0	(175)	0	(175)	0	10,981	0	0	0	289	01/01/2037.
31371M	VV	5	FNMA PASS THRU POOL 256360.....	..	12/01/2020.		Paydown.....			9,545	9,545	9,811	9,759	0	(213)	0	(213)	0	9,545	0	0	0	325	08/01/2036.
3137BR	7J	8	FHLMC CMO SER 4608 JV PAC.....	..	12/01/2020.		Paydown.....			951,459	951,459	997,294	986,405	0	(34,946)	0	(34,946)	0	951,459	0	0	0	18,105	01/15/2055.
3137BR	RS	6	FHLMC CMO SER 4612 DV PAC.....	..	12/01/2020.		Paydown.....			129,993	129,993	135,335	134,350	0	(4,356)	0	(4,356)	0	129,993	0	0	0	2,499	01/15/2055.
31385W	2S	7	FNMA PASS THRU POOL 555285.....	..	12/01/2020.		Paydown.....			21,024	21,024	21,362	21,246	0	(222)	0	(222)	0	21,024	0	0	0	745	03/01/2033.
3138E1	M5	3	FNMA PASS THRU POOL AJ8479.....	..	12/01/2020.		Paydown.....			203,270	203,270	215,371	214,803	0	(11,533)	0	(11,533)	0	203,270	0	0	0	4,612	12/01/2041.
3138EE	RL	5	FNMA PASS THRU POOL AK9490.....	..	12/01/2020.		Paydown.....			438,564	438,564	462,685	460,682	0	(22,117)	0	(22,117)	0	438,564	0	0	0	10,620	04/01/2042.
3138WM	L5	8	FNMA PASS THRU POOL AT0347.....	..	12/01/2020.		Paydown.....			199,366	199,366	200,861	200,788	0	(1,422)	0	(1,422)	0	199,366	0	0	0	4,109	05/01/2043.
3138Y9	M4	7	FNMA PASS THRU POOL AX7578.....	..	12/01/2020.		Paydown.....			659,776	659,776	679,555	678,568	0	(18,792)	0	(18,792)	0	659,776	0	0	0	13,004	01/01/2045.
31390P	GJ	0	FNMA PASS THRU POOL 651901.....	..	12/01/2020.		Paydown.....			22,470	22,470	23,127	22,938	0	(468)	0	(468)	0	22,470	0	0	0	517	08/01/2032.
31396H	UD	9	FHLMC REMIC 3117 BT TWO TIERED NT INV FL.....	..	12/15/2020.		Paydown.....			122,373	122,373	123,521	123,171	0	(798)	0	(798)	0	122,373	0	0	0	4,685	02/15/2036.
31396N	J9	8	FHLMC REMIC 3147 DT TWO TIERED NT INV FL.....	..	12/15/2020.		Paydown.....			780	780	787	784	0	(4)	0	(4)	0	780	0	0	0	30	04/15/2036.
31401M	FA	4	FNMA PASS THRU POOL 712161.....	..	12/01/2020.		Paydown.....			49,970	49,970	51,523	51,188	0	(1,218)	0	(1,218)	0	49,970	0	0	0	1,237	08/01/2033.
31402C	TT	9	FNMA PASS THRU POOL 725162.....	..	12/01/2020.		Paydown.....			24,805	24,805	25,638	25,443	0	(638)	0	(638)	0	24,805	0	0	0	827	02/01/2034.

SCHEDULE D - PART 4

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

E14.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification	Description										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
31403D	VZ	9		12/01/2020.	Paydown.....		22,773	22,773	23,393	23,295	0	(521)	0	(521)	0	22,773	0	0	0	834	11/01/2036.
31404U	MR	8		12/01/2020.	Paydown.....		2,897	2,897	2,949	2,945	0	(47)	0	(47)	0	2,897	0	0	0	95	06/01/2034.
31404U	UK	4		12/01/2020.	Paydown.....		3,456	3,456	3,512	3,491	0	(35)	0	(35)	0	3,456	0	0	0	119	06/01/2034.
31405M	KC	0		07/01/2020.	Paydown.....		14,969	14,969	15,737	15,593	0	(624)	0	(624)	0	14,969	0	0	0	365	01/01/2032.
31405M	MK	0		12/01/2020.	Paydown.....		225,978	225,978	231,840	229,772	0	(3,794)	0	(3,794)	0	225,978	0	0	0	10,019	08/01/2034.
31406Y	E3	0		12/01/2020.	Paydown.....		33,558	33,558	35,498	34,736	0	(1,178)	0	(1,178)	0	33,558	0	0	0	913	09/01/2031.
31408E	BH	4		12/01/2020.	Paydown.....		8,791	8,791	9,027	8,958	0	(168)	0	(168)	0	8,791	0	0	0	347	01/01/2036.
31410B	EL	4		12/01/2020.	Paydown.....		2,974	2,974	3,092	3,085	0	(111)	0	(111)	0	2,974	0	0	0	122	05/01/2036.
31410G	RK	1		12/01/2020.	Paydown.....		35,585	35,585	39,054	38,710	0	(3,126)	0	(3,126)	0	35,585	0	0	0	1,279	10/01/2037.
