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# ANNUAL STATEMENT

**For the Year Ended December 31, 2020**

of the Condition and Affairs of the

# Medical Mutual of Ohio

NAIC Group Code..... 730, 730 (Current Period) (Prior Period) NAIC Company Code..... 29076 Employer's ID Number..... 34-0648820

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

Licensed as Business Type Property/Casualty Is HMO Federally Qualified? Yes [ ] No [ ]

Incorporated/Organized..... March 30, 1934 Commenced Business..... January 1, 1934

| | | |
|---|---|---|
| Statutory Home Office | 2060 East Ninth Street .. Cleveland .. OH .. US .. 44115-1355<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | |
| Main Administrative Office | 2060 East Ninth Street .. Cleveland .. OH .. US .. 44115-1355<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 216-687-7000<br>*(Area Code) (Telephone Number)* |
| Mail Address | 2060 East Ninth Street .. Cleveland .. OH .. US .. 44115-1355<br>*(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)* | |
| Primary Location of Books and Records | 2060 East Ninth Street .. Cleveland .. OH .. US .. 44115-1355<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 216-687-7000<br>*(Area Code) (Telephone Number)* |
| Internet Web Site Address | www.MedMutual.com | |
| Statutory Statement Contact | Kevin Spruch<br>*(Name)* | 216-687-2759<br>*(Area Code) (Telephone Number) (Extension)* |
| | Kevin.Spruch@medmutual.com<br>*(E-Mail Address)* | 216-360-4073<br>*(Fax Number)* |

## OFFICERS

| Name | Title | Name | Title |
|---|---|---|---|
| 1. Richard Alan Chiricosta | Chairman, President & CEO | 2. Patricia Bunn Decensi | Secretary |
| 3. Raymond Karl Mueller | Treasurer & CFO | 4. | |

## OTHER

| | | | |
|---|---|---|---|
| Thomas Parke Dewey | EVP | Patricia Bunn Decensi | EVP |
| Kathleen Rose Golovan | EVP | Andrea Marie Hogben | EVP |
| John Steven Kish | EVP | Teresa Jo Koenig | EVP |
| Steffany Matticola Larkins | EVP | Raymond Karl Mueller | EVP |
| David Gerard Quiring | EVP | | |

## DIRECTORS OR TRUSTEES

| | | | |
|---|---|---|---|
| Charles Arthur Bryan | Richard Alan Chiricosta | Frederick David DiSanto | Terrance Callahan Egger |
| Michael Kipp Keating | Robert John King Jr. | Darrell LeRoy McNair | Greta Jane Russell |

State of..... Ohio
County of..... Cuyahoga

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

| | | |
|---|---|---|
| (Signature) | (Signature) | (Signature) |
| Richard Alan Chiricosta | Patricia Bunn Decensi | Raymond Karl Mueller |
| 1. (Printed Name) | 2. (Printed Name) | 3. (Printed Name) |
| Chairman, President & CEO | Secretary | Treasurer & CFO |
| (Title) | (Title) | (Title) |

Subscribed and sworn to before me
This _____ day of _____ 2021

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

# SUMMARY INVESTMENT SCHEDULE

| Investment Categories | Gross Investment Holdings 1 Amount | 2 Percentage of Column 1 Line 13 | Admitted Assets as Reported in the Annual Statement 3 Amount | 4 Securities Lending Reinvested Collateral Amount | 5 Total (Col. 3 + 4) Amount | 6 Percentage of Column 5 Line 13 |
|---|---|---|---|---|---|---|
| 1. Long-Term Bonds (Schedule D, Part 1): | | | | | | |
| 1.01 U.S. Governments | 100,994,574 | 4.2 | 100,994,574 | | 100,994,574 | 4.2 |
| 1.02 All Other Governments | 4,000,000 | 0.2 | 4,000,000 | | 4,000,000 | 0.2 |
| 1.03 U.S. States, Territories and Possessions, etc., Guaranteed | | 0.0 | | | 0 | 0.0 |
| 1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | 0.0 | | | 0 | 0.0 |
| 1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed | 475,751,899 | 19.8 | 475,751,899 | | 475,751,899 | 19.9 |
| 1.06 Industrial and Miscellaneous | 611,834,511 | 25.5 | 611,834,511 | | 611,834,511 | 25.6 |
| 1.07 Hybrid Securities | | 0.0 | | | 0 | 0.0 |
| 1.08 Parent, Subsidiaries and Affiliates | | 0.0 | | | 0 | 0.0 |
| 1.09 SVO Identified Funds | | 0.0 | | | 0 | 0.0 |
| 1.10 Unaffiliated Bank Loans | | 0.0 | | | 0 | 0.0 |
| 1.11 Total Long-Term Bonds | 1,192,580,984 | 49.7 | 1,192,580,984 | 0 | 1,192,580,984 | 50.0 |
| 2. Preferred Stocks (Schedule D, Part 2, Section 1): | | | | | | |
| 2.01 Industrial and Misc. (Unaffiliated) | 10,302,344 | 0.4 | 10,302,344 | | 10,302,344 | 0.4 |
| 2.02 Parent, Subsidiaries and Affiliates | | 0.0 | | | 0 | 0.0 |
| 2.03 Total Preferred Stock | 10,302,344 | 0.4 | 10,302,344 | 0 | 10,302,344 | 0.4 |
| 3. Common Stocks (Schedule D, Part 2, Section 2): | | | | | | |
| 3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated) | 366,814,589 | 15.3 | 366,814,589 | | 366,814,589 | 15.4 |
| 3.02 Industrial and Miscellaneous Other (Unaffiliated) | | 0.0 | | | 0 | 0.0 |
| 3.03 Parent, Subsidiaries and Affiliates Publicly Traded | | 0.0 | | | 0 | 0.0 |
| 3.04 Parent, Subsidiaries and Affiliates Other | 136,335,391 | 5.7 | 136,335,391 | | 136,335,391 | 5.7 |
| 3.05 Mutual Funds | | 0.0 | | | 0 | 0.0 |
| 3.06 Unit Investment Trusts | | 0.0 | | | 0 | 0.0 |
| 3.07 Closed-End Funds | | 0.0 | | | 0 | 0.0 |
| 3.08 Total Common Stocks | 503,149,980 | 21.0 | 503,149,980 | 0 | 503,149,980 | 21.1 |
| 4. Mortgage Loans Schedule B): | | | | | | |
| 4.01 Farm Mortgages | | 0.0 | | | 0 | 0.0 |
| 4.02 Residential Mortgages | | 0.0 | | | 0 | 0.0 |
| 4.03 Commercial Mortgages | | 0.0 | | | 0 | 0.0 |
| 4.04 Mezzanine Real Estate Loans | | 0.0 | | | 0 | 0.0 |
| 4.05 Total Valuation Allowance | | 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 | 38,071,810 | 1.6 | 38,071,810 | | 38,071,810 | 1.6 |
| 5.02 Properties Held for Production of Income | | 0.0 | | | 0 | 0.0 |
| 5.03 Properties Held for Sale | | 0.0 | | | 0 | 0.0 |
| 5.04 Total Real Estate | 38,071,810 | 1.6 | 38,071,810 | 0 | 38,071,810 | 1.6 |
| 6. Cash, Cash Equivalents, and Short-Term Investments:: | | | | | | |
| 6.01 Cash (Schedule E, Part 1) | 69,014,415 | 2.9 | 69,014,415 | | 69,014,415 | 2.9 |
| 6.02 Cash Equivalents (Schedule E, Part 2) | 286,826,288 | 11.9 | 286,826,288 | | 286,826,288 | 12.0 |
| 6.03 Short-Term Investments (Schedule DA) | | 0.0 | | | 0 | 0.0 |
| 6.04 Total Cash, Cash Equivalents, and Short-Term Investments | 355,840,703 | 14.8 | 355,840,703 | 0 | 355,840,703 | 14.9 |
| 7. Contract Loans | | 0.0 | | | 0 | 0.0 |
| 8. Derivatives (Schedule DB) | | 0.0 | | | 0 | 0.0 |
| 9. Other Invested Assets (Schedule BA) | 301,037,667 | 12.5 | 286,924,317 | | 286,924,317 | 12.0 |
| 10. Receivables for Securities | | 0.0 | | | 0 | 0.0 |
| 11. Securities Lending (Schedule DL, Part 1) | | 0.0 | | XXX | XXX | XXX |
| 12. Other Invested Assets (Page 2, Line 11) | | 0.0 | | | 0 | 0.0 |
| 13. Total Invested Assets | 2,400,983,488 | 100.0 | 2,386,870,138 | 0 | 2,386,870,138 | 100.0 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 37,155,598 |
| 2. | Cost of acquired: | | |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 6) | | |
| 2.2 | Additional investment made after acquisition (Part 2, Column 9) | 1,687,009 | 1,687,009 |
| 3. | Current year change in encumbrances: | | |
| 3.1 | Totals, Part 1, Column 13 | | |
| 3.2 | Totals, Part 3, Column 11 | | 0 |
| 4. | Total gain (loss) on disposals, Part 3, Column 18 | | |
| 5. | Deduct amounts received on disposals, Part 3, Column 15 | | |
| 6. | Total foreign exchange change in book/adjusted carrying value: | | |
| 6.1 | Totals, Part 1, Column 15 | | |
| 6.2 | Totals, Part 3, Column 13 | | 0 |
| 7. | Deduct current year's other-than-temporary impairment recognized: | | |
| 7.1 | Totals, Part 1, Column 12 | | |
| 7.2 | Totals, Part 3, Column 10 | | 0 |
| 8. | Deduct current year's depreciation: | | |
| 8.1 | Totals, Part 1, Column 11 | 770,797 | |
| 8.2 | Totals, Part 3, Column 9 | | 770,797 |
| 9. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8) | | 38,071,810 |
| 10. | Deduct total nonadmitted amounts | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | 38,071,810 |

# SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 291,015,835 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) | 41,515,000 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 11,629,683 | 53,144,683 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 16 | | |
| | 3.2 Totals, Part 3, Column 12 | | 0 |
| 4. | Accrual of discount | | |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 13 | (19,416,974) | |
| | 5.2 Totals, Part 3, Column 9 | | (19,416,974) |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | (53,312) |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 12,527,565 |
| 8. | Deduct amortization of premium and depreciation | | |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 9.1 Totals, Part 1, Column 17 | | |
| | 9.2 Totals, Part 3, Column 14 | | 0 |
| 10. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 15 | 11,125,000 | |
| | 10.2 Totals, Part 3, Column 11 | | 11,125,000 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 301,037,667 |
| 12. | Deduct total nonadmitted amounts | | 14,113,350 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 286,924,317 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 1,618,962,535 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 416,060,874 |
| 3. | Accrual of discount | | 921,805 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1 Part 1, Column 12 | | |
| | 4.2 Part 2, Section 1, Column 15 | 298,819 | |
| | 4.3 Part 2, Section 2, Column 13 | 45,120,303 | |
| | 4.4 Part 4, Column 11 | (7,354,302) | 38,064,820 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | (384,044) |
| 6. | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7 | | 358,097,506 |
| 7. | Deduct amortization of premium | | 6,623,923 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1 Part 1, Column 15 | | |
| | 8.2 Part 2, Section 1, Column 19 | | |
| | 8.3 Part 2, Section 2, Column 16 | | |
| | 8.4 Part 4, Column 15 | | 0 |
| 9. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 9.1 Part 1, Column 14 | | |
| | 9.2 Part 2, Section 1, Column 17 | | |
| | 9.3 Part 2, Section 2, Column 14 | 5,068,565 | |
| | 9.4 Part 4, Column 13 | 507,441 | 5,576,006 |
| 10. | Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2 | | 2,704,753 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | | 1,706,033,308 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 1,706,033,308 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value<br>of Bonds |
|---|---|---|---|---|---|
| **BONDS** | 1. United States | 100,994,574 | 104,374,720 | 101,320,745 | 100,308,687 |
| Governments (Including all obligations | 2. Canada | | | | |
| guaranteed by governments) | 3. Other Countries | 4,000,000 | 3,999,900 | 4,000,000 | 4,000,000 |
| | 4. Totals | 104,994,574 | 108,374,620 | 105,320,745 | 104,308,687 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | | | | |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | | | | |
| 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 | 475,751,899 | 490,063,449 | 479,814,728 | 470,785,684 |
| Industrial and Miscellaneous, | 8. United States | 570,405,450 | 601,615,880 | 575,852,083 | 557,270,000 |
| SVO Identified Funds, Unaffiliated Bank Loans | 9. Canada | 6,330,658 | 6,713,544 | 6,365,901 | 6,300,000 |
| and Hybrid Securities (Unaffiliated) | 10. Other Countries | 35,098,403 | 36,915,886 | 35,146,776 | 34,755,000 |
| | 11. Totals | 611,834,511 | 645,245,310 | 617,364,760 | 598,325,000 |
| Parent, Subsidiaries and Affiliates | 12. Totals | | | | |
| | **13. Total Bonds** | 1,192,580,984 | 1,243,683,379 | 1,202,500,233 | 1,173,419,371 |
| **PREFERRED STOCKS** | 14. United States | 8,195,694 | 8,348,351 | 7,985,509 | |
| Industrial and Miscellaneous (Unaffiliated) | 15. Canada | | | | |
| | 16. Other Countries | 2,106,650 | 2,106,650 | 2,018,015 | |
| | 17. Totals | 10,302,344 | 10,455,001 | 10,003,524 | |
| Parent, Subsidiaries and Affiliates | 18. Totals | | | | |
| | **19. Total Preferred Stocks** | 10,302,344 | 10,455,001 | 10,003,524 | |
| **COMMON STOCKS** | 20. United States | 355,001,604 | 355,001,604 | 258,269,396 | |
| Industrial and Miscellaneous (Unaffiliated) | 21. Canada | 559,196 | 559,196 | 462,442 | |
| | 22. Other Countries | 11,253,789 | 11,253,789 | 7,587,371 | |
| | 23. Totals | 366,814,589 | 366,814,589 | 266,319,209 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | 136,335,391 | 136,335,391 | 193,125,104 | |
| | **25. Total Common Stocks** | 503,149,980 | 503,149,980 | 459,444,313 | |
| | **26. Total Stocks** | 513,452,324 | 513,604,981 | 469,447,837 | |
| | **27. Total Bonds and Stocks** | 1,706,033,308 | 1,757,288,360 | 1,671,948,070 | |

# SCHEDULE D - PART 1A - SECTION 1

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. **U.S. Governments** | | | | | | | | | | | | |
| 1.1 NAIC 1 | 17,705,142 | 78,375,050 | 4,883,892 | 30,490 | | XXX | 100,994,574 | 8.5 | 76,060,407 | 6.5 | 100,994,574 | |
| 1.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.7 Totals | 17,705,142 | 78,375,050 | 4,883,892 | 30,490 | 0 | XXX | 100,994,574 | 8.5 | 76,060,407 | 6.5 | 100,994,574 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | | |
| 2.1 NAIC 1 | 3,000,000 | 1,000,000 | | | | XXX | 4,000,000 | 0.3 | 4,000,000 | 0.3 | 4,000,000 | |
| 2.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.7 Totals | 3,000,000 | 1,000,000 | 0 | 0 | 0 | XXX | 4,000,000 | 0.3 | 4,000,000 | 0.3 | 4,000,000 | 0 |
| 3. **U.S. States, Territories and Possessions, etc., Guaranteed** | | | | | | | | | | | | |
| 3.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | 1,670,113 | 0.1 | | |
| 4.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 1,670,113 | 0.1 | 0 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.1 NAIC 1 | 127,537,620 | 280,168,715 | 62,626,390 | 5,401,521 | 17,653 | XXX | 475,751,899 | 39.9 | 555,028,265 | 47.4 | 475,751,899 | |
| 5.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.7 Totals | 127,537,620 | 280,168,715 | 62,626,390 | 5,401,521 | 17,653 | XXX | 475,751,899 | 39.9 | 555,028,265 | 47.4 | 475,751,899 | 0 |