31410G	W9	0		12/01/2020.	Paydown.....		57,590	57,590	63,169	62,476	0	(4,886)	0	(4,886)	0	57,590	0	0	0	1,932	12/01/2037.
31410K	CX	0		12/01/2020.	Paydown.....		25,754	25,754	27,907	27,730	0	(1,976)	0	(1,976)	0	25,754	0	0	0	829	03/01/2038.
31410K	DK	7		12/01/2020.	Paydown.....		21,497	21,497	22,968	22,776	0	(1,279)	0	(1,279)	0	21,497	0	0	0	603	04/01/2038.
31410K	JY	1		12/01/2020.	Paydown.....		84,714	84,714	92,303	91,503	0	(6,789)	0	(6,789)	0	84,714	0	0	0	2,737	05/01/2038.
31410S	2P	1		12/01/2020.	Paydown.....		71,208	71,208	73,055	72,560	0	(1,353)	0	(1,353)	0	71,208	0	0	0	3,521	06/01/2036.
31410S	PW	1		12/01/2020.	Paydown.....		92,243	92,243	95,140	94,961	0	(2,718)	0	(2,718)	0	92,243	0	0	0	4,154	08/01/2036.
31410W	QY	7		12/01/2020.	Paydown.....		74,458	74,458	79,914	79,529	0	(5,071)	0	(5,071)	0	74,458	0	0	0	3,622	08/01/2037.
31411F	FC	3		12/01/2020.	Paydown.....		37,561	37,561	38,758	38,463	0	(902)	0	(902)	0	37,561	0	0	0	1,448	01/01/2037.
31412F	H4	8		12/01/2020.	Paydown.....		22,945	22,945	23,544	23,484	0	(539)	0	(539)	0	22,945	0	0	0	882	04/01/2037.
31413Y	KQ	3		12/01/2020.	Paydown.....		4,661	4,661	4,789	4,785	0	(124)	0	(124)	0	4,661	0	0	0	167	12/01/2037.
31416B	RR	1		12/01/2020.	Paydown.....		99,177	99,177	109,622	108,469	0	(9,292)	0	(9,292)	0	99,177	0	0	0	3,712	07/01/2038.
31416B	ST	6		12/01/2020.	Paydown.....		35,841	35,841	39,156	38,700	0	(2,859)	0	(2,859)	0	35,841	0	0	0	1,296	01/01/2039.
31416B	SU	3		12/01/2020.	Paydown.....		26,727	26,727	28,861	28,584	0	(1,856)	0	(1,856)	0	26,727	0	0	0	992	01/01/2039.
31418A	UP	1		12/01/2020.	Paydown.....		647,284	647,284	633,327	634,165	0	13,119	0	13,119	0	647,284	0	0	0	11,793	07/01/2043.
31418B	E8	5		12/01/2020.	Paydown.....		99,637	99,637	105,428	105,217	0	(5,580)	0	(5,580)	0	99,637	0	0	0	2,382	07/01/2044.
31418C	DT	8		12/01/2020.	Paydown.....		469,380	469,380	480,235	478,996	0	(9,616)	0	(9,616)	0	469,380	0	0	0	7,943	11/01/2031.
31418C	P9	9		12/01/2020.	Paydown.....		3,386,118	3,386,119	3,393,526	3,393,167	0	(7,048)	0	(7,048)	0	3,386,119	0	0	0	66,667	10/01/2047.
31418C	R7	1		12/01/2020.	Paydown.....		3,182,582	3,182,582	3,177,858	3,177,819	0	4,764	0	4,764	0	3,182,582	0	0	0	62,132	12/01/2047.
31418C	RE	6		12/01/2020.	Paydown.....		2,203,210	2,203,210	2,338,500	2,337,099	0	(133,890)	0	(133,890)	0	2,203,210	0	0	0	55,440	11/01/2047.
31419G	B9	4		12/01/2020.	Paydown.....		496,296	496,296	524,911	523,186	0	(26,890)	0	(26,890)	0	496,296	0	0	0	12,092	10/01/2040.
57604P	A6	1		01/24/2020.	Wells Fargo.....		5,852,550	5,500,000	7,195,925	5,815,211	0	(14,690)	0	(14,690)	0	5,800,521	0	52,029	52,029	141,969	08/01/2021.
584730	AE	5		06/01/2020.	Redemption 100.0000.....		115,000	115,000	113,894	114,866	0	63	0	63	0	114,929	0	71	71	2,947	12/01/2020.
584730	AE	5		12/01/2020.	Maturity.....		115,000	115,000	113,894	114,866	0	134	0	134	0	115,000	0	0	0	5,894	12/01/2020.
584730	AF	2		12/01/2020.	Redemption 100.0000.....		1,000,000	1,000,000	977,750	988,769	0	1,548	0	1,548	0	990,317	0	9,683	9,683	56,250	12/01/2025.
64990E	C7	0		05/01/2020.	Tax Free Exchange.....		5,412,580	5,000,000	5,651,400	5,439,150	0	(26,570)	0	(26,570)	0	5,412,580	0	0	0	177,778	02/15/2034.
975700	KU	8		06/01/2020.	Redemption 100.0000.....		3,000,000	3,000,000	3,339,360	3,031,287	0	(31,287)	0	(31,287)	0	3,000,000	0	0	0	79,410	06/01/2034.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						138,841,322	135,436,143	147,587,827	138,097,406	0	(1,345,183)	0	(1,345,183)	0	136,752,223	0	2,089,100	2,089,100	3,663,004	XXX
Bonds - Industrial and Miscellaneous																					
02261W	AA	7		07/28/2020.	Maturity.....		4,000,000	4,000,000	2,205,040	3,932,095	0	67,905	0	67,905	0	4,000,000	0	0	0	0	07/28/2020.
110122	CD	8		07/17/2020.	Tax Free Exchange.....		5,484,298	5,000,000	5,493,284	5,489,914	0	(5,616)	0	(5,616)	0	5,484,298	0	0	0	154,063	10/26/2049.
911308	AA	2		04/01/2020.	Maturity.....		13,000,000	13,000,000	16,495,766	13,100,770	0	(100,770)	0	(100,770)	0	13,000,000	0	0	0	544,375	04/01/2020.
80685Q	AA	4	C	06/29/2020.	Redemption 102.1068.....		3,573,739	3,500,000	3,844,925	3,552,044	0	(32,467)	0	(32,467)	0	3,519,577	0	54,162	54,162	140,467	01/15/2021.
3899999.	Total - Bonds - Industrial and Miscellaneous.....						26,058,037	25,500,000	28,039,015	26,074,823	0	(70,948)	0	(70,948)	0	26,003,875	0	54,162	54,162	838,905	XXX

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
Bonds - Hybrid Securities																							
06053E 88 8	BANK OF AMER DOW JONES INDU INDEX MITTS.....			..	06/26/2020.	Redemption 17.1655.....		5,149,639	300,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	..2,149,639	2,149,639	0	06/26/2020.	
4899999.	Total - Bonds - Hybrid Securities.....							5,149,639	300,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	..2,149,639	2,149,639	0	XXX	
Bonds - Unaffiliated Bank Loans																							
47025# AA 6	JAMES B OSWALD CO JBO HLDG CO INC.....			..	12/01/2020.	Paydown.....		6,841,892	6,841,892	6,841,892	6,841,892	0	0	0	0	0	6,841,892	0	0	0	254,451	06/01/2021.	
8299999.	Total - Bonds - Unaffiliated Bank Loans.....							6,841,892	6,841,892	6,841,892	6,841,892	0	0	0	0	0	6,841,892	0	0	0	254,451	XXX	
8399997.	Total - Bonds - Part 4.....							231,564,089	218,170,440	243,590,730	226,378,699	0	...(1,962,988)	0	(1,962,988)	0	224,415,709	0	..7,148,381	7,148,381	..6,621,097	XXX	
8399998.	Total - Bonds - Summary Item from Part 5.....							6,500,000	6,500,000	6,539,175	0	0	(39,175)	0	(39,175)	0	6,500,000	0	0	0	250,284	XXX	
8399999.	Total - Bonds.....							...238,064,089	...224,670,440	...250,129,905	226,378,699	0	...(2,002,163)	0	(2,002,163)	0	230,915,709	0	..7,148,381	7,148,381	..6,871,381	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																							
166764 10 0	CHEVRON CORP.....			..	03/11/2020.	Evercore ISI.....	6,000,000	494,533	XXX	491,677	723,060	(231,383)	0	0	(231,383)	0	491,677	0	2,856	2,856	7,740	XXX	
17243V 10 2	CINEMARK HOLDINGS INC.....			..	02/04/2020.	MKM Partners LLC.....	69,700,000	2,164,915	XXX	1,593,263	2,359,345	(766,082)	0	0	(766,082)	0	1,593,263	0	571,651	571,651	0	XXX	
20825C 10 4	CONOCOPHILLIPS.....			..	03/11/2020.	Evercore ISI.....	84,200,000	2,750,010	XXX	3,390,734	5,475,526	(2,084,792)	0	0	(2,084,792)	0	3,390,734	0	(640,724)	(640,724)	35,364	XXX	
22160K 10 5	COSTCO WHOLESALE CORP.....			..	06/16/2020.	Evercore ISI.....	7,000,000	2,096,928	XXX	742,376	2,057,440	(1,315,064)	0	0	(1,315,064)	0	742,376	0	..1,354,552	1,354,552	9,450	XXX	
31188V 10 0	FASTLY INC CLASS A.....			..	01/06/2020.	Merrill Lynch.....	14,603,000	320,622	XXX	309,292	293,082	16,209	0	0	16,209	0	309,292	0	11,331	11,331	0	XXX	
371901 10 9	GENTEX CORP.....			..	12/16/2020.	Various.....	60,000,000	1,997,907	XXX	911,421	1,738,800	(827,379)	0	0	(827,379)	0	911,421	0	..1,086,487	1,086,487	28,500	XXX	
458140 10 0	INTEL CORP.....			..	11/30/2020.	Strategas Research Partners.....	152,000,000	7,242,958	XXX	3,007,054	9,097,200	(6,090,146)	0	0	(6,090,146)	0	3,007,054	0	..4,235,905	4,235,905	200,640	XXX	