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

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.1 NAIC 1 | 32,014,762 | 239,705,912 | 150,383,074 | | | XXX | 422,103,748 | 35.4 | 367,579,055 | 31.4 | 422,103,748 | |
| 6.2 NAIC 2 | 16,945,599 | 120,404,461 | 52,380,703 | | | XXX | 189,730,763 | 15.9 | 167,843,053 | 14.3 | 189,730,763 | |
| 6.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.7 Totals | 48,960,361 | 360,110,373 | 202,763,777 | 0 | 0 | XXX | 611,834,511 | 51.3 | 535,422,108 | 45.7 | 611,834,511 | 0 |
| 7. **Hybrid Securities** | | | | | | | | | | | | |
| 7.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. **Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | |
| 8.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.6 NAIC 6 | | | | | | XXX | 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 | | |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | | 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 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 11. **Total Bonds Current Year** | | | | | | | | | | | | |
| 11.1 NAIC 1 | (d) 180,257,524 | 599,249,677 | 217,893,356 | 5,432,011 | 17,653 | 0 | 1,002,850,221 | 84.1 | XXX | XXX | 1,002,850,221 | 0 |
| 11.2 NAIC 2 | (d) 16,945,599 | 120,404,461 | 52,380,703 | 0 | 0 | 0 | 189,730,763 | 15.9 | XXX | XXX | 189,730,763 | 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 | 0 | 0 | 0 | 0 | 0 | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.6 NAIC 6 | (d) 0 | 0 | 0 | 0 | 0 | 0 | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.7 Totals | 197,203,123 | 719,654,138 | 270,274,059 | 5,432,011 | 17,653 | 0 | (b) 1,192,580,984 | 100.0 | XXX | XXX | 1,192,580,984 | 0 |
| 11.8 Line 11.7 as a % of Col. 7 | 16.5 | 60.3 | 22.7 | 0.5 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | 0.0 |
| 12. **Total Bonds Prior Year** | | | | | | | | | | | | |
| 12.1 NAIC 1 | 139,631,576 | 616,461,307 | 235,682,967 | 12,533,238 | 28,752 | | XXX | XXX | 1,004,337,840 | 85.7 | 1,004,337,840 | |
| 12.2 NAIC 2 | 6,673,893 | 132,825,685 | 28,343,475 | | | | XXX | XXX | 167,843,053 | 14.3 | 167,843,053 | |
| 12.3 NAIC 3 | | | | | | | XXX | XXX | 0 | 0.0 | | |
| 12.4 NAIC 4 | | | | | | | XXX | XXX | 0 | 0.0 | | |
| 12.5 NAIC 5 | | | | | | | XXX | XXX | (c) 0 | 0.0 | | |
| 12.6 NAIC 6 | | | | | | | XXX | XXX | (c) 0 | 0.0 | | |
| 12.7 Totals | 146,305,469 | 749,286,992 | 264,026,442 | 12,533,238 | 28,752 | 0 | XXX | XXX | (b) 1,172,180,893 | 100.0 | 1,172,180,893 | 0 |
| 12.8 Line 12.7 as a % of Col. 9 | 12.5 | 63.9 | 22.5 | 1.1 | 0.0 | 0.0 | XXX | XXX | 100.0 | XXX | 100.0 | 0.0 |
| 13. **Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 13.1 NAIC 1 | 180,257,524 | 599,249,677 | 217,893,356 | 5,432,011 | 17,653 | | 1,002,850,221 | 84.1 | 1,004,337,840 | 85.7 | 1,002,850,221 | XXX |
| 13.2 NAIC 2 | 16,945,599 | 120,404,461 | 52,380,703 | | | | 189,730,763 | 15.9 | 167,843,053 | 14.3 | 189,730,763 | XXX |
| 13.3 NAIC 3 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.4 NAIC 4 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.5 NAIC 5 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.6 NAIC 6 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.7 Totals | 197,203,123 | 719,654,138 | 270,274,059 | 5,432,011 | 17,653 | 0 | 1,192,580,984 | 100.0 | 1,172,180,893 | 100.0 | 1,192,580,984 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 16.5 | 60.3 | 22.7 | 0.5 | 0.0 | 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 | 16.5 | 60.3 | 22.7 | 0.5 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14. **Total Privately Placed Bonds** | | | | | | | | | | | | |
| 14.1 NAIC 1 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.2 NAIC 2 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.3 NAIC 3 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.4 NAIC 4 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.5 NAIC 5 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.6 NAIC 6 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.7 Totals | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.8 Line 14.7 as a % of Col. 7 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | XXX | 0.0 |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | XXX | 0.0 |

(a) Includes $.....0 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 $.....0 current year of bonds with 5GI designations, $.....0 prior year of bonds with 5GI designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....0; 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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.08 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. **U.S. Governments** | | | | | | | | | | | | |
| 1.01 Issuer Obligations | 8,880,081 | 71,341,949 | 4,514,334 | | | XXX | 84,736,364 | 7.1 | 44,661,308 | 3.8 | 84,736,364 | |
| 1.02 Residential Mortgage-Backed Securities | 8,825,061 | 7,033,101 | 369,558 | 30,490 | | XXX | 16,258,210 | 1.4 | 31,399,099 | 2.7 | 16,258,210 | |
| 1.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.05 Totals | 17,705,142 | 78,375,050 | 4,883,892 | 30,490 | 0 | XXX | 100,994,574 | 8.5 | 76,060,407 | 6.5 | 100,994,574 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | | |
| 2.01 Issuer Obligations | 3,000,000 | 1,000,000 | | | | XXX | 4,000,000 | 0.3 | 4,000,000 | 0.3 | 4,000,000 | |
| 2.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.05 Totals | 3,000,000 | 1,000,000 | 0 | 0 | 0 | XXX | 4,000,000 | 0.3 | 4,000,000 | 0.3 | 4,000,000 | 0 |
| 3. **U.S. States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 3.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | 1,670,113 | 0.1 | | |
| 4.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 1,670,113 | 0.1 | 0 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.01 Issuer Obligations | 35,731,831 | 85,168,336 | 43,360,458 | | | XXX | 164,260,625 | 13.8 | 147,076,061 | 12.5 | 164,260,625 | |
| 5.02 Residential Mortgage-Backed Securities | 87,797,569 | 112,373,427 | 19,265,932 | 5,401,521 | 17,653 | XXX | 224,856,102 | 18.9 | 331,948,146 | 28.3 | 224,856,102 | |
| 5.03 Commercial Mortgage-Backed Securities | 4,008,220 | 82,626,952 | | | | XXX | 86,635,172 | 7.3 | 76,004,058 | 6.5 | 86,635,172 | |
| 5.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.05 Totals | 127,537,620 | 280,168,715 | 62,626,390 | 5,401,521 | 17,653 | XXX | 475,751,899 | 39.9 | 555,028,265 | 47.4 | 475,751,899 | 0 |
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.01 Issuer Obligations | 48,960,361 | 360,110,373 | 202,763,777 | | | XXX | 611,834,511 | 51.3 | 535,422,108 | 45.7 | 611,834,511 | |
| 6.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.05 Totals | 48,960,361 | 360,110,373 | 202,763,777 | 0 | 0 | XXX | 611,834,511 | 51.3 | 535,422,108 | 45.7 | 611,834,511 | 0 |
| 7. **Hybrid Securities** | | | | | | | | | | | | |
| 7.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. **Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | |
| 8.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.05 Affiliated Bank Loans - Issued | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.06 Affiliated Bank Loans - Acquired | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.07 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.08 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. **SVO Identified Funds** | | | | | | | | | | | | |
| 9.01 Exchange Traded Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.02 Bond Mutual Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | 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 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.02 Unaffiliated Bank Loans - Acquired | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.03 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 11. **Total Bonds Current Year** | | | | | | | | | | | | |
| 11.01 Issuer Obligations | 96,572,273 | 517,620,658 | 250,638,569 | 0 | 0 | XXX | 864,831,500 | 72.5 | XXX | XXX | 864,831,500 | 0 |
| 11.02 Residential Mortgage-Backed Securities | 96,622,630 | 119,406,528 | 19,635,490 | 5,432,011 | 17,653 | XXX | 241,114,312 | 20.2 | XXX | XXX | 241,114,312 | 0 |
| 11.03 Commercial Mortgage-Backed Securities | 4,008,220 | 82,626,952 | 0 | 0 | 0 | XXX | 86,635,172 | 7.3 | XXX | XXX | 86,635,172 | 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 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.08 Totals | 197,203,123 | 719,654,138 | 270,274,059 | 5,432,011 | 17,653 | 0 | 1,192,580,984 | 100.0 | XXX | XXX | 1,192,580,984 | 0 |
| 11.09 Line 11.08 as a % of Col. 7 | 16.5 | 60.3 | 22.7 | 0.5 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | 0.0 |
| 12. **Total Bonds Prior Year** | | | | | | | | | | | | |
| 12.01 Issuer Obligations | 63,174,006 | 483,767,838 | 185,887,746 | | | XXX | XXX | XXX | 732,829,590 | 62.5 | 732,829,590 | |
| 12.02 Residential Mortgage-Backed Securities | 83,131,463 | 202,630,159 | 65,023,633 | 12,533,238 | 28,752 | XXX | XXX | XXX | 363,347,245 | 31.0 | 363,347,245 | |
| 12.03 Commercial Mortgage-Backed Securities | | 62,888,995 | 13,115,063 | | | XXX | XXX | XXX | 76,004,058 | 6.5 | 76,004,058 | |
| 12.04 Other Loan-Backed and Structured Securities | | | | | | XXX | XXX | XXX | 0 | 0.0 | | |
| 12.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | XXX | XXX | 0 | 0.0 | | |
| 12.06 Affiliated Bank Loans | | | | | | XXX | XXX | XXX | 0 | 0.0 | | |
| 12.07 Unaffiliated Bank Loans | | | | | | XXX | XXX | XXX | 0 | 0.0 | | |
| 12.08 Totals | 146,305,469 | 749,286,992 | 264,026,442 | 12,533,238 | 28,752 | 0 | XXX | XXX | 1,172,180,893 | 100.0 | 1,172,180,893 | 0 |
| 12.09 Line 12.08 as a % of Col. 9 | 12.5 | 63.9 | 22.5 | 1.1 | 0.0 | 0.0 | XXX | XXX | 100.0 | XXX | 100.0 | 0.0 |
| 13. **Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 13.01 Issuer Obligations | 96,572,273 | 517,620,658 | 250,638,569 | | | XXX | 864,831,500 | 72.5 | 732,829,590 | 62.5 | 864,831,500 | XXX |
| 13.02 Residential Mortgage-Backed Securities | 96,622,630 | 119,406,528 | 19,635,490 | 5,432,011 | 17,653 | XXX | 241,114,312 | 20.2 | 363,347,245 | 31.0 | 241,114,312 | XXX |
| 13.03 Commercial Mortgage-Backed Securities | 4,008,220 | 82,626,952 | | | | XXX | 86,635,172 | 7.3 | 76,004,058 | 6.5 | 86,635,172 | XXX |
| 13.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | 0 | XXX |
| 13.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.06 Affiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.07 Unaffiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.08 Totals | 197,203,123 | 719,654,138 | 270,274,059 | 5,432,011 | 17,653 | 0 | 1,192,580,984 | 100.0 | 1,172,180,893 | 100.0 | 1,192,580,984 | XXX |
| 13.09 Line 13.08 as a % of Col. 7 | 16.5 | 60.3 | 22.7 | 0.5 | 0.0 | 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 | 16.5 | 60.3 | 22.7 | 0.5 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14. **Total Privately Placed Bonds** | | | | | | | | | | | | |
| 14.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.06 Affiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.07 Unaffiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.08 Totals | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.09 Line 14.08 as a % of Col. 7 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | XXX | 0.0 |
| 14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | XXX | 0.0 |

# 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<br>Total | 2<br>Bonds | 3<br>Money Market Mutual Funds | 4<br>Other (a) |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 258,116,136 | | 258,116,136 | |
| 2. Cost of cash equivalents acquired | 230,853,615 | | 230,853,615 | |
| 3. Accrual of discount | 0 | | | |
| 4. Unrealized valuation increase (decrease) | 0 | | | |
| 5. Total gain (loss) on disposals | 0 | | | |
| 6. Deduct consideration received on disposals | 202,143,463 | | 202,143,463 | |
| 7. Deduct amortization of premium | 0 | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | | | |
| 9. Deduct current year's other-than-temporary impairment recognized | 0 | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 286,826,288 | 0 | 286,826,288 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 286,826,288 | 0 | 286,826,288 | 0 |

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

# SCHEDULE A - PART 1

## Showing all Real Estate OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 16 | 17 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | 11 | 12 | 13 | 14 | 15 | | |
| Description of Property | Code | City | State | Date Acquired | Date of Last Appraisal | Actual Cost | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Fair Value Less Encumbrances | Current Year's Depreciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in B./A.C.V. (13 - 11 - 12) | Total Foreign Exchange Change in B./A.C.V | Gross Income Earned Less Interest Incurred on Encumbrances | Taxes, Repairs, and Expenses Incurred |
| **Properties Occupied by the Reporting Entity - Administrative** | | | | | | | | | | | | | | | | |
| 2060 East Ninth Street - Corporate Headquarters - Building | | Cleveland | OH | 09/18/2017. | 08/03/2017. | 35,376,987 | | 32,976,276 | | 770,797 | | | (770,797) | | 2,808,485 | |
| 2060 East Ninth Street - Corporate Headquarters - Land | | Cleveland | OH | 09/18/2017. | 08/03/2017. | 5,095,534 | | 5,095,534 | | | | | 0 | | | |
| 0299999. Properties Occupied by the Reporting Entity - Administrative | | | | | | 40,472,521 | 0 | 38,071,810 | 0 | 770,797 | 0 | 0 | (770,797) | 0 | 2,808,485 | 0 |
| 0399999. Total - Properties Occupied by the Reporting Entity | | | | | | 40,472,521 | 0 | 38,071,810 | 0 | 770,797 | 0 | 0 | (770,797) | 0 | 2,808,485 | 0 |
| 0699999. Totals | | | | | | 40,472,521 | 0 | 38,071,810 | 0 | 770,797 | 0 | 0 | (770,797) | 0 | 2,808,485 | 0 |

# SCHEDULE A - PART 2

## Showing all Real Estate ACQUIRED and Additions Made During the Year

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Description of Property | City | State | Date Acquired | Name of Vendor | Actual Cost at Time of Acquisition | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Additional Investment Made After Acquisition |
| **Acquired by Purchase** | | | | | | | | |
| 2060 East Ninth Street - Corporate Headquarters - Building | Cleveland | OH | 09/18/2017. | Donald Green as Receiver for MMCO, LLC | | | 32,976,276 | 1,687,009 |
| 0199999. Total - Acquired by Purchase | | | | | 0 | 0 | 32,976,276 | 1,687,009 |
| 0399999. Totals | | | | | 0 | 0 | 32,976,276 | 1,687,009 |