464287 46 5	ISHARES MSCI EAFE IDX FD.....			..	06/16/2020.	Evercore ISI.....	11,000,000	670,631	XXX	683,759	763,840	(80,081)	0	0	(80,081)	0	683,759	0	(13,128)	(13,128)	9,435	XXX	
580135 10 1	MCDONALDS CORP.....			..	06/23/2020.	Strategas Research Partners.....	11,000,000	2,070,626	XXX	972,905	2,173,710	(1,200,805)	0	0	(1,200,805)	0	972,905	0	..1,097,721	1,097,721	27,500	XXX	
594918 10 4	MICROSOFT CORP.....			..	12/16/2020.	Various.....	76,000,000	15,120,717	XXX	1,908,512	11,985,200	(10,076,688)	0	0	(10,076,688)	0	1,908,512	0	13,212,205	13,212,205	89,230	XXX	
67077M 10 8	NUTRIEN LTD.....			..	06/29/2020.	Cowen & Company LLC.....	25,000,000	819,382	XXX	848,500	1,197,750	231,920	0	...581,170	(349,250)	0	848,500	0	(29,118)	(29,118)	33,750	XXX	
717081 10 3	PFIZER INC.....			..	11/17/2020.	Spin Off.....	152,044	152,044	XXX	152,044	338,873	(186,829)	0	0	(186,829)	0	152,044	0	0	0	0	XXX	
74144T 10 8	PRICE T ROWE GROUP INC.....			..	12/16/2020.	Wells Fargo.....	5,000,000	750,300	XXX	106,325	609,200	(502,875)	0	0	(502,875)	0	106,325	0	643,975	643,975	18,000	XXX	
747525 10 3	QUALCOMM INC.....			..	12/03/2020.	Various.....	10,000,000	1,143,422	XXX	518,400	882,300	(363,900)	0	0	(363,900)	0	518,400	0	625,022	625,022	19,265	XXX	
755111 50 7	RAYTHEON CO.....			..	04/03/2020.	Tax Free Exchange.....	63,000,000	2,528,744	XXX	2,528,744	13,843,620	(11,314,876)	0	0	(11,314,876)	0	2,528,744	0	0	0	59,378	XXX	
78467Y 10 7	SPDR S&P MIDCAP 400 ETF TR.....			..	12/16/2020.	Wells Fargo.....	2,000,000	832,527	XXX	173,280	750,760	(577,480)	0	0	(577,480)	0	173,280	0	659,247	659,247	9,427	XXX	
89832Q 10 9	TRUIST FINL CORP.....			..	12/16/2020.	Various.....	55,000,000	2,149,436	XXX	1,931,848	3,097,600	(1,165,752)	0	0	(1,165,752)	0	1,931,848	0	217,588	217,588	72,000	XXX	
902973 30 4	US BANCORP DEL.....			..	12/16/2020.	Various.....	23,000,000	965,395	XXX	774,433	1,363,670	(589,237)	0	0	(589,237)	0	774,433	0	190,961	190,961	35,280	XXX	
911312 10 6	UNITED PARCEL SERVICE INC CL B.....			..	09/22/2020.	Key Capital.....	1,000,000	161,900	XXX	109,139	117,060	(7,921)	0	0	(7,921)	0	109,139	0	52,761	52,761	3,030	XXX	
913017 10 9	RAYTHEON TECHNOLOGIES CORP COM.....			..	04/03/2020.	Spin Off.....	811,600	811,600	XXX	811,600	1,365,830	(554,230)	0	0	(554,230)	0	811,600	0	0	0	0	XXX	
913017 10 9	RAYTHEON TECHNOLOGIES CORP COM.....			..	04/03/2020.	Tax Free Exchange.....	20,000,000	968,200	XXX	968,200	1,629,370	(661,170)	0	0	(661,170)	0	968,200	0	0	0	14,700	XXX	
922042 77 5	VANGUARD FTSE ALL WORLD EX U.....			..	06/29/2020.	KeyBanc Capital Mkts.....	17,500,000	828,995	XXX	628,425	940,625	(312,200)	0	0	(312,200)	0	628,425	0	200,570	200,570	6,501	XXX	
949746 10 1	WELLS FARGO & CO NEW.....			..	05/05/2020.	Strategas Research Partners.....	152,000,000	4,029,159	XXX	5,072,499	8,177,600	(3,105,101)	0	0	(3,105,101)	0	5,072,499	0	(1,043,340)	(1,043,340)	77,520	XXX	
055622 10 4	BP PLC SPS ADR.....			C	05/20/2020.	Various.....	224,100,000	5,309,792	XXX	5,811,072	8,457,534	(1,609,038)	0	..1,037,424	(2,646,462)	0	5,811,072	0	(501,280)	(501,280)	245,150	XXX	
780259 20 6	ROYAL DUTCH SHELL PLC SPS ADR.....			D	03/11/2020.	Various.....	87,000,000	3,011,656	XXX	5,221,582	5,131,260	90,322	0	0	90,322	0	5,221,582	0	(2,209,927)	(2,209,927)	81,780	XXX	
G1151C 10 1	ACCENTURE PLC IRELAND PLC SHS.....			C	12/14/2020.	Various.....	16,500,000	4,018,758	XXX	889,151	3,474,405	(2,585,254)	0	0	(2,585,254)	0	889,151	0	..3,129,607	3,129,607	50,160	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							63,411,157	XXX	40,556,235	88,044,660	(45,869,832)	0	..1,618,594	(47,488,426)	0	40,556,235	0	22,854,922	22,854,922	..1,133,800	XXX	
Common Stocks - Mutual Funds																							
44134R 86 7	HOTCHKIS & WILEY SMALL CAP VALUE FUND I.....			..	09/28/2020.	Direct.....	180,277,628	7,074,094	XXX	6,890,211	9,734,992	265,008	0	..3,109,789	(2,844,781)	0	6,890,211	0	183,883	183,883	0	XXX	
9499999.	Total - Common Stocks - Mutual Funds.....							7,074,094	XXX	6,890,211	9,734,992	265,008	0	..3,109,789	(2,844,781)	0	6,890,211	0	183,883	183,883	0	XXX	
9799997.	Total - Common Stocks - Part 4.....							70,485,251	XXX	47,446,446	97,779,652	(45,604,824)	0	..4,728,383	(50,333,207)	0	47,446,446	0	23,038,805	23,038,805	..1,133,800	XXX	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
9799998	Total - Common Stocks - Summary Item from Part 5.....					18,929,038	XXX	18,366,597	0	0	0	0	0	0	18,366,597	0	562,441	562,441	121,426	XXX
9799999.	Total - Common Stocks.....					89,414,289	XXX	65,813,043	97,779,652	(45,604,824)	0	..4,728,383	(50,333,207)	0	65,813,043	0	23,601,246	...23,601,246	..1,255,226	XXX
9899999.	Total - Preferred and Common Stocks.....					89,414,289	XXX	65,813,043	97,779,652	(45,604,824)	0	..4,728,383	(50,333,207)	0	65,813,043	0	23,601,246	...23,601,246	..1,255,226	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					327,478,378	XXX	315,942,948	324,158,351	(45,604,824)	...(2,002,163)	..4,728,383	(52,335,370)	0	296,728,752	0	30,749,627	...30,749,627	..8,126,607	XXX

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions																					
13063D	XJ	2		09/14/2020	Tax Free Exchange.....	11/01/2020	Redemption	100.0000.....	6,495,000	6,534,145	6,495,000	6,495,000	0	(39,145)	0	(39,145)	0	0	0	...250,058	...184,765
13063D	XP	8		09/14/2020	Tax Free Exchange.....	12/03/2020	Redemption	100.0000.....	5,000	5,030	5,000	5,000	0	(30)	0	(30)	0	0	0	227	142
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....								6,500,000	6,539,175	6,500,000	6,500,000	0	(39,175)	0	(39,175)	0	0	0	...250,285	...184,907
8399998.	Total - Bonds.....								6,500,000	6,539,175	6,500,000	6,500,000	0	(39,175)	0	(39,175)	0	0	0	...250,285	...184,907
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00507V	10	9		05/05/2020	Strategas Research Partners	06/05/2020	Strategas Research Partners.....	500.000	34,370	34,369	34,370	0	0	0	0	0	0	(1)	(1)	0	0
007903	10	7		05/20/2020	Strategas Research Partners	08/07/2020	Strategas Research Partners.....	500.000	28,145	42,339	28,145	0	0	0	0	0	0	14,194	14,194	0	0
02079K	30	5		08/17/2020	Strategas Research Partners	09/17/2020	Strategas Research Partners.....	225.000	329,217	321,707	329,217	0	0	0	0	0	0	(7,510)	(7,510)	0	0
031162	10	0		03/09/2020	Morgan Stanley.....	06/23/2020	Various.....	10,000.000	1,981,948	2,181,560	1,981,948	0	0	0	0	0	0	199,612	199,612	16,000	0
04280A	10	0		08/18/2020	Strategas Research Partners	09/11/2020	Strategas Research Partners.....	2,000.000	90,582	67,212	90,582	0	0	0	0	0	0	(23,371)	(23,371)	0	0
058586	10	8		09/01/2020	Strategas Research Partners	10/26/2020	KeyBanc Capital Mkts.....	1,000.000	16,930	15,105	16,930	0	0	0	0	0	0	(1,825)	(1,825)	0	0
09061G	10	1		07/27/2020	Strategas Research Partners	09/01/2020	Strategas Research Partners.....	4,500.000	511,533	338,331	511,533	0	0	0	0	0	0	(173,202)	(173,202)	0	0
126408	10	3		09/16/2020	Strategas Research Partners	10/26/2020	KeyBanc Capital Mkts.....	600.000	47,832	47,165	47,832	0	0	0	0	0	0	(667)	(667)	0	0
12653C	10	8		10/08/2020	Various.....	11/06/2020	KeyBanc Capital Mkts.....	4,000.000	44,416	34,869	44,416	0	0	0	0	0	0	(9,547)	(9,547)	0	0
14448C	10	4		04/03/2020	Spin Off.....	04/07/2020	William Blair & Co.....	20,000.000	338,400	302,587	338,400	0	0	0	0	0	0	(35,813)	(35,813)	0	0
171779	30	9		07/28/2020	Strategas Research Partners	09/25/2020	Strategas Research Partners.....	4,500.000	239,963	197,998	239,963	0	0	0	0	0	0	(41,965)	(41,965)	0	0