# 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 4 | Location 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in 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** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | Foundation Medical Partners III, LP | | Rowayton | CT | Foundation Medical Managers III, LLC | | 07/14/2008 | 1 | 2,594,678 | | | (732,566) | | | | | | | |
| 000000 00 0 | Flare Capital Partners I, LP | | Rowayton | CT | Flare Capital Managers I, LLC | | 12/20/2013 | 1 | 7,905,321 | 12,701,468 | 12,701,468 | 3,288,160 | | | | | | 1,250,000 | 5.700 |
| 000000 00 0 | JumpStart Next Fund, LLC | | Cleveland | OH | JNF Management, LLC | | 01/15/2015 | 1 | 1,000,000 | 786,104 | 786,104 | (53,670) | | | | | | | 8.000 |
| 000000 00 0 | MCM Capital Partners III, LP | | Cleveland | OH | MCM Capital Partners III, LLC | | 09/25/2015 | 1 | 1,248,965 | 1,545,400 | 1,545,400 | 482,242 | | | | | | 615,500 | 3.100 |
| 000000 00 0 | Strategic Value Investors, LP | | Cleveland | OH | Strategic Value Bank Partners, LLC | | 11/24/2015 | 1 | 3,500,000 | 4,791,427 | 4,791,427 | (323,450) | | | | | | | 3.200 |
| 000000 00 0 | Citymark Capital Fund I, LP | | Cleveland | OH | Citymark Capital GP, LLC | | 09/23/2016 | 1 | 651,228 | 1,380,075 | 1,380,075 | 5,988 | | | | | | 81,955 | 5.000 |
| 000000 00 0 | Mutual Capital Partners Fund III-Q, LP | | Westlake | OH | Mutual Capital Partners Fund III, LLC | | 03/03/2017 | 1 | 300,000 | 306,352 | 306,352 | 70,280 | | | | | | 700,000 | 2.400 |
| 000000 00 0 | Strategic Value Private Investors, LP | | Cleveland | OH | Strategic Value Private Investors | | 11/08/2017 | 1 | 1,675,869 | 1,658,504 | 1,658,504 | 17 | | | | | | 324,131 | 2.500 |
| 000000 00 0 | Leerink Transformation Fund I, LP | | Boston | MA | Leerink Transformation Partners | | 06/06/2017 | 1 | 4,586,295 | 4,778,125 | 4,778,125 | 102,064 | | | | | | 404,277 | 1.600 |
| 000000 00 0 | Ancora Merlin Institutional, LP | | Cleveland | OH | Ancora Advisors | | 10/01/2017 | 13 | 13,100,000 | 16,195,277 | 16,195,277 | 3,354,231 | | | | | | | 6.700 |
| 000000 00 0 | Citymark Capital US Apartment Fund II, LP | | Cleveland | OH | Citymark Capital GP II, LLC | | 05/31/2018 | 1 | 477,355 | 483,605 | 483,605 | 23,335 | | | | | 22,734 | 493,629 | 0.600 |
| 000000 00 0 | Ancora Catalyst Fund | | Cleveland | OH | Ancora Advisors | | 06/01/2019 | 13 | 8,966,434 | 11,624,226 | 11,624,226 | 2,536,986 | | | | | | | 6.200 |
| 000000 00 0 | Strategic Value FNBA Investors, LP | | Cleveland | OH | Strategic Value FNBA Investors | | 10/01/2019 | 1 | 931,569 | 1,176,801 | 1,176,801 | 245,232 | | | | | | | 2.040 |
| 000000 00 0 | Risk LD, LLC | | Gates Mills | OH | N/A | | 10/02/2019 | 1 | 100,000 | | | | | | | | | | |
| 000000 00 0 | Akron Fusion Ventures | | Akron | OH | Akron Fusion Investment Partners | | 04/06/2020 | 1 | | | | | | | | | | | 6.710 |
| 000000 00 0 | Advent-Harrington Impact Fund | | Potomac | MD | Morgan Stanley Graystone Consulting | | 11/05/2020 | 1 | 90,000 | 90,000 | 90,000 | | | | | | | 410,000 | 0.930 |
| 000000 00 0 | Ancora Catalyst SVP Series L | | Cleveland | OH | Ancora Advisors | | 11/12/2020 | 13 | 4,000,000 | 4,035,789 | 4,035,789 | 35,789 | | | | | | | 42.500 |
| 000000 00 0 | Ancora Catalyst SVP Series M | | Cleveland | OH | Ancora Advisors | | 12/01/2020 | 13 | 4,000,000 | 4,098,071 | 4,098,071 | 98,071 | | | | | | | 23.400 |
| 1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated | | | | | | | | | 55,127,714 | 65,651,224 | 65,651,224 | 9,132,709 | 0 | 0 | 0 | 0 | 22,734 | 4,279,492 | XXX |
| **Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | Medical Mutual Services, LLC | | Strongsville | OH | COSE Health and Wellness Trust | | 01/01/2000 | | 109,155,841 | 194,110,161 | 194,110,161 | (21,222,047) | | | | | | | 100.000 |
| 000000 00 0 | Bravo Wellness, LLC | | Cleveland | OH | Bravo Wellness, LLC | | 01/01/2020 | | 34,137,944 | 14,113,350 | 14,113,350 | (8,899,593) | | 11,125,000 | | | | 887,056 | 100.000 |
| 099999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliate | | | | | | | | | 143,293,785 | 208,223,511 | 208,223,511 | (30,121,640) | 0 | 11,125,000 | 0 | 0 | 0 | 887,056 | XXX |
| **Surplus Debentures - Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | COSE Health and Wellness Trust | | Cleveland | OH | COSE Health and Wellness Trust | | 08/15/2016 | | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | | | 100.000 |
| 2799999. Total - Surplus Debentures - Unaffiliated | | | | | | | | | 7,000,000 | 7,000,000 | 7,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| **Any Other Class of Assets - Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | Employee Benefit Trust | | Boston | MA | Fidelity Investments | | 07/01/2004 | | 18,134,811 | 20,162,932 | 20,162,932 | 1,571,957 | | | | | 630,875 | | 100.000 |
| 4699999. Total - Any Other Class of Asset - Unaffiliated | | | | | | | | | 18,134,811 | 20,162,932 | 20,162,932 | 1,571,957 | 0 | 0 | 0 | 0 | 630,875 | 0 | XXX |
| 4899999. Subtotal - Unaffiliated | | | | | | | | | 80,262,525 | 92,814,156 | 92,814,156 | 10,704,666 | 0 | 0 | 0 | 0 | 653,609 | 4,279,492 | XXX |
| 4999999. Subtotal - Affiliated | | | | | | | | | 143,293,785 | 208,223,511 | 208,223,511 | (30,121,640) | 0 | 11,125,000 | 0 | 0 | 0 | 887,056 | XXX |
| 5099999. Totals | | | | | | | | | 223,556,310 | 301,037,667 | 301,037,667 | (19,416,974) | 0 | 11,125,000 | 0 | 0 | 653,609 | 5,166,548 | XXX |

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

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

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| **Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated** | | | | | | | | | | |
| 000000 00 0 | Flare Capital Partners I, LP | Rowayton | CT | Flare Capital Managers I, LLC | 12/20/2013. | 1 | | 1,000,000 | | 5.700 |
| 000000 00 0 | Strategic Value Investors, LP | Cleveland | OH | Strategic Value Bank Partners, LLC | 11/24/2015. | 1 | | 500,000 | | 3.200 |
| 000000 00 0 | Strategic Value Private Investors, LP | Cleveland | OH | Strategic Value Private Investors | 11/08/2017. | 1 | | 509,775 | | 2.500 |
| 000000 00 0 | Citymark Capital US Apartment Fund II, LP | Cleveland | OH | Citymark Capital GP II, LLC | 05/31/2018. | 1 | | 175,050 | | 0.600 |
| 000000 00 0 | Leerink Transformation Fund I, LP | Boston | MA | Leerink Transformation Partners | 06/06/2017. | 1 | | 923,170 | | 1.600 |
| 000000 00 0 | Strategic Value FNBA Investors, LP | Cleveland | OH | Strategic Value NBA Investors | 10/01/2019. | 1 | | 316,604 | | 2.040 |
| 000000 00 0 | Ancora Catalyst Fund | Cleveland | OH | Ancora Advisors | 06/01/2019. | 13 | | 3,966,434 | | 6.200 |
| 000000 00 0 | Akron Fusion Ventures | Akron | OH | Akron Fustin Investment Partners | 04/06/2020. | | | | | 6.710 |
| 000000 00 0 | Advent-Harrington Impact Fund | Potomac | MD | Graystone Consulting | 11/05/2020. | | 90,000 | | | 0.930 |
| 000000 00 0 | Ancora Catalyst SVP Series L | Cleveland | OH | Ancora Advisors | 11/12/2020. | | 4,000,000 | | | 42.500 |
| 000000 00 0 | Ancora Catalyst SVP Series M | Cleveland | OH | Ancora Advisors | 12/01/2020. | | 4,000,000 | | | 23.400 |
| 1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated | | | | | | | 8,090,000 | 7,391,033 | 0 | XXX |
| **Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated** | | | | | | | | | | |
| 000000 00 0 | Bravo Wellness, LLC | Cleveland | OH | Bravo Wellness, LLC | 01/01/2020. | | 33,425,000 | 712,944 | | 100.000 |
| 2099999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated | | | | | | | 33,425,000 | 712,944 | 0 | XXX |
| **Any Other Class of Assets - Unaffiliated** | | | | | | | | | | |
| 000000 00 0 | Employee Benefit Trust | Boston | MA | Fidelity Investments | 07/01/2004. | | | 3,525,706 | | 100.000 |
| 4699999. Total - Any Other Class of Assets - Unaffiliated | | | | | | | 0 | 3,525,706 | 0 | XXX |
| 4899999. Subtotal - Unaffiliated | | | | | | | 8,090,000 | 10,916,739 | 0 | XXX |
| 4999999. Subtotal - Affiliated | | | | | | | 33,425,000 | 712,944 | 0 | XXX |
| 5099999. Totals | | | | | | | 41,515,000 | 11,629,683 | 0 | XXX |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| **Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | Foundation Medical Partners III, LP | Rowayton | CT | Foundation Medical Managers III, LLC | 07/14/2008. | 08/27/2020. | | | | | | 0 | | 30,278 | 30,278 | | | 0 | |
| 000000 00 0 | Strategic Value Private Investors, LP | Cleveland | OH. | Strategic Value Private Investors | 11/08/2017. | 01/09/2020. | | | | | | 0 | | 103,264 | 103,264 | | | 0 | |
| 000000 00 0 | MCM Capital Partners III, LP | Cleveland | OH. | MCM Capital Partners III, LLC | 09/25/2015. | 02/18/2020. | | | | | | 0 | | 43,326 | 43,326 | | | 0 | |
| 000000 00 0 | Citymark Capital US Apartment Fund II, LP | Cleveland | OH. | Citymark Capital GP II, LLC | 05/31/2018. | 12/31/2020. | | | | | | 0 | | 271,455 | 271,455 | | | 0 | |
| 000000 00 0 | Strategic Value FNBA Investors, LP | Cleveland | OH. | Strategic Value NBA Investors | 10/01/2019. | 12/31/2020. | | | | | | 0 | | 68,431 | 68,431 | | | 0 | |
| 1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 516,754 | 516,754 | 0 | 0 | 0 | 0 |
| **Surplus Debentures - Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | COSE Health and Wellness Trust | Cleveland | OH. | COSE Health and Wellness Trust | 08/15/2016. | 12/31/2020. | | | | | | 0 | | 11,450,000 | 11,450,000 | | | 0 | |
| 2799999. Total - Surplus Debentures - Unaffiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,450,000 | 11,450,000 | 0 | 0 | 0 | 0 |
| **Any Other Class of Assets - Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | Employee Benefit Trust | Boston | MA. | Fidelity Investments | 07/01/2004. | 12/31/2020. | | | | | | 0 | | 560,811 | 560,811 | | (53,312) | (53,312) | |
| 4699999. Total - Any Other Class of Assets - Unaffiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 560,811 | 560,811 | 0 | (53,312) | (53,312) | 0 |
| 4899999. Subtotal - Unaffiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,527,565 | 12,527,565 | 0 | (53,312) | (53,312) | 0 |
| 5099999. Totals | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,527,565 | 12,527,565 | 0 | (53,312) | (53,312) | 0 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| **U.S. Government - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 912828 2R 0 | U.S. TREASURY NOTES | | | | 1.A | 1,494,258 | 110.883 | 1,663,245 | 1,500,000 | 1,496,011 | | 552 | | | 2.250 | 2.294 | FA | 12,748 | 33,750 | 09/27/2017. | 08/15/2027. |
| 912828 4N 7 | U.S. TREASURY NOTES | | | | 1.A | 1,000,625 | 115.859 | 1,158,590 | 1,000,000 | 1,000,482 | | (58) | | | 2.875 | 2.868 | MN | 3,733 | 28,750 | 06/25/2018. | 05/15/2028. |
| 912828 4P 2 | U.S. TREASURY NOTES | | | | 1.A | 1,000,703 | 100.914 | 1,009,140 | 1,000,000 | 1,000,093 | | (248) | | | 2.625 | 2.600 | MN | 3,408 | 26,250 | 06/27/2018. | 05/15/2021. |
| 912828 4R 8 | U.S. TREASURY NOTES | | | | 1.A | 8,036,250 | 111.266 | 8,901,280 | 8,000,000 | 8,023,893 | | (5,021) | | | 2.875 | 2.803 | MN | 20,220 | 230,000 | 06/27/2018. | 05/31/2025. |
| 912828 5D 8 | U.S. TREASURY NOTES | | | | 1.A | 995,820 | 107.426 | 1,074,260 | 1,000,000 | 997,600 | | 828 | | | 2.875 | 2.967 | MS | 7,346 | 28,750 | 10/24/2018. | 09/30/2023. |
| 912828 B5 8 | U.S. TREASURY NOTES | | | | 1.A | 999,609 | 100.146 | 1,001,460 | 1,000,000 | 999,989 | | 131 | | | 2.125 | 2.138 | JJ | 8,893 | 21,250 | 01/12/2018. | 01/31/2021. |
| 912828 B6 6 | U.S. TREASURY NOTES | | | | 1.A | 988,906 | 108.020 | 1,080,200 | 1,000,000 | 993,376 | | 1,995 | | | 2.750 | 2.974 | FA | 10,387 | 27,500 | 09/19/2018. | 02/15/2024. |
| 912828 F2 1 | U.S. TREASURY NOTES | | | | 1.A | 1,017,656 | 101.492 | 1,014,920 | 1,000,000 | 1,003,170 | | (4,199) | | | 2.125 | 1.695 | MS | 5,429 | 21,250 | 06/22/2017. | 09/30/2021. |
| 912828 J2 7 | U.S. TREASURY NOTES | | | | 1.A | 992,656 | 107.066 | 1,070,660 | 1,000,000 | 996,726 | | 753 | | | 2.000 | 2.083 | FA | 7,554 | 20,000 | 05/01/2015. | 02/15/2025. |
| 912828 M5 6 | U.S. TREASURY NOTES | | | | 1.A | 1,512,656 | 109.203 | 1,638,045 | 1,500,000 | 1,507,632 | | (1,474) | | | 2.250 | 2.140 | MN | 4,382 | 33,750 | 09/27/2017. | 11/15/2025. |
| 912828 QN 3 | U.S. TREASURY NOTES | SD | | | 1.A | 938,852 | 101.094 | 879,518 | 870,000 | 874,715 | | (12,589) | | | 3.125 | 1.652 | MN | 3,530 | 27,188 | 09/21/2015. | 05/15/2021. |
| 912828 RR 3 | U.S. TREASURY NOTES | | | | 1.A | 3,013,359 | 101.633 | 3,048,990 | 3,000,000 | 3,001,281 | | (1,446) | | | 2.000 | 1.950 | MN | 7,790 | 60,000 | 12/22/2011. | 11/15/2021. |
| 912828 TJ 9 | U.S. TREASURY NOTES | | | | 1.A | 1,235,010 | 102.430 | 1,280,375 | 1,250,000 | 1,244,866 | | 3,087 | | | 1.625 | 1.883 | FA | 7,672 | 20,312 | 09/27/2017. | 08/15/2022. |
| 912828 VS 6 | U.S. TREASURY NOTES | | | | 1.A | 1,028,867 | 106.148 | 1,061,480 | 1,000,000 | 1,013,248 | | (4,874) | | | 2.500 | 1.979 | FA | 9,443 | 25,000 | 09/21/2017. | 08/15/2023. |
| 912828 WJ 5 | U.S. TREASURY NOTES | | | | 1.A | 8,942,813 | 107.758 | 9,698,220 | 9,000,000 | 8,968,369 | | 8,868 | | | 2.500 | 2.610 | MN | 29,213 | 225,000 | 01/30/2018. | 05/15/2024. |
| 912828 WN 6 | U.S. TREASURY NOTES | | | | 1.A | 2,006,875 | 100.770 | 2,015,400 | 2,000,000 | 2,000,833 | | (1,993) | | | 2.000 | 1.898 | MN | 3,517 | 40,000 | 11/28/2017. | 05/31/2021. |
| 912828 X8 8 | U.S. TREASURY NOTES | | | | 1.A | 2,026,211 | 111.543 | 2,230,860 | 2,000,000 | 2,017,840 | | (2,585) | | | 2.375 | 2.224 | MN | 6,167 | 47,500 | 09/27/2017. | 05/15/2027. |
| 912828 XD 7 | U.S. TREASURY NOTES | | | | 1.A | 999,844 | 102.477 | 1,024,770 | 1,000,000 | 999,951 | | 34 | | | 1.875 | 1.879 | MN | 1,648 | 18,750 | 09/27/2017. | 05/31/2022. |
| 912828 XG 0 | U.S. TREASURY NOTES | | | | 1.A | 491,934 | 102.992 | 514,960 | 500,000 | 496,473 | | 2,281 | | | 2.125 | 2.608 | JD | 29 | 10,625 | 12/26/2018. | 06/30/2022. |
| 912828 XQ 8 | U.S. TREASURY NOTES | | | | 1.A | 2,016,250 | 102.945 | 2,058,900 | 2,000,000 | 2,005,324 | | (3,287) | | | 2.000 | 1.829 | JJ | 16,739 | 40,000 | 08/08/2017. | 07/31/2022. |
| 912828 Y7 9 | U.S. TREASURY NOTES | | | | 1.A | 1,002,149 | 111.625 | 1,116,250 | 1,000,000 | 1,001,469 | | (296) | | | 2.875 | 2.841 | JJ | 12,031 | 28,750 | 08/29/2018. | 07/31/2025. |
| 912828 YM 6 | U.S. TREASURY NOTES | | | | 1.A | 1,053,359 | 104.809 | 1,048,090 | 1,000,000 | 1,049,412 | | (3,947) | | | 1.500 | 0.204 | AO | 2,569 | 7,500 | 09/11/2020. | 10/31/2024. |
| 912828 YV 6 | U.S. TREASURY NOTES | | | | 1.A | 10,487,500 | 104.863 | 10,486,300 | 10,000,000 | 10,486,142 | | (1,358) | | | 1.500 | 0.250 | MN | 13,187 | | 12/28/2020. | 11/30/2024. |
| 912828 YY 0 | U.S. TREASURY NOTES | | | | 1.A | 1,065,820 | 105.934 | 1,059,340 | 1,000,000 | 1,061,181 | | (4,639) | | | 1.750 | 0.212 | JD | 48 | 8,750 | 09/11/2020. | 12/31/2024. |
| 912828 ZW 3 | U.S. TREASURY NOTES | | | | 1.A | 500,176 | 99.746 | 498,730 | 500,000 | 500,165 | | (11) | | | 0.250 | 0.243 | JD | 3 | 625 | 09/11/2020. | 06/30/2025. |
| 91282C AZ 4 | U.S. TREASURY NOTES | | | | 1.A | 10,006,250 | 100.141 | 10,014,100 | 10,000,000 | 10,006,236 | | (14) | | | 0.375 | 0.362 | MN | 3,297 | | 12/28/2020. | 11/30/2025. |
| 91282C BA 8 | U.S. TREASURY NOTES | | | | 1.A | 9,987,500 | 99.883 | 9,988,300 | 10,000,000 | 9,987,546 | | 46 | | | 0.125 | 0.167 | JD | 584 | | 12/28/2020. | 12/15/2023. |
| 91282C BC 4 | U.S. TREASURY NOTES | | | | 1.A | 10,002,344 | 100.078 | 10,007,800 | 10,000,000 | 10,002,341 | | (3) | | | 0.375 | 0.370 | JD | 104 | | 12/30/2020. | 12/31/2025. |
| 0199999. U.S. Government - Issuer Obligations | | | | | | 84,844,252 | XXX | 87,644,183 | 84,120,000 | 84,736,364 | 0 | (29,467) | 0 | 0 | XXX | XXX | XXX | 201,671 | 1,031,250 | XXX | XXX |
| **U.S. Government - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 38375G 2G 5 | GNMA REMIC TRUST 2012-102 DN | | | 4 | 1.A | 776,591 | 101.333 | 787,312 | 776,955 | 776,869 | | 68 | | | 1.500 | 1.510 | MON | 971 | 11,654 | 08/27/2012. | 09/20/2040. |
| 38378E JV 6 | GNMA REMIC TRUST 2012-65 MJ | | | 4 | 1.A | 441,247 | 101.120 | 430,970 | 426,197 | 427,687 | | (3,683) | | | 2.500 | 1.684 | MON | 888 | 10,655 | 08/15/2012. | 07/20/2039. |
| 38379W 5E 8 | GNMA REMIC TRUST 2016-62 LA | | | | 1.A | 1,259,776 | 102.078 | 1,235,381 | 1,210,232 | 1,223,131 | | (18,271) | | | 3.000 | 1.821 | MON | 3,026 | 36,307 | 07/25/2016. | 09/20/2045. |
| 38379X KD 1 | GNMA REMIC TRUST 2016-83 AP | | | | 1.A | 1,866,861 | 102.071 | 1,828,388 | 1,791,291 | 1,810,812 | | (28,299) | | | 3.000 | 1.775 | MON | 4,478 | 53,739 | 07/28/2016. | 10/20/2045. |
| 38379X Q9 4 | GNMA REMIC TRUST 2016-90 MA | | | | 1.A | 2,736,186 | 102.030 | 2,677,116 | 2,623,852 | 2,651,910 | | (40,977) | | | 3.000 | 1.777 | MON | 6,560 | 78,715 | 08/09/2016. | 10/20/2045. |
| 38380F 4M 5 | GNMA REMIC TRUST 2017-099 JG | | | | 1.A | 2,917,244 | 103.192 | 3,021,694 | 2,928,225 | 2,919,816 | | 1,082 | | | 2.500 | 2.621 | MON | 6,100 | 73,206 | 08/22/2017. | 06/20/2047. |
| 38380H PP 1 | GNMA REMIC TRUST 2017-149 CA | | | | 1.A | 2,715,215 | 104.042 | 2,883,536 | 2,771,511 | 2,747,179 | | 9,035 | | | 2.500 | 3.113 | MON | 5,774 | 69,288 | 01/25/2018. | 02/20/2046. |
| 38381A X3 5 | GNMA REMIC TRUST 2018-153 VA | | | | 1.A | 3,763,373 | 105.620 | 3,866,140 | 3,660,424 | 3,700,806 | | (33,059) | | | 3.500 | 2.285 | MON | 10,676 | 128,115 | 03/26/2019. | 02/20/2030. |
| 0299999. U.S. Government - Residential Mortgage-Backed Securities | | | | | | 16,476,493 | XXX | 16,730,537 | 16,188,687 | 16,258,210 | 0 | (114,104) | 0 | 0 | XXX | XXX | XXX | 38,473 | 461,679 | XXX | XXX |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes 3 | Codes 4 | Codes 5 | 6 | 7 | Fair Value 8 | Fair Value 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | Interest 16 | 17 | 18 | 19 | 20 | Dates 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 0599999. Total - U.S. Government | | | | | | 101,320,745 | XXX | 104,374,720 | 100,308,687 | 100,994,574 | 0 | (143,571) | 0 | 0 | XXX | XXX | XXX | 240,144 | 1,492,929 | XXX | XXX |