254687	10	6		09/09/2020	Strategas Research Partners	10/26/2020	Various.....	2,150.000	261,802	241,868	261,802	0	0	0	0	0	0	(19,934)	(19,934)	0	0
26210C	10	4		07/08/2020	Strategas Research Partners	08/14/2020	Strategas Research Partners.....	5,000.000	113,175	97,630	113,175	0	0	0	0	0	0	(15,545)	(15,545)	0	0
285512	10	9		08/20/2020	Strategas Research Partners	12/04/2020	Various.....	2,825.000	353,800	345,972	353,800	0	0	0	0	0	0	(7,828)	(7,828)	123	0
29355A	10	7		06/15/2020	Strategas Research Partners	06/18/2020	Strategas Research Partners.....	4,000.000	202,267	181,088	202,267	0	0	0	0	0	0	(21,179)	(21,179)	0	0
31188V	10	0		02/25/2020	Merrill Lynch.....	02/25/2020	Merrill Lynch.....	14,603.000	299,508	287,753	299,508	0	0	0	0	0	0	(11,755)	(11,755)	0	0
375558	10	3		04/22/2020	Strategas Research Partners	05/19/2020	Strategas Research Partners.....	3,000.000	232,269	223,813	232,269	0	0	0	0	0	0	(8,456)	(8,456)	0	0
400110	10	2		09/30/2020	Strategas Research Partners	12/09/2020	Piper Sandler.....	4,150.000	301,781	290,693	301,781	0	0	0	0	0	0	(11,088)	(11,088)	0	0
405217	10	0		05/27/2020	Strategas Research Partners	07/09/2020	Strategas Research Partners.....	1,000.000	30,823	31,059	30,823	0	0	0	0	0	0	236	236	0	0
44980X	10	9		08/03/2020	Strategas Research Partners	08/25/2020	Strategas Research Partners.....	2,800.000	471,529	432,597	471,529	0	0	0	0	0	0	(38,932)	(38,932)	0	0
45337C	10	2		05/29/2020	Strategas Research Partners	06/12/2020	Strategas Research Partners.....	4,000.000	395,269	367,938	395,269	0	0	0	0	0	0	(27,331)	(27,331)	0	0
464287	46	5		03/09/2020	Morgan Stanley.....	09/25/2020	Various.....	40,000.000	2,332,316	2,456,973	2,332,316	0	0	0	0	0	0	124,658	124,658	34,309	0
46428Q	10	9		06/10/2020	Strategas Research Partners	08/07/2020	Strategas Research Partners.....	3,000.000	49,900	67,644	49,900	0	0	0	0	0	0	17,744	17,744	0	0
46625H	10	0		02/21/2020	Cowen & Company LLC.....	12/16/2020	Wells Fargo.....	7,500.000	1,014,413	902,797	1,014,413	0	0	0	0	0	0	(111,616)	(111,616)	20,250	0
501044	10	1		08/17/2020	Strategas Research Partners	10/14/2020	Various.....	8,011.000	271,621	265,361	271,621	0	0	0	0	0	0	(6,260)	(6,260)	360	0
55024U	10	9		08/03/2020	Strategas Research Partners	08/25/2020	Strategas Research Partners.....	400.000	38,032	33,435	38,032	0	0	0	0	0	0	(4,597)	(4,597)	0	0
58933Y	10	5		03/09/2020	Morgan Stanley.....	09/25/2020	MKM Partners LLC.....	20,000.000	1,598,120	1,651,951	1,598,120	0	0	0	0	0	0	53,831	53,831	36,600	0
60770K	10	7		07/09/2020	Strategas Research Partners	09/09/2020	Strategas Research Partners.....	2,000.000	128,673	125,211	128,673	0	0	0	0	0	0	(3,462)	(3,462)	0	0
60855R	10	0		07/06/2020	Strategas Research Partners	09/22/2020	Strategas Research Partners.....	1,500.000	271,210	253,177	271,210	0	0	0	0	0	0	(18,034)	(18,034)	0	0
61174X	10	9		09/09/2020	Strategas Research Partners	10/26/2020	KeyBanc Capital Mkts.....	600.000	50,672	47,014	50,672	0	0	0	0	0	0	(3,658)	(3,658)	0	0
64110L	10	6		08/20/2020	Strategas Research Partners	12/04/2020	Various.....	950.000	443,061	485,905	443,061	0	0	0	0	0	0	42,844	42,844	0	0
67066G	10	4		07/20/2020	Strategas Research Partners	09/17/2020	Strategas Research Partners.....	375.000	150,406	184,395	150,406	0	0	0	0	0	0	33,988	33,988	60	0
68902V	10	7		04/03/2020	Spin Off.....	04/07/2020	William Blair & Co.....	10,000.000	473,200	442,275	473,200	0	0	0	0	0	0	(30,925)	(30,925)	0	0
72352L	10	6		09/30/2020	Strategas Research Partners	12/04/2020	Various.....	4,700.000	181,301	301,936	181,301	0	0	0	0	0	0	120,635	120,635	0	0
74347B	24	3		09/18/2020	Strategas Research Partners	10/05/2020	Strategas Research Partners.....	35,000.000	359,045	346,422	359,045	0	0	0	0	0	0	(12,623)	(12,623)	0	0
75513E	10	1		04/03/2020	Tax Free Exchange.....	04/03/2020	Cash Adjustment.....	0.400	7	19	7	0	0	0	0	0	0	13	13	0	0