| **All Other Governments - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 46513X FV 7 | STATE OF ISRAEL | | C | 1 | 1.D | 1,000,000 | 99.999 | 999,990 | 1,000,000 | 1,000,000 | | | | | 1.213 | 2.396 | JD | 1,010 | 21,559 | 05/01/2017. | 05/01/2022. |
| 46514A CD 9 | STATE OF ISRAEL | | C | | 1.D | 3,000,000 | 99.997 | 2,999,910 | 3,000,000 | 3,000,000 | | | | | 2.850 | 2.850 | MN | 14,408 | 85,734 | 04/01/2019. | 04/01/2021. |
| 0699999. All Other Governments - Issuer Obligations | | | | | | 4,000,000 | XXX | 3,999,900 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 15,418 | 107,293 | XXX | XXX |
| 1099999. Total - All Other Governments | | | | | | 4,000,000 | XXX | 3,999,900 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 15,418 | 107,293 | 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** | | | | | | | | | | | | | | | | | | | | | |
| 3133EC RH 9 | FEDERAL FARM CREDIT BANKS | | | | 1.A | 2,019,160 | 105.429 | 2,108,580 | 2,000,000 | 2,005,886 | | (2,327) | | | 2.450 | 2.325 | JD | 3,403 | 49,000 | 12/16/2014. | 06/06/2023. |
| 3133EF X8 5 | FEDERAL FARM CREDIT BANKS | | | | 1.A | 1,007,040 | 101.095 | 1,010,950 | 1,000,000 | 1,001,014 | | (1,315) | | | 1.530 | 1.396 | AO | 3,655 | 15,300 | 04/18/2016. | 10/05/2021. |
| 3133EH N2 5 | FEDERAL FARM CREDIT BANKS | | | | 1.A | 2,981,790 | 105.528 | 3,165,840 | 3,000,000 | 2,990,958 | | 3,053 | | | 2.200 | 2.310 | MN | 11,000 | 66,000 | 12/04/2017. | 11/01/2023. |
| 3133EH ZC 0 | FEDERAL FARM CREDIT BANKS | | | | 1.A | 4,841,700 | 110.170 | 5,508,500 | 5,000,000 | 4,877,192 | | 19,478 | | | 2.400 | 2.868 | MS | 33,333 | 120,000 | 02/27/2019. | 09/21/2026. |
| 3133EL M3 5 | FEDERAL FARM CREDIT BANKS | | | 2 | 1.A | 9,975,000 | 99.278 | 9,927,800 | 10,000,000 | 9,976,567 | | 1,567 | | | 1.050 | 1.083 | JD | 2,625 | 52,500 | 06/23/2020. | 06/22/2028. |
| 3133EL N3 4 | FEDERAL FARM CREDIT BANKS | | | 2 | 1.A | 11,991,000 | 100.238 | 12,028,560 | 12,000,000 | 11,991,633 | | 633 | | | 0.875 | 0.886 | JD | 2,625 | 52,500 | 06/29/2020. | 06/22/2027. |
| 3133EM FR 8 | FEDERAL FARM CREDIT BANKS | | | 2 | 1.A | 2,497,500 | 100.043 | 2,501,075 | 2,500,000 | 2,497,559 | | 59 | | | 0.540 | 0.560 | MN | 2,175 | | 11/18/2020. | 11/03/2025. |
| 3133EM HW 5 | FEDERAL FARM CREDIT BANKS | | | 2 | 1.A | 9,992,500 | 100.052 | 10,005,200 | 10,000,000 | 9,992,592 | | 92 | | | 0.700 | 0.713 | MN | 6,028 | | 12/04/2020. | 11/30/2026. |
| 3133EM KK 7 | FEDERAL FARM CREDIT BANKS | | | 2 | 1.A | 6,390,000 | 100.127 | 6,398,115 | 6,390,000 | 6,390,000 | | | | | 0.750 | 0.750 | JD | 1,997 | | 12/14/2020. | 12/16/2026. |
| 3133EM KT 8 | FEDERAL FARM CREDIT BANKS | | | 2 | 1.A | 1,000,000 | 100.051 | 1,000,510 | 1,000,000 | 1,000,000 | | | | | 0.540 | 0.540 | JD | 210 | | 12/11/2020. | 12/17/2025. |
| 3133EM LT 7 | FEDERAL FARM CREDIT BANKS | | | 2 | 1.A | 1,000,000 | 99.895 | 998,950 | 1,000,000 | 1,000,000 | | | | | 0.210 | 0.210 | JD | 18 | | 12/22/2020. | 12/28/2023. |
| 3134GS 5L 5 | FEDERAL HOME LOAN MORTGAGE CORP. | | | 2 | 1.A | 500,150 | 100.437 | 502,185 | 500,000 | 500,015 | | (75) | | | 2.770 | 2.755 | MS | 4,232 | 13,850 | 03/06/2019. | 03/11/2024. |
| 3134GV E7 9 | FEDERAL HOME LOAN MORTGAGE CORP. | | | 2 | 1.A | 1,000,000 | 99.939 | 999,390 | 1,000,000 | 1,000,000 | | | | | 0.500 | 0.500 | JD | 292 | 2,500 | 06/12/2020. | 06/10/2024. |
| 3137EA DB 2 | FEDERAL HOME LOAN MORTGAGE CORP. | | | | 1.A | 994,180 | 102.312 | 1,023,120 | 1,000,000 | 999,331 | | 631 | | | 2.375 | 2.441 | JJ | 11,083 | 23,750 | 01/12/2012. | 01/13/2022. |
| 3130A0 XD 7 | FEDERAL HOME LOAN BANKS | | | | 1.A | 5,397,030 | 100.431 | 5,423,274 | 5,400,000 | 5,399,908 | | 457 | | | 2.375 | 2.384 | MS | 38,831 | 128,250 | 04/09/2014. | 03/12/2021. |
| 3130A3 GE 8 | FEDERAL HOME LOAN BANKS | | | | 1.A | 8,113,200 | 109.525 | 8,762,000 | 8,000,000 | 8,066,486 | | (15,810) | | | 2.750 | 2.528 | JD | 11,000 | 220,000 | 12/20/2017. | 12/13/2024. |
| 3130A4 CH 3 | FEDERAL HOME LOAN BANKS | | | | 1.A | 1,509,870 | 108.270 | 1,624,050 | 1,500,000 | 1,504,460 | | (1,000) | | | 2.375 | 2.300 | MS | 10,588 | 35,625 | 04/16/2015. | 03/14/2025. |
| 3130A6 AP 2 | FEDERAL HOME LOAN BANKS | | | | 1.A | 3,548,265 | 103.639 | 3,627,365 | 3,500,000 | 3,512,374 | | (7,127) | | | 2.250 | 2.036 | MS | 24,500 | 78,750 | 09/29/2015. | 09/09/2022. |
| 3130A6 C7 0 | FEDERAL HOME LOAN BANKS | | | | 1.A | 5,220,600 | 110.400 | 5,520,000 | 5,000,000 | 5,178,413 | | (36,048) | | | 2.625 | 1.829 | MS | 39,740 | 131,250 | 10/29/2019. | 09/12/2025. |
| 3130A7 CV 5 | FEDERAL HOME LOAN BANKS | | | | 1.A | 1,989,600 | 100.156 | 2,003,120 | 2,000,000 | 1,999,710 | | 2,200 | | | 1.375 | 1.486 | FA | 10,160 | 27,500 | 05/20/2016. | 02/18/2021. |
| 3130A8 5X 7 | FEDERAL HOME LOAN BANKS | | | | 1.A | 1,014,010 | 108.985 | 1,089,850 | 1,000,000 | 1,008,174 | | (1,408) | | | 2.125 | 1.966 | JD | 1,122 | 21,250 | 09/21/2016. | 06/12/2026. |
| 3130A8 HK 2 | FEDERAL HOME LOAN BANKS | | | | 1.A | 1,007,500 | 105.186 | 1,051,860 | 1,000,000 | 1,003,404 | | (950) | | | 1.750 | 1.648 | JD | 826 | 17,500 | 07/25/2016. | 06/14/2024. |
| 3130A8 XY 4 | FEDERAL HOME LOAN BANKS | | | | 1.A | 2,003,000 | 107.320 | 2,146,400 | 2,000,000 | 2,001,771 | | (292) | | | 1.875 | 1.859 | MS | 11,458 | 37,500 | 08/30/2016. | 09/11/2026. |
| 3130AA HE 1 | FEDERAL HOME LOAN BANKS | | | | 1.A | 6,145,200 | 106.676 | 6,400,560 | 6,000,000 | 6,070,910 | | (23,181) | | | 2.500 | 2.083 | JD | 9,583 | 150,000 | 09/20/2017. | 12/08/2023. |
| 3130AC DQ 4 | FEDERAL HOME LOAN BANKS | | | | 1.A | 984,950 | 111.834 | 1,118,340 | 1,000,000 | 989,472 | | 1,426 | | | 2.375 | 2.547 | MS | 7,323 | 23,750 | 09/26/2017. | 09/10/2027. |
| 3130AD RH 7 | FEDERAL HOME LOAN BANKS | | | | 1.A | 3,929,200 | 110.471 | 4,418,840 | 4,000,000 | 3,954,652 | | 9,934 | | | 2.875 | 3.165 | MS | 34,181 | 115,000 | 05/15/2018. | 03/14/2025. |
| 3130AK JR 8 | FEDERAL HOME LOAN BANKS | | | 2 | 1.A | 8,000,000 | 100.000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | 0.570 | 0.570 | JD | 1,900 | | 12/11/2020. | 12/16/2025. |
| 313378 JP 7 | FEDERAL HOME LOAN BANKS | | | | 1.A | 2,574,166 | 101.521 | 2,517,721 | 2,480,000 | 2,491,453 | | (16,311) | | | 2.375 | 1.701 | MS | 18,161 | 58,900 | 09/29/2015. | 09/10/2021. |
| 3135G0 5S 8 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | 2 | 1.A | 9,985,000 | 99.609 | 9,960,900 | 10,000,000 | 9,986,051 | | 1,051 | | | 0.500 | 0.531 | FA | 19,028 | | 08/24/2020. | 08/14/2025. |
| 3135G0 K3 6 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 1,538,200 | 108.950 | 1,634,250 | 1,500,000 | 1,521,865 | | (3,883) | | | 2.125 | 1.836 | AO | 5,932 | 31,875 | 09/14/2016. | 04/24/2026. |
| 3135G0 K6 9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 996,580 | 100.390 | 1,003,900 | 1,000,000 | 999,731 | | 767 | | | 1.250 | 1.328 | MN | 1,910 | 12,500 | 10/21/2016. | 05/06/2021. |
| 3135G0 Q2 2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 1,002,000 | 108.125 | 1,081,250 | 1,000,000 | 1,001,192 | | (195) | | | 1.875 | 1.853 | MS | 5,052 | 18,750 | 09/27/2016. | 09/24/2026. |
| 3135G0 ZR 7 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 10,668,900 | 108.762 | 10,876,200 | 10,000,000 | 10,311,209 | | (81,155) | | | 2.625 | 1.748 | MS | 83,854 | 262,500 | 06/15/2016. | 09/06/2024. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 3135GA 4P 3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | 2 | 1.A | 8,034,400 | 100.529 | 8,042,320 | 8,000,000 | 8,033,706 | | (694) | | | 0.650 | 0.425 | MN | 6,211 | | 12/17/2020. | 11/18/2025. |
| 3136G4 B9 3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | 2 | 1.A | 2,000,000 | 99.604 | 1,992,080 | 2,000,000 | 2,000,000 | | | | | 0.500 | 0.500 | JJ | 4,222 | | 07/24/2020. | 07/29/2024. |
| 3136G4 NR 0 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | 2 | 1.A | 1,001,200 | 100.193 | 1,001,930 | 1,000,000 | 1,000,000 | | | | | 1.750 | | FA | 5,104 | 17,500 | 09/11/2017. | 02/16/2021. |
| 3136G4 X2 4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | 2 | 1.A | 10,014,800 | 100.115 | 10,011,500 | 10,000,000 | 10,012,399 | | (2,401) | | | 0.600 | 0.525 | FA | 20,667 | | 09/09/2020. | 08/29/2025. |
| 442435 4Y 6 | HOUSTON TEXAS UTILITIES SYSTEM | | | 1 | 1.C FE | 3,003,000 | 103.764 | 3,112,920 | 3,000,000 | 3,000,560 | | (393) | | | 3.228 | 3.214 | MN | 12,374 | 96,840 | 03/13/2014. | 05/15/2022. |
| 46246K J2 9 | IOWA FINANCE AUTHORITY REVENUE | | | 2 | 1.A FE | 1,812,282 | 101.969 | 1,784,458 | 1,750,000 | 1,750,000 | | | | | 3.730 | 3.730 | FA | 27,198 | 65,275 | 09/17/2013. | 08/01/2021. |
| 469487 CN 0 | JACKSONVILLE FLORIDA SPECIAL REVENUE | | | 2 | 1.D FE | 2,397,890 | 103.306 | 2,272,732 | 2,200,000 | 2,200,000 | | | | | 4.990 | 4.990 | AO | 27,445 | 109,780 | 09/13/2013. | 10/01/2021. |
| 880591 ER 9 | TENNESSEE VALLEY AUTHORITY | | | | 1.A FE | 5,093,550 | 109.806 | 5,490,300 | 5,000,000 | 5,039,978 | | (10,135) | | | 2.875 | 2.647 | MS | 42,326 | 143,750 | 05/21/2015. | 09/15/2024. |
| 2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations | | | | | | 165,174,413 | XXX | 169,146,895 | 163,720,000 | 164,260,625 | 0 | (163,352) | 0 | 0 | XXX | XXX | XXX | 563,372 | 2,199,445 | 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 - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 31394Y F3 3 | FHLMC REMIC SERIES 2796 LB | | | 4 | 1.A | 116,608 | 104.281 | 118,525 | 113,660 | 114,580 | | (229) | | | 4.500 | 3.871 | MON | 426 | 5,115 | 05/20/2009. | 05/15/2024. |
| 31395U RE 3 | FHLMC REMIC SERIES 2977 AY | | | 4 | 1.A | 276,399 | 104.933 | 279,972 | 266,810 | 270,283 | | (794) | | | 4.500 | 3.681 | MON | 1,001 | 12,006 | 02/08/2010. | 05/15/2025. |
| 3137AE LS 2 | FHLMC REMIC SERIES 3910 JC | | | 4 | 1.A | 290,263 | 100.850 | 286,376 | 283,962 | 284,910 | | (943) | | | 2.000 | 1.422 | MON | 473 | 5,679 | 09/19/2012. | 12/15/2037. |
| 3137AJ 6A 7 | FHLMC REMIC SERIES 3955 BA | | | 4 | 1.A | 710,408 | 106.224 | 718,689 | 676,579 | 693,233 | | (3,150) | | | 3.500 | 2.323 | MON | 1,973 | 23,680 | 12/14/2011. | 02/15/2041. |
| 3137AJ HW 7 | FHLMC REMIC SERIES 3960 YH | | | 4 | 1.A | 345,728 | 101.244 | 342,536 | 338,327 | 339,943 | | (1,014) | | | 2.000 | 1.434 | MON | 564 | 6,767 | 09/20/2012. | 08/15/2040. |
| 3137AN 2J 3 | FHLMC REMIC SERIES 4019 EA | | | | 1.A | 3,334,362 | 103.418 | 3,444,563 | 3,330,719 | 3,333,012 | | (796) | | | 3.500 | 3.444 | MON | 9,715 | 116,575 | 11/26/2018. | 10/15/2040. |
| 3137AP BF 6 | FHLMC REMIC SERIES 4033 ED | | | 4 | 1.A | 699,590 | 101.241 | 688,382 | 679,944 | 682,814 | | (3,479) | | | 2.500 | 1.846 | MON | 1,417 | 16,999 | 07/22/2014. | 10/15/2036. |
| 3137AS Q8 0 | FHLMC REMIC SERIES 4088 PA | | | 4 | 1.A | 393,468 | 102.730 | 385,880 | 375,626 | 378,200 | | (8,130) | | | 3.000 | 1.993 | MON | 939 | 11,269 | 10/24/2012. | 12/15/2040. |
| 3137AV 2S 5 | FHLMC REMIC SERIES 4122 PA | | | 4 | 1.A | 1,773,291 | 101.978 | 1,796,297 | 1,761,456 | 1,767,364 | | (988) | | | 1.500 | 1.371 | MON | 2,202 | 26,422 | 11/26/2012. | 02/15/2042. |
| 3137AW 6M 2 | FHLMC REMIC SERIES 4125 KP | | | 4 | 1.A | 2,073,498 | 103.964 | 2,081,223 | 2,001,869 | 2,019,455 | | (19,323) | | | 2.500 | 1.836 | MON | 4,171 | 50,047 | 12/17/2012. | 05/15/2041. |
| 3137AW VA 0 | FHLMC REMIC SERIES 4145 UC | | | 4 | 1.A | 1,605,531 | 102.244 | 1,649,290 | 1,613,093 | 1,608,363 | | 390 | | | 1.500 | 1.601 | MON | 2,016 | 24,196 | 03/20/2013. | 12/15/2027. |
| 3137AY 6Z 9 | FHLMC REMIC SERIES 4150 ND | | | | 1.A | 1,996,664 | 102.402 | 2,056,513 | 2,008,275 | 2,002,758 | | 2,514 | | | 1.750 | 1.912 | MON | 2,929 | 35,145 | 05/24/2016. | 07/15/2041. |
| 3137AY SG 7 | FHLMC REMIC SERIES 4165 TD | | | | 1.A | 2,154,964 | 100.886 | 2,266,857 | 2,246,949 | 2,182,712 | | 21,637 | | | 1.500 | 2.908 | MON | 2,809 | 33,704 | 01/24/2018. | 12/15/2042. |
| 3137B0 TR 5 | FHLMC REMIC SERIES 4186 MC | | | 4 | 1.A | 1,626,470 | 101.635 | 1,725,873 | 1,698,109 | 1,663,451 | | 8,829 | | | 1.500 | 2.446 | MON | 2,123 | 25,472 | 07/22/2013. | 03/15/2028. |