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
78463V 10 7	SPDR GOLD SHARES TRUST ETF.....			..	05/14/2020	Strategas Research Partners	06/05/2020	Strategas Research Partners.....	1,000.000	161,865	157,936	161,865	0	0	0	0	0	0	(3,929)	(3,929)	0	0
81762P 10 2	SERVICENOW INC.....			..	09/09/2020	Strategas Research Partners	12/04/2020	Piper Sandler.....	200.000	91,682	105,062	91,682	0	0	0	0	0	0	13,379	13,379	0	0
819047 10 1	SHAKE SHACK INC.....			..	06/08/2020	Strategas Research Partners	06/26/2020	Strategas Research Partners.....	750.000	46,250	37,499	46,250	0	0	0	0	0	0	(8,751)	(8,751)	0	0
87165B 10 3	SYNCHRONY FINANCIAL.....			..	10/16/2020	KeyBanc Capital Mkts.....	10/26/2020	KeyBanc Capital Mkts.....	1,250.000	37,189	33,162	37,189	0	0	0	0	0	0	(4,027)	(4,027)	0	0
875372 20 3	TANDEM DIABETES CARE INC.....			..	11/04/2020	Various.....	12/09/2020	Piper Sandler.....	4,800.000	528,377	442,283	528,377	0	0	0	0	0	0	(86,093)	(86,093)	0	0
92556V 10 6	VIATRIS INC.....			..	11/17/2020	Spin Off.....	11/30/2020	Strategas Research Partners.....	9,305.000	152,029	157,875	152,029	0	0	0	0	0	0	5,847	5,847	0	0
92556V 10 6	VIATRIS INC.....			..	11/17/2020	Spin Off.....	11/17/2020	Cash Adjustment.....	0.920	15	15	15	0	0	0	0	0	0	0	0	0	0
92766K 10 6	VIRGIN GALACTIC HLDGS INC.....			..	07/27/2020	Strategas Research Partners	08/25/2020	Strategas Research Partners.....	3,500.000	76,804	60,639	76,804	0	0	0	0	0	0	(16,165)	(16,165)	0	0
98986T 10 8	ZYNGA INC CL A.....			..	08/20/2020	Strategas Research Partners	11/18/2020	Various.....	41,000.000	351,102	330,597	351,102	0	0	0	0	0	0	(20,505)	(20,505)	0	0
36197T 10 3	GW PHARMACEUTICALS PLC ADR.....			C	07/17/2020	Strategas Research Partners	08/13/2020	Strategas Research Partners.....	1,000.000	137,732	108,205	137,732	0	0	0	0	0	0	(29,527)	(29,527)	0	0
46591M 10 9	JOYY INC ADR.....			C	10/16/2020	Various.....	12/04/2020	Piper Sandler.....	1,400.000	119,760	119,382	119,760	0	0	0	0	0	0	(378)	(378)	123	0
G1151C 10 1	ACCENTURE PLC IRELAND PLC SHS.....			C	03/09/2020	Morgan Stanley.....	09/17/2020	Evercore ISI.....	13,000.000	2,173,206	2,773,857	2,173,206	0	0	0	0	0	0	600,651	600,651	13,600	0
L8681T 10 2	SPOTIFY TECHNOLOGY S.A.....			C	09/01/2020	Strategas Research Partners	09/17/2020	Strategas Research Partners.....	1,250.000	303,050	307,474	303,050	0	0	0	0	0	0	4,423	4,423	0	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....									17,866,597	18,282,154	17,866,597	0	0	0	0	0	0	415,556	415,556	121,425	0
Common Stocks - Mutual Funds																						
44134R 86 7	HOTCHKIS & WILEY SMALL CAP VALUE FUND I.....			..	03/27/2020	Direct.....	09/28/2020	Direct.....	16,485.328	500,000	646,884	500,000	0	0	0	0	0	0	146,884	146,884	0	0
9499999.	Total - Common Stocks - Mutual Funds.....									500,000	646,884	500,000	0	0	0	0	0	0	146,884	146,884	0	0
9799998.	Total - Common Stocks.....									18,366,597	18,929,038	18,366,597	0	0	0	0	0	0	562,440	562,440	121,425	0
9899999.	Total - Preferred and Common Stocks.....									18,366,597	18,929,038	18,366,597	0	0	0	0	0	0	562,440	562,440	121,425	0
9999999.	Total - Bonds, Preferred and Common Stocks.....									24,905,772	25,429,038	24,866,597	0	(39,175)	0	(39,175)	0	0	562,440	562,440	371,710	184,907

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
REGIONS.....	BIRMINGHAM, AL.....	0.00	0	0	12,250	XXX
FEDERAL HOME LN BANK.....	CINCINNATI, OH.....	0.02	3,900	0	1,415,160	XXX
WESTFIELD BANK FSB.....	WESTFIELD CENTER, OH.....	0.00	0	0	(42,338)	XXX
BANK OF NEW YORK MELLON.....	NEW YORK, NY.....	0.00	0	0	4,157,243	XXX
0199999. Total - Open Depositories.....	XXX	XXX	3,900	0	5,542,316	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	3,900	0	5,542,316	XXX