| 3137B1 MQ 2 | FHLMC REMIC SERIES 4198 QD | | | 4 | 1.A | 1,330,548 | 103.155 | 1,354,537 | 1,313,108 | 1,321,782 | | (2,124) | | | 2.000 | 1.727 | MON | 2,189 | 26,262 | 05/22/2013. | 01/15/2033. |
| 3137B1 XV 9 | FHLMC REMIC SERIES 4204 HA | | | 4 | 1.A | 1,213,417 | 104.015 | 1,256,247 | 1,207,756 | 1,210,966 | | (819) | | | 2.500 | 2.384 | MON | 2,516 | 30,194 | 09/25/2013. | 05/15/2028. |
| 3137B3 FF 0 | FHLMC REMIC SERIES 4226 GV | | | | 1.A | 3,348,529 | 101.110 | 3,408,733 | 3,371,312 | 3,367,202 | | 13,625 | | | 3.000 | 3.388 | MON | 8,428 | 101,139 | 02/25/2019. | 09/15/2036. |
| 3137B7 3L 1 | FHLMC REMIC SERIES 4289 WE | | | 4 | 1.A | 1,694,682 | 104.341 | 1,726,436 | 1,654,609 | 1,672,916 | | (3,827) | | | 3.000 | 2.202 | MON | 4,137 | 49,638 | 02/20/2014. | 08/15/2031. |
| 3137B7 TL 3 | FHLMC REMIC SERIES 4306 A | | | 4 | 1.A | 610,382 | 102.143 | 596,258 | 583,748 | 591,062 | | (4,750) | | | 3.500 | 2.311 | MON | 1,703 | 20,431 | 05/21/2014. | 03/15/2041. |
| 3137B9 FL 4 | FHLMC REMIC SERIES 4314 KA | | | 4 | 1.A | 1,991,313 | 101.241 | 1,969,857 | 1,945,711 | 1,954,094 | | (15,284) | | | 3.000 | 2.388 | MON | 4,864 | 58,371 | 06/24/2014. | 12/15/2039. |
| 3137BA 3T 7 | FHLMC REMIC SERIES 4329 KA | | | 4 | 1.A | 1,157,786 | 101.414 | 1,144,298 | 1,128,343 | 1,134,237 | | (9,321) | | | 3.000 | 2.347 | MON | 2,821 | 33,850 | 06/25/2014. | 01/15/2040. |
| 3137BB A9 1 | FHLMC REMIC SERIES 4337 BA | | | | 1.A | 3,539,268 | 102.814 | 3,473,855 | 3,378,776 | 3,467,457 | | (31,055) | | | 3.000 | 1.801 | MON | 8,447 | 101,363 | 05/05/2016. | 02/15/2046. |
| 3137BB N9 7 | FHLMC REMIC SERIES 4358 DA | | | 4 | 1.A | 1,499,024 | 101.308 | 1,483,854 | 1,464,696 | 1,471,570 | | (12,020) | | | 3.000 | 2.363 | MON | 3,662 | 43,941 | 07/23/2014. | 06/15/2040. |
| 3137BN NQ 3 | FHLMC REMIC SERIES 4566 CE | | | | 1.A | 1,960,952 | 102.122 | 2,019,286 | 1,977,327 | 1,971,299 | | 5,594 | | | 2.500 | 2.790 | MON | 4,119 | 49,433 | 03/13/2017. | 01/15/2043. |
| 3137BN Z8 0 | FHLMC REMIC SERIES 4569 A | | | | 1.A | 4,533,549 | 103.018 | 4,520,626 | 4,388,190 | 4,462,972 | | (36,240) | | | 2.500 | 1.689 | MON | 9,142 | 109,705 | 07/21/2016. | 11/15/2040. |
| 3137BQ UP 0 | FHLMC REMIC SERIES 4601 NK | | | | 1.A | 6,609,934 | 102.228 | 6,823,304 | 6,674,594 | 6,613,727 | | 3,793 | | | 1.950 | 2.425 | MON | 10,846 | 119,308 | 01/14/2020. | 09/15/2045. |
| 3137BR 6T 7 | FHLMC REMIC SERIES 4608 HA | | | | 1.A | 2,608,155 | 100.802 | 2,557,930 | 2,537,579 | 2,555,641 | | (31,814) | | | 2.500 | 1.698 | MON | 5,287 | 63,439 | 09/19/2016. | 06/15/2041. |
| 3137BR ZF 5 | FHLMC REMIC SERIES 4615 TA | | | | 1.A | 5,422,986 | 104.237 | 5,560,660 | 5,334,632 | 5,457,973 | | 34,558 | | | 3.000 | 2.593 | MON | 13,337 | 160,039 | 07/26/2019. | 02/15/2046. |
| 3137BV EH 5 | FHLMC REMIC SERIES 4655 HA | | | | 1.A | 1,265,112 | 100.533 | 1,225,515 | 1,219,018 | 1,227,391 | | (21,422) | | | 3.500 | 1.880 | MON | 3,555 | 42,666 | 07/20/2017. | 01/15/2042. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 3137BX LE 0 | FHLMC REMIC SERIES 4672 QA | | | | 1.A | 5,441,280 | 102.608 | 5,440,378 | 5,302,100 | 5,450,283 | | 3,096 | | | 3.500 | 2.016 | MON | 15,464 | 185,573 | 08/22/2019. | 08/15/2045. |
| 3137BW YH 1 | FHLMC REMIC SERIES 4674 A | | | | 1.A | 2,158,980 | 101.204 | 2,133,634 | 2,108,250 | 2,126,625 | | (21,257) | | | 3.000 | 2.084 | MON | 5,271 | 63,248 | 09/26/2017. | 12/15/2042. |
| 3137BY XF 2 | FHLMC REMIC SERIES 4690 CA | | | | 1.A | 7,309,219 | 106.171 | 7,550,279 | 7,111,432 | 7,277,977 | | (32,094) | | | 3.000 | 1.818 | MON | 17,778 | 213,343 | 10/25/2019. | 11/15/2036. |
| 3137F1 XN 3 | FHLMC REMIC SERIES 4698 HP | | | | 1.A | 4,151,456 | 106.367 | 4,488,721 | 4,220,032 | 4,172,647 | | 14,385 | | | 3.000 | 3.505 | MON | 10,550 | 126,601 | 12/18/2018. | 05/15/2046. |
| 3137FA ZM 3 | FHLMC REMIC SERIES 4717 BA | | | | 1.A | 4,159,501 | 104.841 | 4,248,024 | 4,051,873 | 4,146,126 | | (14,110) | | | 3.000 | 2.082 | MON | 10,130 | 121,556 | 12/16/2019. | 02/15/2047. |
| 3137FA ZV 3 | FHLMC REMIC SERIES 4717 BP | | | | 1.A | 6,014,229 | 104.841 | 6,142,225 | 5,858,610 | 5,994,890 | | (20,410) | | | 3.000 | 2.082 | MON | 14,647 | 175,758 | 12/16/2019. | 02/15/2047. |
| 3137FD KH 4 | FHLMC REMIC SERIES 4759 NA | | | | 1.A | 2,924,430 | 102.683 | 3,025,584 | 2,946,529 | 2,932,960 | | 3,375 | | | 3.000 | 3.340 | MON | 7,366 | 88,396 | 01/23/2019. | 08/15/2044. |
| 3137F3 W8 3 | FHLMC REMIC SERIES 4764 WJ | | | | 1.A | 3,062,779 | 102.664 | 3,167,135 | 3,084,952 | 3,073,923 | | 3,101 | | | 3.000 | 3.260 | MON | 7,712 | 92,549 | 03/27/2018. | 01/15/2045. |
| 3137F4 7J 5 | FHLMC REMIC SERIES 4782 L | | | | 1.A | 2,005,491 | 101.287 | 1,985,996 | 1,960,761 | 1,985,591 | | (16,177) | | | 4.000 | 2.530 | MON | 6,536 | 78,430 | 12/18/2018. | 09/15/2044. |
| 3137F5 N5 4 | FHLMC REMIC SERIES 4794 DA | | | | 1.A | 768,046 | 100.964 | 746,971 | 739,839 | 748,319 | | (12,261) | | | 4.500 | 2.068 | MON | 2,774 | 33,293 | 06/25/2018. | 08/15/2044. |
| 3137FG 2Q 7 | FHLMC REMIC SERIES 4801 | | | | 1.A | 2,555,923 | 101.774 | 2,548,308 | 2,503,889 | 2,529,302 | | (12,470) | | | 4.000 | 2.895 | MON | 8,346 | 100,156 | 10/26/2018. | 01/15/2044. |
| 3137FG BD 6 | FHLMC REMIC SERIES 4811 VB | | | | 1.A | 5,328,504 | 100.504 | 5,235,915 | 5,209,658 | 5,232,892 | | (52,543) | | | 4.000 | 2.961 | MON | 17,366 | 208,386 | 09/24/2018. | 08/15/2029. |
| 3137FL KM 5 | FHLMC REMIC SERIES 4869 AJ | | | | 1.A | 5,558,747 | 109.581 | 5,938,688 | 5,419,451 | 5,557,394 | | (1,637) | | | 3.500 | 2.798 | MON | 15,807 | 189,681 | 04/25/2019. | 04/15/2049. |
| 3138L9 AT 9 | FN AM8117 | | | | 1.A | 2,979,504 | 106.937 | 3,102,804 | 2,901,526 | 2,927,706 | | (8,110) | | | 2.530 | 2.100 | MON | 6,117 | 74,632 | 04/20/2016. | 03/01/2025. |
| 31415Y LW 7 | FNMA PASS-THRU POOL 993241 | | | 4 | 1.A | 102,335 | 106.141 | 103,293 | 97,317 | 99,748 | | (740) | | | 4.000 | 2.042 | MON | 324 | 3,893 | 09/15/2010. | 06/01/2024. |
| 31417Y GK 7 | FNMA PASS-THRU 15 YEAR | | | 4 | 1.A | 221,324 | 106.103 | 227,302 | 214,228 | 217,523 | | (913) | | | 4.000 | 2.880 | MON | 714 | 8,569 | 01/25/2011. | 10/01/2024. |
| 3136B7 B3 4 | FNMA REMIC SERIES 2019-069 | | | | 1.A | 4,413,306 | 105.056 | 4,421,252 | 4,208,472 | 4,423,315 | | 10,009 | | | 2.500 | 1.334 | MON | 8,768 | 61,374 | 05/21/2020. | 12/25/2049. |
| 31394B MD 3 | FNMA REMIC TRUST 2004-89 AQ | | | 4 | 1.A | 436,349 | 104.342 | 445,004 | 426,486 | 429,507 | | (709) | | | 4.500 | 4.029 | MON | 1,599 | 19,192 | 02/24/2010. | 12/25/2024. |
| 31398M Q2 5 | FNMA REMIC TRUST 2010-36 BC | | | | 1.A | 4,839,199 | 108.691 | 5,129,141 | 4,719,012 | 4,829,389 | | (6,781) | | | 4.000 | 3.151 | MON | 15,730 | 188,760 | 12/13/2018. | 04/25/2030. |
| 3136A2 AR 4 | FNMA REMIC TRUST 2011-110 EC | | | 4 | 1.A | 1,226,626 | 102.191 | 1,231,375 | 1,204,974 | 1,214,830 | | (4,808) | | | 2.000 | 1.558 | MON | 2,008 | 24,099 | 02/25/2013. | 04/25/2041. |
| 3136A2 MY 6 | FNMA REMIC TRUST 2011-128 QB | | | 4 | 1.A | 397,065 | 102.090 | 391,302 | 383,291 | 387,595 | | (1,533) | | | 2.500 | 1.466 | MON | 799 | 9,582 | 07/09/2012. | 03/25/2039. |
| 31397S XM 1 | FNMA REMIC TRUST 2011-40 KA | | | 4 | 1.A | 417,678 | 105.892 | 436,823 | 412,518 | 416,191 | | (1,281) | | | 3.500 | 2.959 | MON | 1,203 | 14,438 | 06/15/2011. | 03/25/2026. |
| 3136A0 LP 0 | FNMA REMIC TRUST 2011-70 ND | | | 4 | 1.A | 515,769 | 100.217 | 499,864 | 498,779 | 498,963 | | (1,535) | | | 3.500 | 3.056 | MON | 1,455 | 17,457 | 10/20/2011. | 04/25/2037. |
| 3136A8 ZR 4 | FNMA REMIC TRUST 2012-103 DA | | | 4 | 1.A | 1,018,166 | 104.097 | 1,004,180 | 964,658 | 979,340 | | (23,045) | | | 3.500 | 2.407 | MON | 2,814 | 33,763 | 08/15/2012. | 10/25/2041. |
| 3136AA JT 3 | FNMA REMIC TRUST 2012-139 CA | | | | 1.A | 4,220,291 | 102.824 | 4,434,277 | 4,312,492 | 4,239,543 | | 14,441 | | | 2.000 | 2.577 | MON | 7,187 | 86,250 | 12/20/2016. | 11/25/2042. |
| 3136AA 5A 9 | FNMA REMIC TRUST 2012-149 ND | | | | 1.A | 2,488,262 | 104.442 | 2,598,791 | 2,488,262 | 2,488,262 | | | | | 2.000 | 2.000 | MON | 4,147 | 49,765 | 10/24/2016. | 06/25/2042. |
| 3136AA 6K 6 | FNMA REMIC TRUST 2012-151 YA | | | 4 | 1.A | 1,511,410 | 102.693 | 1,510,342 | 1,470,735 | 1,489,783 | | (6,320) | | | 2.000 | 1.443 | MON | 2,451 | 29,415 | 04/22/2013. | 01/25/2028. |
| 3136A3 X9 7 | FNMA REMIC TRUST 2012-3 BA | | | 4 | 1.A | 634,560 | 101.175 | 642,217 | 634,758 | 634,711 | | 32 | | | 2.000 | 2.007 | MON | 1,058 | 12,695 | 01/18/2012. | 04/25/2040. |
| 3136A5 XR 2 | FNMA REMIC TRUST 2012-30 PB | | | 4 | 1.A | 673,722 | 101.776 | 682,700 | 670,787 | 671,547 | | (655) | | | 2.250 | 2.155 | MON | 1,258 | 15,093 | 03/19/2012. | 10/25/2040. |
| 3136A4 2C 2 | FNMA REMIC TRUST 2012-34 PB | | | 4 | 1.A | 987,126 | 103.134 | 1,010,484 | 979,778 | 982,468 | | (1,010) | | | 2.000 | 1.855 | MON | 1,633 | 19,596 | 03/27/2012. | 01/25/2032. |
| 3136A5 AC 0 | FNMA REMIC TRUST 2012-40 MG | | | 4 | 1.A | 2,053,597 | 103.848 | 2,121,350 | 2,042,745 | 2,049,569 | | (766) | | | 2.500 | 2.320 | MON | 4,256 | 51,069 | 05/27/2014. | 04/25/2041. |
| 3136A5 P6 7 | FNMA REMIC TRUST 2012-53 PB | | | 4 | 1.A | 1,037,615 | 102.592 | 1,036,650 | 1,010,459 | 1,018,745 | | (5,908) | | | 2.250 | 1.686 | MON | 1,895 | 22,735 | 07/16/2012. | 02/25/2041. |
| 3136A7 U3 4 | FNMA REMIC TRUST 2012-84 QG | | | 4 | 1.A | 469,553 | 103.820 | 481,472 | 463,756 | 465,847 | | (1,363) | | | 3.000 | 2.636 | MON | 1,159 | 13,913 | 04/21/2014. | 09/25/2031. |
| 3136A7 5E 8 | FNMA REMIC TRUST 2012-96 PD | | | 4 | 1.A | 721,174 | 101.569 | 723,112 | 711,941 | 714,849 | | (2,457) | | | 2.000 | 1.680 | MON | 1,187 | 14,239 | 08/27/2012. | 07/25/2041. |
| 3136AC ES 6 | FNMA REMIC TRUST 2013-10 DE | | | | 1.A | 3,132,941 | 103.060 | 3,221,259 | 3,125,615 | 3,129,148 | | (1,768) | | | 2.000 | 1.940 | MON | 5,209 | 62,512 | 04/21/2016. | 10/25/2041. |
| 3136AH U9 9 | FNMA REMIC TRUST 2013-133 VT | | | 4 | 1.A | 2,645,058 | 104.043 | 2,674,074 | 2,570,162 | 2,587,167 | | (15,355) | | | 3.000 | 2.419 | MON | 6,425 | 77,105 | 01/27/2014. | 05/25/2025. |
| 3136AC WN 7 | FNMA REMIC TRUST 2013-20 CA | | | | 1.A | 3,558,163 | 104.660 | 3,647,602 | 3,485,191 | 3,521,871 | | (23,179) | | | 2.500 | 2.000 | MON | 7,261 | 87,130 | 04/19/2016. | 01/25/2043. |
| 3136AD MZ 9 | FNMA REMIC TRUST 2013-30 JA | | | | 1.A | 2,395,481 | 100.208 | 2,567,684 | 2,562,354 | 2,436,280 | | 13,972 | | | 1.500 | 3.206 | MON | 3,203 | 38,435 | 10/16/2015. | 04/25/2043. |
| 3136AD EY 1 | FNMA REMIC TRUST 2013-36 AB | | | 4 | 1.A | 1,718,243 | 104.652 | 1,750,049 | 1,672,256 | 1,689,742 | | (10,184) | | | 3.000 | 2.393 | MON | 4,181 | 50,168 | 10/23/2013. | 05/25/2032. |
| 3136AD V4 8 | FNMA REMIC TRUST 2013-41 WG | | | 4 | 1.A | 2,740,778 | 104.615 | 2,859,223 | 2,733,091 | 2,737,096 | | (1,424) | | | 2.500 | 2.437 | MON | 5,694 | 68,327 | 06/04/2014. | 11/25/2042. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes 3 | Codes 4 | Codes 5 | 6 | 7 | Fair Value 8 | Fair Value 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | Interest 16 | 17 | 18 | 19 | 20 | Dates 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 3136AD 5Q 8 | FNMA REMIC TRUST 2013-50 MN | | | | 1.A | 4,946,743 | 102.821 | 5,044,495 | 4,906,114 | 4,942,692 | | (5,005) | | | 2.500 | 1.980 | MON | 10,221 | 122,653 | 11/15/2019. | 01/25/2033. |
| 3136AJ C3 8 | FNMA REMIC TRUST 2014-26 GA | | | | 1.A | 1,423,839 | 101.003 | 1,403,258 | 1,389,323 | 1,396,731 | | (15,937) | | | 3.000 | 2.065 | MON | 3,473 | 41,680 | 03/28/2017. | 09/25/2039. |
| 3136AJ K4 7 | FNMA REMIC TRUST 2014-28 ND | | | 4 | 1.A | 2,633,924 | 101.509 | 2,612,839 | 2,573,998 | 2,577,976 | | (27,570) | | | 3.000 | 2.375 | MON | 6,435 | 77,220 | 06/24/2014. | 03/25/2040. |
| 3136AQ UM 0 | FNMA REMIC TRUST 2015-92 VA | | | | 1.A | 5,909,829 | 101.759 | 5,700,268 | 5,601,733 | 5,658,871 | | (124,372) | | | 3.000 | 1.625 | MON | 14,004 | 168,052 | 08/25/2016. | 01/25/2029. |
| 3136AR R4 2 | FNMA REMIC TRUST 2016-25 A | | | | 1.A | 2,162,046 | 102.910 | 2,132,977 | 2,072,662 | 2,103,155 | | (40,969) | | | 3.000 | 1.583 | MON | 5,182 | 62,180 | 08/19/2016. | 11/25/2042. |
| 3136AT JR 6 | FNMA REMIC TRUST 2016-49 PA | | | | 1.A | 3,996,050 | 105.258 | 4,106,703 | 3,901,559 | 3,952,814 | | (21,269) | | | 3.000 | 2.369 | MON | 9,754 | 117,047 | 05/24/2017. | 09/25/2045. |
| 3136AT CK 8 | FNMA REMIC TRUST 2016-50 BN | | | | 1.A | 14,683,973 | 102.676 | 14,561,740 | 14,182,223 | 14,652,815 | | (44,989) | | | 3.000 | 2.340 | MON | 35,455 | 425,231 | 09/23/2019. | 02/25/2046. |
| 3136AU MC 2 | FNMA REMIC TRUST 2016-94 MN | | | | 1.A | 3,993,003 | 103.958 | 4,195,625 | 4,035,884 | 4,016,027 | | 9,420 | | | 2.500 | 2.772 | MON | 8,408 | 100,897 | 01/26/2017. | 05/25/2045. |
| 3136AV L6 4 | FNMA REMIC TRUST 2017-17 EA | | | | 1.A | 2,259,440 | 100.505 | 2,227,689 | 2,216,496 | 2,256,168 | | (2,647) | | | 3.000 | 1.548 | MON | 5,541 | 66,495 | 06/25/2019. | 11/25/2041. |
| 3136AV V9 7 | FNMA REMIC TRUST 2017-22 BE | | | | 1.A | 2,504,753 | 102.477 | 2,469,557 | 2,409,865 | 2,444,598 | | (30,001) | | | 3.500 | 2.181 | MON | 7,029 | 84,345 | 04/26/2017. | 08/25/2040. |
| 3136AW EJ 2 | FNMA REMIC TRUST 2017-28 A | | | | 1.A | 2,074,247 | 103.332 | 2,079,987 | 2,012,916 | 2,037,675 | | (21,830) | | | 3.500 | 2.266 | MON | 5,871 | 70,452 | 11/27/2017. | 05/25/2045. |
| 3136AX FG 5 | FNMA REMIC TRUST 2017-54 P | | | | 1.A | 5,932,331 | 105.116 | 6,155,044 | 5,855,477 | 5,910,761 | | (18,034) | | | 3.000 | 2.542 | MON | 14,638 | 175,664 | 05/29/2019. | 05/25/2046. |
| 3136AY DD 2 | FNMA REMIC TRUST 2017-66 BH | | | | 1.A | 1,329,331 | 102.535 | 1,318,729 | 1,286,125 | 1,304,069 | | (17,100) | | | 3.500 | 2.118 | MON | 3,751 | 45,014 | 10/26/2017. | 05/25/2044. |
| 3136B1 DG 6 | FNMA REMIC TRUST 2018-11B VC | | | | 1.A | 3,658,091 | 103.965 | 3,675,080 | 3,534,921 | 3,574,711 | | (42,169) | | | 4.000 | 2.832 | MON | 11,783 | 141,397 | 04/27/2018. | 04/25/2029. |
| 3136B1 ML 5 | FNMA REMIC TRUST 2018-22 BA | | | | 1.A | 1,553,880 | 101.308 | 1,544,758 | 1,524,814 | 1,537,621 | | (11,487) | | | 4.000 | 2.936 | MON | 5,083 | 60,993 | 07/26/2018. | 05/25/2044. |
| 3136B4 3E 6 | FNMA REMIC TRUST 2019-37 TC | | | | 1.A | 7,174,064 | 106.744 | 7,530,800 | 7,055,010 | 7,171,394 | | (2,057) | | | 2.500 | 2.038 | MON | 14,698 | 176,375 | 08/22/2019. | 03/25/2037. |
| 3136B8 5H 8 | FNMA REMIC TRUST 2020-16 JG | | | | 1.A | 5,011,088 | 102.950 | 4,991,807 | 4,848,768 | 4,986,993 | | (24,095) | | | 2.000 | 0.877 | MON | 8,081 | 56,569 | 05/21/2020. | 01/01/2050. |
| 2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities | | | | | | 226,423,393 | XXX | 230,319,212 | 222,465,684 | 224,856,102 | 0 | (797,085) | 0 | 0 | XXX | XXX | XXX | 526,700 | 6,226,295 | 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 - Commercial Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 3137BH XJ 1 | FHLMC REMIC SERIES K-045 A2 | | | | 1.A | 10,762,500 | 109.611 | 10,961,100 | 10,000,000 | 10,369,238 | | (89,639) | | | 3.023 | 2.041 | MON | 25,192 | 302,300 | 06/14/2016. | 01/25/2025. |
| 3137BM TX 4 | FHLMC REMIC SERIES K-052 A2 | | | | 1.A | 10,776,562 | 111.433 | 11,143,300 | 10,000,000 | 10,395,676 | | (85,183) | | | 3.151 | 2.202 | MON | 26,258 | 315,100 | 05/06/2016. | 11/25/2025. |
| 30291K AN 0 | FREMF MTG TR 2013--K30 B | | | | 1.A FM | 7,161,875 | 106.117 | 7,428,190 | 7,000,000 | 7,044,815 | | (19,701) | | | 3.556 | 3.270 | MON | 20,740 | 252,814 | 03/12/2015. | 06/25/2045. |
| 30261N AE 0 | FREMF MTG TR 2013-K25 B | | | | 1.A FM | 7,320,766 | 104.562 | 7,423,902 | 7,100,000 | 7,151,434 | | (36,679) | | | 3.619 | 3.193 | MON | 21,415 | 261,398 | 05/04/2015. | 11/25/2045. |
| 30291H AE 7 | FREMF MTG TR 2013-K28 B | | | | 1.A FM | 8,621,547 | 105.140 | 8,936,900 | 8,500,000 | 8,578,664 | | (22,439) | | | 3.609 | 3.152 | MON | 25,565 | 301,704 | 07/26/2019. | 06/25/2046. |
| 30291J AJ 2 | FREMF MTG TR 2013-K29 B | | | | 1.A FM | 7,210,000 | 105.527 | 7,386,890 | 7,000,000 | 7,056,345 | | (26,940) | | | 3.476 | 3.091 | MON | 20,275 | 247,544 | 04/13/2015. | 05/25/2046. |
| 30291M AN 6 | FREMF MTG TR 2013-K31 B | | | | 1.A FM | 7,185,938 | 106.210 | 7,434,700 | 7,000,000 | 7,052,646 | | (23,527) | | | 3.631 | 3.284 | MON | 21,183 | 258,129 | 05/21/2015. | 07/25/2046. |
| 30265A AN 4 | FREMF MTG TR 2013-K33 B | | | | 1.A FM | 6,928,359 | 106.121 | 7,428,470 | 7,000,000 | 6,968,663 | | 9,984 | | | 3.498 | 3.685 | MON | 20,403 | 248,907 | 06/24/2015. | 08/25/2046. |
| 30291R AA 3 | FREMF MTG TR 2013-K34 B | | | | 1.A FM | 7,165,625 | 106.747 | 7,472,290 | 7,000,000 | 7,050,695 | | (21,161) | | | 3.733 | 3.431 | MON | 21,775 | 265,700 | 02/16/2016. | 09/25/2046. |
| 30292K AN 9 | FREMF MTG TR 2014-K717 B | | | | 1.A FM | 4,045,625 | 101.490 | 4,059,600 | 4,000,000 | 4,008,220 | | (12,377) | | | 3.630 | 3.336 | MON | 12,101 | 147,678 | 02/23/2018. | 11/25/2047. |
| 30286X AN 9 | FREMF MTG TR 2015-K43 B | | | | 1.A FM | 11,038,125 | 109.220 | 10,922,000 | 10,000,000 | 10,958,776 | | (79,349) | | | 3.733 | 1.249 | MON | 31,106 | 94,386 | 09/03/2020. | 02/25/2048. |
| 2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities | | | | | | 88,216,922 | XXX | 90,597,342 | 84,600,000 | 86,635,172 | 0 | (407,011) | 0 | 0 | XXX | XXX | XXX | 246,013 | 2,695,660 | XXX | XXX |
| 3199999. Total - U.S. Special Revenue & Special Assessment Obligations | | | | | | 479,814,728 | XXX | 490,063,449 | 470,785,684 | 475,751,899 | 0 | (1,367,448) | 0 | 0 | XXX | XXX | XXX | 1,336,085 | 11,121,400 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 06747Q B6 3 | BARCLAYS BANK PLC | | C | 2 | 1.F FE | 2,000,000 | 99.298 | 1,985,960 | 2,000,000 | 2,000,000 | | | | | 1.050 | 1.050 | JJ | 8,808 | | 07/28/2020. | 07/31/2023. |
| 10373Q AJ 9 | BP CAPITAL MARKETS AMER INC | | C | 1 | 1.F FE | 1,497,105 | 103.979 | 1,559,685 | 1,500,000 | 1,498,847 | | 856 | | | 3.245 | 3.306 | MN | 7,436 | 48,675 | 12/18/2018. | 05/06/2022. |
| 10373Q BA 7 | BP CAPITAL MARKETS AMER INC | | C | 1 | 1.F FE | 966,610 | 103.433 | 1,034,330 | 1,000,000 | 984,173 | | 8,791 | | | 2.520 | 3.477 | MS | 7,140 | 25,200 | 12/19/2018. | 09/19/2022. |
| 05565Q CP 1 | BP CAPITAL MARKETS PLC | | C | 1 | 1.G FE | 516,025 | 109.825 | 549,125 | 500,000 | 506,050 | | (1,815) | | | 3.814 | 3.401 | FA | 7,469 | 19,070 | 01/13/2015. | 02/10/2024. |
| 278062 AC 8 | EATON CORP PLC | | C | 1 | 2.A FE | 2,986,800 | 104.345 | 3,130,350 | 3,000,000 | 2,995,435 | | 2,388 | | | 2.750 | 2.836 | MN | 13,521 | 82,500 | 03/28/2017. | 11/02/2022. |
| 377372 AH 0 | GLAXOSMITHKLINE CAP INC | | C | 1 | 1.F FE | 983,490 | 105.298 | 1,052,980 | 1,000,000 | 995,323 | | 2,012 | | | 2.800 | 3.020 | MS | 8,011 | 28,000 | 08/20/2014. | 03/18/2023. |
| 377373 AD 7 | GLAXOSMITHKLINE CAP PLC | | C | 1 | 1.F FE | 1,518,815 | 103.425 | 1,551,375 | 1,500,000 | 1,502,979 | | (2,150) | | | 2.850 | 2.701 | MN | 6,294 | 42,750 | 12/05/2012. | 05/08/2022. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 478375 AG 3 | JOHNSON CONTROLS INTERNATIONAL | | C | 2 | 2.B FE | 4,848,816 | 108.467 | 5,157,606 | 4,755,000 | 4,807,052 | | (14,925) | | | 3.625 | 3.268 | JJ | 85,705 | 172,369 | 02/13/2018. | 07/02/2024. |
| 641062 AE 4 | NESTLE HOLDINGS INC | | C | 1 | 1.D FE | 4,971,550 | 112.305 | 5,615,250 | 5,000,000 | 4,979,991 | | 3,814 | | | 3.500 | 3.593 | MS | 47,153 | 175,000 | 09/26/2018. | 09/24/2025. |
| 65557C AS 2 | NORDEA BK AB | | C | | 1.D FE | 1,993,900 | 100.771 | 2,015,420 | 2,000,000 | 1,999,479 | | 1,262 | | | 2.250 | 2.315 | MN | 4,250 | 45,000 | 05/23/2016. | 05/27/2021. |
| 771196 BB 7 | ROCHE HOLDINGS INC | | C | 1 | 1.C FE | 3,029,580 | 101.552 | 3,046,560 | 3,000,000 | 3,003,021 | | (5,105) | | | 2.875 | 2.699 | MS | 22,042 | 86,250 | 06/23/2015. | 09/29/2021. |
| 806854 AH 8 | SCHLUMBERGER INVT SA | | C | 2 | 1.F FE | 996,600 | 108.564 | 1,085,640 | 1,000,000 | 998,878 | | 358 | | | 3.650 | 3.691 | JD | 3,042 | 36,500 | 11/26/2013. | 12/01/2023. |
| 82620K AU 7 | SIEMENS FIN NV | | C | 1 | 1.E FE | 1,498,485 | 112.827 | 1,692,405 | 1,500,000 | 1,499,002 | | 142 | | | 3.400 | 3.412 | MS | 14,875 | 51,000 | 03/07/2017. | 03/16/2027. |
| 90352J AA 1 | UBS GROUP FDG SWITZ AG | | C | 2 | 1.G FE | 999,980 | 104.062 | 1,040,620 | 1,000,000 | 999,992 | | 3 | | | 3.491 | 3.491 | MN | 3,685 | 34,910 | 03/16/2017. | 05/23/2023. |
| 904764 AU 1 | UNILEVER CAP CORP | | C | 1 | 1.E FE | 6,339,020 | 106.643 | 6,398,580 | 6,000,000 | 6,328,181 | | (15,887) | | | 2.000 | 0.997 | JJ | 51,000 | 20,000 | 09/15/2020. | 07/28/2026. |
| 88579Y AY 7 | 3M CO | | | 2 | 1.E FE | 4,569,830 | 111.432 | 4,582,084 | 4,112,000 | 4,537,309 | | (32,521) | | | 2.875 | 1.224 | AO | 24,957 | 59,110 | 06/23/2020. | 10/15/2027. |
| 00037B AF 9 | ABB FIN USA INC | | | 1,2 | 1.G FE | 1,000,860 | 118.024 | 1,180,240 | 1,000,000 | 1,000,656 | | (80) | | | 3.800 | 3.789 | AO | 9,289 | 38,000 | 05/21/2018. | 04/03/2028. |
| 002824 BA 7 | ABBOTT LABS | | | 1 | 1.G FE | 996,810 | 102.692 | 1,026,920 | 1,000,000 | 999,410 | | 476 | | | 2.550 | 2.600 | MS | 7,508 | 25,500 | 03/09/2015. | 03/15/2022. |
| 00724F AC 5 | ADOBE SYS INC | | | 2 | 1.F FE | 6,008,500 | 110.104 | 6,606,240 | 6,000,000 | 6,012,599 | | (3,853) | | | 3.250 | 3.189 | FA | 81,250 | 195,000 | 08/22/2019. | 02/01/2025. |
| 00751Y AC 0 | ADVANCE AUTO PARTS INC | | | 1 | 2.C FE | 3,096,060 | 108.545 | 3,256,350 | 3,000,000 | 3,039,345 | | (12,469) | | | 4.500 | 4.019 | JD | 11,250 | 135,000 | 02/04/2016. | 12/01/2023. |
| 001055 AL 6 | AFLAC INC | | | 1 | 1.G FE | 3,905,070 | 107.820 | 3,994,731 | 3,705,000 | 3,794,293 | | (34,764) | | | 3.625 | 2.606 | JD | 5,969 | 134,306 | 09/20/2017. | 06/15/2023. |
| 009158 AY 2 | AIR PRODS & CHEMS INC | | | 1 | 1.F FE | 4,077,300 | 105.851 | 4,234,040 | 4,000,000 | 4,070,906 | | (6,394) | | | 1.850 | 1.551 | MN | 9,456 | 40,083 | 06/12/2020. | 05/15/2027. |
| 010392 FE 3 | ALABAMA POWER CO | | | 1 | 1.F FE | 1,047,753 | 101.496 | 1,065,708 | 1,050,000 | 1,049,888 | | 261 | | | 3.950 | 3.976 | JD | 3,456 | 41,475 | 05/18/2011. | 06/01/2021. |
| 02079K AA 5 | ALPHABET INC | | | 1 | 1.C FE | 2,088,347 | 101.295 | 1,924,605 | 1,900,000 | 1,914,824 | | (38,219) | | | 3.625 | 1.577 | MN | 8,035 | 68,875 | 04/29/2016. | 05/19/2021. |
| 02079K AJ 6 | ALPHABET INC | | | 1 | 1.C FE | 5,000,000 | 99.943 | 4,997,150 | 5,000,000 | 5,000,000 | | | | | 0.800 | 0.800 | FA | 16,222 | | 08/25/2020. | 08/15/2027. |
| 023135 AZ 9 | AMAZON COM INC | | | 1 | 1.E FE | 1,001,930 | 108.219 | 1,082,190 | 1,000,000 | 1,001,315 | | (356) | | | 2.800 | 2.760 | FA | 10,033 | 28,000 | 04/02/2019. | 08/22/2024. |
| 025816 BM 0 | AMERICAN EXPRESS CO | | | 2 | 2.A FE | 3,010,260 | 103.177 | 3,095,310 | 3,000,000 | 3,003,296 | | (2,131) | | | 2.500 | 2.425 | FA | 31,250 | 75,000 | 08/21/2017. | 08/01/2022. |
| 0258M0 EL 9 | AMERICAN EXPRESS CR CORP | | | 2 | 1.G FE | 987,740 | 114.094 | 1,140,940 | 1,000,000 | 991,761 | | 1,144 | | | 3.300 | 3.446 | MN | 5,317 | 33,000 | 04/27/2017. | 05/03/2027. |
| 02665W DJ 7 | AMERICAN HONDA FINANCE CORP | | | 1 | 1.G FE | 2,991,660 | 107.709 | 3,231,270 | 3,000,000 | 2,992,746 | | 1,086 | | | 2.350 | 2.393 | JJ | 33,879 | 34,858 | 01/08/2020. | 01/08/2027. |
| 02666Q J7 9 | AMERICAN HONDA FINANCE CORP | | | | 1.G FE | 997,360 | 102.497 | 1,024,970 | 1,000,000 | 999,775 | | 302 | | | 3.800 | 3.832 | MS | 10,661 | 38,000 | 09/13/2011. | 09/20/2021. |
| 03076C AF 3 | AMERIPRISE FINANCIAL INC | | | 1 | 1.G FE | 6,205,775 | 110.216 | 6,465,270 | 5,866,000 | 5,998,868 | | (44,952) | | | 4.000 | 3.147 | AO | 49,535 | 234,640 | 11/06/2018. | 10/15/2023. |
| 031162 BV 1 | AMGEN INC | | | 2 | 2.A FE | 5,240,400 | 109.766 | 5,488,300 | 5,000,000 | 5,127,547 | | (35,336) | | | 3.625 | 2.831 | MN | 19,635 | 181,250 | 09/14/2017. | 05/22/2024. |
| 032654 AH 8 | ANALOG DEVICES INC | | | 1 | 2.A FE | 5,010,600 | 105.309 | 5,265,450 | 5,000,000 | 5,003,168 | | (1,397) | | | 2.875 | 2.845 | JD | 11,979 | 143,750 | 04/27/2015. | 06/01/2023. |
| 037833 AK 6 | APPLE INC | | | 1 | 1.B FE | 1,678,264 | 104.896 | 1,804,211 | 1,720,000 | 1,708,366 | | 4,688 | | | 2.400 | 2.704 | MN | 6,651 | 41,280 | 11/22/2013. | 05/03/2023. |
| 037833 BG 4 | APPLE INC | | | 1 | 1.B FE | 500,500 | 111.497 | 557,485 | 500,000 | 500,238 | | (50) | | | 3.200 | 3.188 | MN | 2,133 | 16,000 | 05/13/2015. | 05/13/2025. |
| 037833 BU 3 | APPLE INC | | | 1 | 1.B FE | 1,997,860 | 105.013 | 2,100,260 | 2,000,000 | 1,999,300 | | 312 | | | 2.850 | 2.867 | FA | 20,267 | 57,000 | 02/16/2016. | 02/23/2023. |
| 037833 CM 0 | APPLE INC | | | 1 | 1.B FE | 2,999,850 | 102.276 | 3,068,280 | 3,000,000 | 2,999,965 | | 31 | | | 2.500 | 2.501 | FA | 29,583 | 75,000 | 02/02/2017. | 02/09/2022. |