0599999. Total Cash.....	XXX	XXX	3,900	0	5,542,316	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	847,976	4. April.....	436,875	7. July.....	236,150	10. October.....	290,798
2. February.....	2,707,986	5. May.....	1,323,135	8. August.....	140,992	11. November.....	1,986,803
3. March.....	1,028,713	6. June.....	1,073,594	9. September.....	5,125,950	12. December.....	5,542,316

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	UNITED STATES TREAS BILLS S/T.....		12/30/2020.....	0.07	02/11/2021.....	2,499,796	5	0
0199999.	U.S. Government Bonds - Issuer Obligations.....					2,499,796	5	0
0599999.	Total - U.S. Government Bonds.....					2,499,796	5	0
Total Bonds								
7699999.	Subtotals - Issuer Obligations.....					2,499,796	5	0
8399999.	Subtotals - Bonds.....					2,499,796	5	0
Exempt Money Market Mutual Funds as Identified by the SVO								
61747C 58 2	MORGAN STANLEY INSTL LIQUIDITY TREAS.....		12/31/2020.....	0.010		10,439,645	0	66,485
8599999.	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					10,439,645	0	66,485
8899999.	Total - Cash Equivalents.....					12,939,441	5	66,485

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	2,499,796	1B	0	1C	0	1D	0
1E	0	1F	0	1G	0		
2A	0	2B	0	2C	0		
3A	0	3B	0	3C	0		
4A	0	4B	0	4C	0		
5A	0	5B	0	5C	0		
6	0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		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/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....AL			0	0	0	0
2.	Alaska.....AK			0	0	0	0
3.	Arizona.....AZ			0	0	0	0
4.	Arkansas.....AR	B...	Mutkiple Purposes	0	0	111,820	137,348
5.	California.....CA			0	0	0	0
6.	Colorado.....CO			0	0	0	0
7.	Connecticut.....CT			0	0	0	0
8.	Delaware.....DE	B...	Mutkiple Purposes	0	0	111,820	137,348
9.	District of Columbia.....DC	B...	Workers Comp.	0	0	223,639	274,696
10.	Florida.....FL			0	0	0	0
11.	Georgia.....GA	B...	Workers Comp.	0	0	223,639	274,696
12.	Hawaii.....HI			0	0	0	0
13.	Idaho.....ID	B...	Workers Comp.	0	0	280,342	307,379
14.	Illinois.....IL			0	0	0	0
15.	Indiana.....IN			0	0	0	0
16.	Iowa.....IA			0	0	0	0
17.	Kansas.....KS			0	0	0	0
18.	Kentucky.....KY			0	0	0	0
19.	Louisiana.....LA			0	0	0	0
20.	Maine.....ME			0	0	0	0
21.	Maryland.....MD			0	0	0	0
22.	Massachusetts.....MA			0	0	0	0
23.	Michigan.....MI			0	0	0	0
24.	Minnesota.....MN			0	0	0	0
25.	Mississippi.....MS			0	0	0	0
26.	Missouri.....MO			0	0	0	0
27.	Montana.....MT	B...	Workers Comp.	0	0	27,955	34,337
28.	Nebraska.....NE			0	0	0	0
29.	Nevada.....NV	B...	Mutkiple Purposes	0	0	335,143	385,911
30.	New Hampshire.....NH			0	0	0	0
31.	New Jersey.....NJ			0	0	0	0
32.	New Mexico.....NM	B...	Mutkiple Purposes	0	0	363,414	446,381
33.	New York.....NY			0	0	0	0
34.	North Carolina.....NC	B...	Mutkiple Purposes	0	0	335,459	412,044
35.	North Dakota.....ND			0	0	0	0
36.	Ohio.....OH	B...	Mutkiple Purposes	4,640,514	5,699,942	0	0
37.	Oklahoma.....OK			0	0	0	0
38.	Oregon.....OR	B...	Mutkiple Purposes	0	0	290,731	357,105
39.	Pennsylvania.....PA			0	0	0	0
40.	Rhode Island.....RI			0	0	0	0
41.	South Carolina.....SC			0	0	0	0
42.	South Dakota.....SD			0	0	0	0
43.	Tennessee.....TN			0	0	0	0
44.	Texas.....TX			0	0	0	0
45.	Utah.....UT			0	0	0	0
46.	Vermont.....VT			0	0	0	0
47.	Virginia.....VA			0	0	0	0
48.	Washington.....WA			0	0	0	0
49.	West Virginia.....WV			0	0	0	0
50.	Wisconsin.....WI			0	0	0	0
51.	Wyoming.....WY			0	0	0	0
52.	American Samoa.....AS			0	0	0	0
53.	Guam.....GU			0	0	0	0
54.	Puerto Rico.....PR			0	0	0	0
55.	US Virgin Islands.....VI			0	0	0	0
56.	Northern Mariana Islands.....MP			0	0	0	0
57.	Canada.....CAN			0	0	0	0
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59.	Total.....	XXX	XXX	4,640,514	5,699,942	2,303,962	2,767,245
DETAILS OF WRITE-INS							
5801.				0	0	0	0
5802.				0	0	0	0
5803.				0	0	0	0
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0