| 037833 DB 3 | APPLE INC | | | 2 | 1.B FE | 998,880 | 111.842 | 1,118,420 | 1,000,000 | 999,216 | | 105 | | | 2.900 | 2.913 | MS | 8,780 | 29,000 | 09/05/2017. | 09/12/2027. |
| 038222 AL 9 | APPLIED MATERIALS INC | | | 1 | 1.G FE | 5,667,350 | 113.255 | 5,662,750 | 5,000,000 | 5,616,022 | | (51,328) | | | 3.300 | 1.168 | AO | 41,250 | 82,500 | 06/24/2020. | 04/01/2027. |
| 039483 BL 5 | ARCHER DANIELS MIDLAND CO | | | 1 | 1.F FE | 4,605,800 | 109.018 | 5,450,900 | 5,000,000 | 4,709,520 | | 45,845 | | | 2.500 | 3.654 | FA | 48,611 | 125,000 | 09/07/2018. | 08/11/2026. |
| 05348E BA 6 | AVALONBAY CMNTYS INC MTN BE | | | 1 | 1.G FE | 996,540 | 112.007 | 1,120,070 | 1,000,000 | 997,669 | | 322 | | | 3.350 | 3.391 | MN | 4,281 | 33,500 | 05/03/2017. | 05/15/2027. |
| 06051G FS 3 | BANK OF AMERICA CORP | | | | 1.G FE | 5,382,500 | 113.980 | 5,699,000 | 5,000,000 | 5,308,859 | | (62,935) | | | 3.875 | 2.442 | FA | 80,729 | 193,750 | 10/29/2019. | 08/01/2025. |
| 06406R AA 5 | BANK NEW YORK MELLON CORP | | | 2 | 1.F FE | 997,860 | 102.370 | 1,023,700 | 1,000,000 | 999,506 | | 437 | | | 2.600 | 2.646 | FA | 10,400 | 26,000 | 01/31/2017. | 02/07/2022. |
| 06406H CQ 0 | BANK NEW YORK MTN BK ENT | | | 2 | 1.F FE | 548,885 | 116.330 | 581,650 | 500,000 | 538,651 | | (7,548) | | | 3.950 | 2.242 | MN | 2,359 | 19,750 | 08/21/2019. | 11/18/2025. |
| 06406H DA 4 | BANK NEW YORK MTN BK ENT | | | 2 | 1.F FE | 4,873,652 | 109.764 | 5,123,784 | 4,668,000 | 4,667,035 | | 215 | | | 3.000 | 3.005 | FA | 49,403 | 140,040 | 08/25/2016. | 02/24/2025. |
| 07330M AA 5 | BB&T CO | | | 2 | 1.G FE | 5,063,106 | 115.233 | 5,358,335 | 4,650,000 | 4,900,009 | | (39,581) | | | 3.800 | 2.781 | AO | 29,941 | 176,700 | 09/09/2016. | 10/30/2026. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 075887 BK 4 | BECTON DICKINSON & CO. | | | 1 | 2.C FE | 1,965,015 | 104.931 | 2,046,155 | 1,950,000 | 1,954,135 | | (2,058) | | | 3.300 | 3.185 | MS | 21,450 | 64,350 | 04/24/2015. | 03/01/2023. |
| 084670 BC 1 | BERKSHIRE HATHAWAY INC. | | | | 1.C FE | 1,565,520 | 102.131 | 1,531,965 | 1,500,000 | 1,505,694 | | (8,914) | | | 3.750 | 3.130 | FA | 21,250 | 56,250 | 08/08/2013. | 08/15/2021. |
| 084670 BS 6 | BERKSHIRE HATHAWAY INC. | | | 1 | 1.C FE | 2,053,140 | 111.731 | 2,234,620 | 2,000,000 | 2,028,933 | | (5,367) | | | 3.125 | 2.810 | MS | 18,403 | 62,500 | 04/01/2016. | 03/15/2026. |
| 09247X AL 5 | BLACKROCK INC. | | | 1 | 1.D FE | 6,992,321 | 109.840 | 7,359,280 | 6,700,000 | 6,855,651 | | (45,706) | | | 3.500 | 2.740 | MS | 67,093 | 234,500 | 12/04/2017. | 03/18/2024. |
| 09256B AD 9 | BLACKSTONE HOLDINGS FINANCE LLC. | | | 1 | 1.E FE | 5,499,150 | 108.682 | 5,434,100 | 5,000,000 | 5,207,619 | | (93,747) | | | 4.750 | 2.724 | FA | 89,722 | 237,500 | 10/18/2017. | 02/15/2023. |
| 097023 BQ 7 | BOEING CO. | | | 1 | 2.C FE | 1,477,815 | 101.761 | 1,526,415 | 1,500,000 | 1,491,930 | | 3,169 | | | 1.875 | 2.101 | JD | 1,250 | 28,125 | 05/16/2016. | 06/15/2023. |
| 097023 BT 1 | BOEING CO. | | | 1 | 2.C FE | 2,963,700 | 101.680 | 3,050,400 | 3,000,000 | 2,991,214 | | 7,336 | | | 2.125 | 2.381 | MS | 21,250 | 63,750 | 02/14/2017. | 03/01/2022. |
| 110122 AT 5 | BRISTOL MYERS SQUIBB CO. | | | 1 | 1.F FE | 492,170 | 102.635 | 513,175 | 500,000 | 498,641 | | 835 | | | 2.000 | 2.176 | FA | 4,167 | 10,000 | 07/27/2012. | 08/01/2022. |
| 110122 CN 6 | BRISTOL MYERS SQUIBB CO. | | | 1 | 1.F FE | 6,816,840 | 112.513 | 6,750,780 | 6,000,000 | 6,775,300 | | (41,540) | | | 3.200 | 0.707 | JD | 8,533 | 96,000 | 09/17/2020. | 06/15/2026. |
| 110122 CX 4 | BRISTOL MYERS SQUIBB CO. | | | 1 | 1.F FE | 531,040 | 105.355 | 526,775 | 500,000 | 526,133 | | (4,907) | | | 3.550 | 0.317 | FA | 6,706 | | 09/11/2020. | 08/15/2022. |
| 12189L AM 3 | BURLINGTON NORTHERN SANTA FE. | | | 1 | 1.G FE | 512,350 | 105.022 | 525,110 | 500,000 | 503,785 | | (1,861) | | | 3.000 | 2.601 | MS | 4,417 | 15,000 | 03/01/2016. | 03/15/2023. |
| 134429 AY 5 | CAMPBELL SOUP CO. | | | 1 | 2.C FE | 2,858,100 | 103.334 | 3,100,020 | 3,000,000 | 2,967,820 | | 19,464 | | | 2.500 | 3.199 | FA | 31,042 | 75,000 | 11/24/2014. | 08/02/2022. |
| 142339 AG 5 | CARLISLE COS INC. | | | 2 | 2.B FE | 4,925,850 | 109.615 | 5,480,750 | 5,000,000 | 4,954,413 | | 10,612 | | | 3.500 | 3.752 | JD | 14,583 | 175,000 | 03/20/2018. | 12/01/2024. |
| 14912L 7D 7 | CATERPILLAR FINANCIAL SERVICE. | | | 1 | 1.F FE | 1,017,700 | 101.213 | 1,012,130 | 1,000,000 | 1,012,582 | | (5,118) | | | 1.931 | 0.251 | AO | 4,828 | 9,655 | 09/11/2020. | 10/01/2021. |
| 14913R 2G 1 | CATERPILLAR FINANCIAL SERVICE. | | | 1 | 1.F FE | 5,037,350 | 101.036 | 5,051,800 | 5,000,000 | 5,035,831 | | (1,519) | | | 1.100 | 0.989 | MS | 16,347 | | 09/15/2020. | 09/14/2027. |
| 15189X AQ 1 | CENTERPOINT ENERGY HOUSTON. | | | 1 | 1.F FE | 998,840 | 108.128 | 1,081,280 | 1,000,000 | 999,313 | | 112 | | | 2.400 | 2.413 | MS | 8,000 | 24,000 | 08/08/2016. | 09/01/2026. |
| 166764 AH 3 | CHEVRON CORP NEW. | | | 1 | 1.C FE | 5,034,800 | 106.356 | 5,317,800 | 5,000,000 | 5,010,884 | | (4,641) | | | 3.191 | 3.089 | JD | 3,102 | 159,550 | 06/25/2015. | 06/24/2023. |
| 171340 AH 5 | CHURCH & DWIGHT INC. | | | 1 | 2.A FE | 2,966,940 | 104.257 | 3,127,710 | 3,000,000 | 2,991,718 | | 4,538 | | | 2.875 | 3.038 | AO | 21,563 | 86,250 | 02/18/2015. | 10/01/2022. |
| 17252M AN 0 | CINTAS CORP NO 2. | | | 1 | 1.G FE | 5,059,850 | 115.218 | 5,760,900 | 5,000,000 | 5,047,442 | | (6,982) | | | 3.700 | 3.523 | AO | 46,250 | 185,000 | 03/12/2019. | 04/01/2027. |
| 17275R AV 4 | CISCO SYS INC. | | | 1 | 1.E FE | 6,801,760 | 103.998 | 6,759,870 | 6,500,000 | 6,573,858 | | (49,416) | | | 3.000 | 2.203 | JD | 8,667 | 195,000 | 05/04/2016. | 06/15/2022. |
| 17275R AW 2 | CISCO SYS INC. | | | 1 | 1.E FE | 997,330 | 113.224 | 1,132,240 | 1,000,000 | 998,696 | | 266 | | | 3.500 | 3.532 | JD | 1,556 | 35,000 | 06/10/2015. | 06/15/2025. |
| 172967 KG 5 | CITIGROUP INC. | | | | 2.A FE | 4,288,114 | 113.636 | 4,573,849 | 4,025,000 | 4,245,407 | | (40,583) | | | 3.700 | 2.534 | JJ | 69,912 | 148,925 | 12/12/2019. | 01/12/2026. |
| 189054 AU 3 | CLOROX CO DEL. | | | 1 | 1.G FE | 4,259,422 | 110.717 | 4,578,148 | 4,135,000 | 4,197,704 | | (15,740) | | | 3.500 | 3.064 | JD | 6,432 | 144,725 | 11/22/2016. | 12/15/2024. |
| 12572Q AE 5 | CME GROUP INC. | | | 1 | 1.D FE | 3,743,369 | 104.586 | 3,780,784 | 3,615,000 | 3,660,331 | | (25,775) | | | 3.000 | 2.247 | MS | 31,932 | 108,450 | 09/11/2017. | 09/15/2022. |
| 191216 CU 2 | COCA COLA CO. | | | 1 | 1.E FE | 5,128,700 | 103.293 | 5,164,650 | 5,000,000 | 5,119,433 | | (9,267) | | | 1.450 | 1.064 | JD | 6,042 | 42,292 | 06/25/2020. | 06/01/2027. |
| 19416Q EC 0 | COLGATE PALMOLIVE CO. | | | 1 | 1.D FE | 514,500 | 104.127 | 520,635 | 500,000 | 505,244 | | (2,186) | | | 2.100 | 1.640 | MN | 1,750 | 10,500 | 08/25/2016. | 05/01/2023. |
| 20030N BJ 9 | COMCAST CORP | | | 1 | 1.G FE | 1,556,017 | 110.019 | 1,721,797 | 1,565,000 | 1,561,803 | | 935 | | | 3.600 | 3.669 | MS | 18,780 | 56,340 | 02/19/2014. | 03/01/2024. |
| 20030N BN 0 | COMCAST CORP | | | 1 | 1.G FE | 3,371,700 | 111.574 | 3,347,220 | 3,000,000 | 3,348,595 | | (23,105) | | | 3.375 | 0.674 | FA | 38,250 | | 09/15/2020. | 08/15/2025. |
| 20030N BW 0 | COMCAST CORP | | | 1 | 1.G FE | 998,800 | 107.601 | 1,076,010 | 1,000,000 | 999,274 | | 111 | | | 2.350 | 2.363 | JJ | 10,836 | 23,500 | 07/12/2016. | 01/15/2027. |
| 205887 BR 2 | CONAGRA BRANDS INC. | | | 1 | 2.C FE | 1,061,642 | 105.175 | 1,095,923 | 1,042,000 | 1,050,206 | | (3,386) | | | 3.200 | 2.805 | JJ | 14,449 | 39,910 | 11/27/2017. | 01/25/2023. |
| 20826F AA 4 | CONOCOPHILLIPS CO. | | | 2 | 1.F FE | 999,500 | 103.428 | 1,034,280 | 1,000,000 | 999,892 | | 53 | | | 2.400 | 2.406 | JD | 1,067 | 24,000 | 12/21/2012. | 12/15/2022. |
| 22160K AL 9 | COSTCO WHOLESALE CORP | | | 1 | 1.F FE | 3,112,950 | 107.597 | 3,227,910 | 3,000,000 | 3,082,759 | | (24,753) | | | 2.750 | 1.862 | MN | 9,854 | 82,500 | 10/11/2019. | 05/18/2024. |
| 126408 HH 9 | CSX CORP. | | | 1 | 2.A FE | 6,813,180 | 113.028 | 6,781,680 | 6,000,000 | 6,770,940 | | (42,240) | | | 3.250 | 1.090 | JD | 16,250 | 97,500 | 08/25/2020. | 06/01/2027. |
| 231021 AR 7 | CUMMINS INC. | | | 2 | 1.F FE | 1,016,750 | 108.354 | 1,083,540 | 1,000,000 | 1,005,016 | | (1,888) | | | 3.650 | 3.439 | AO | 9,125 | 36,500 | 02/24/2014. | 10/01/2023. |
| 231021 AU 0 | CUMMINS INC. | | | 1 | 1.F FE | 6,820,604 | 100.724 | 6,849,232 | 6,800,000 | 6,819,177 | | (1,427) | | | 0.750 | 0.687 | MS | 17,992 | | 08/26/2020. | 09/01/2025. |
| 244199 BH 7 | DEERE & CO. | | | 2 | 1.F FE | 3,813,390 | 108.991 | 3,814,685 | 3,500,000 | 3,778,727 | | (34,663) | | | 2.750 | 0.820 | AO | 20,319 | 52,135 | 06/19/2020. | 04/15/2025. |
| 24422E TV 1 | DEERE JOHN CAP CORP | | | | 1.F FE | 997,970 | 103.394 | 1,033,940 | 1,000,000 | 999,291 | | 408 | | | 2.150 | 2.193 | MS | 6,749 | 21,500 | 09/05/2017. | 09/08/2022. |
| 24422E VA 4 | DEERE JOHN CAP CORP | | | | 1.F FE | 1,030,120 | 102.423 | 1,024,230 | 1,000,000 | 1,024,886 | | (5,234) | | | 1.950 | 0.230 | JD | 975 | 9,750 | 09/11/2020. | 06/13/2022. |
| 250847 EJ 5 | DETROIT EDISON CO. | | | 2 | 1.F FE | 998,440 | 102.724 | 1,027,240 | 1,000,000 | 999,746 | | 169 | | | 2.650 | 2.668 | JD | 1,178 | 26,500 | 06/19/2012. | 06/15/2022. |
| 254687 FK 7 | DISNEY WALT CO. | | | 1 | 1.G FE | 3,671,775 | 104.288 | 3,862,827 | 3,704,000 | 3,679,419 | | 6,412 | | | 1.750 | 1.938 | FA | 22,147 | 63,740 | 10/21/2019. | 08/30/2024. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 25468P DM 5 | DISNEY WALT CO | | | 1 | 2.A FE | 922,220 | 105.034 | 1,050,340 | 1,000,000 | 949,999 | | 8,161 | | | 1.850 | 2.825 | JJ | 7,760 | 18,500 | 06/22/2017. | 07/30/2026. |
| 25746U DF 3 | DOMINION ENERGY INC. | | | 1 | 2.B FE | 1,662,330 | 113.646 | 1,704,690 | 1,500,000 | 1,649,699 | | (12,631) | | | 3.600 | 1.846 | MS | 15,900 | 26,400 | 06/16/2020. | 03/15/2027. |
| 260543 CJ 0 | DOW CHEM CO. | | | 1 | 2.C FE | 5,179,250 | 109.539 | 5,476,950 | 5,000,000 | 5,082,804 | | (22,104) | | | 3.500 | 2.998 | AO | 43,750 | 175,000 | 05/25/2016. | 10/01/2024. |
| 26138E AS 8 | DR PEPPER SNAPPLE GROUP INC. | | | 2 | 2.B FE | 2,223,399 | 112.075 | 2,447,718 | 2,184,000 | 2,208,336 | | (4,787) | | | 3.400 | 3.141 | MN | 9,488 | 74,256 | 09/28/2017. | 11/15/2025. |
| 26442C AS 3 | DUKE ENERGY CAROLINAS LLC. | | | 1 | 1.F FE | 1,296,854 | 112.072 | 1,456,936 | 1,300,000 | 1,298,035 | | 299 | | | 2.950 | 2.978 | JD | 3,196 | 38,350 | 11/14/2016. | 12/01/2026. |
| 278642 AE 3 | EBAY INC. | | | 1 | 2.A FE | 2,087,436 | 102.926 | 2,187,178 | 2,125,000 | 2,116,446 | | 5,342 | | | 2.600 | 2.870 | JJ | 25,476 | 55,250 | 03/24/2015. | 07/15/2022. |
| 278642 AL 7 | EBAY INC. | | | 1 | 2.A FE | 2,028,580 | 109.237 | 2,184,740 | 2,000,000 | 2,013,588 | | (3,799) | | | 3.450 | 3.233 | FA | 28,750 | 69,000 | 11/08/2016. | 08/01/2024. |
| 532457 BP 2 | ELI LILLY & CO. | | | 1 | 1.F FE | 999,650 | 111.414 | 1,114,140 | 1,000,000 | 999,765 | | 33 | | | 3.100 | 3.104 | MN | 3,961 | 31,000 | 05/04/2017. | 05/15/2027. |
| 291011 BE 3 | EMERSON ELEC CO. | | | 1 | 1.F FE | 1,365,546 | 104.288 | 1,460,032 | 1,400,000 | 1,389,351 | | 4,788 | | | 2.625 | 2.998 | FA | 13,883 | 36,750 | 09/15/2015. | 02/15/2023. |
| 30231G AC 6 | EXXON MOBIL CORP. | | | 2 | 1.C FE | 1,035,840 | 107.861 | 1,078,610 | 1,000,000 | 1,012,739 | | (4,082) | | | 3.176 | 2.725 | MS | 9,352 | 31,760 | 12/12/2014. | 03/15/2024. |
| 30231G BC 5 | EXXON MOBIL CORP. | | | 1 | 1.C FE | 1,007,090 | 105.286 | 1,052,860 | 1,000,000 | 1,005,187 | | (1,403) | | | 2.019 | 1.867 | FA | 7,571 | 20,190 | 08/21/2019. | 08/16/2024. |
| 31428X BF 2 | FEDEX CORP. | | | 1 | 2.B FE | 3,014,040 | 111.719 | 3,351,570 | 3,000,000 | 3,007,724 | | (1,403) | | | 3.250 | 3.194 | AO | 24,375 | 97,500 | 03/21/2016. | 04/01/2026. |
| 316773 CP 3 | FIFTH THIRD BANCORP. | | | 2 | 2.B FE | 5,160,700 | 110.570 | 5,528,500 | 5,000,000 | 5,065,282 | | (20,454) | | | 4.300 | 3.829 | JJ | 98,542 | 215,000 | 12/21/2015. | 01/16/2024. |
| 337915 AA 0 | FIRSTMERIT CORP. | | | | 2.A FE | 2,075,500 | 107.220 | 2,144,400 | 2,000,000 | 2,023,763 | | (10,720) | | | 4.350 | 3.754 | FA | 35,525 | 87,000 | 10/15/2015. | 02/04/2023. |
| 337738 AM 0 | FISERV INC. | | | 2 | 2.B FE | 3,025,950 | 104.625 | 3,138,750 | 3,000,000 | 3,005,362 | | (3,423) | | | 3.500 | 3.377 | AO | 26,250 | 105,000 | 05/28/2014. | 10/01/2022. |
| 337738 AQ 1 | FISERV INC. | | | 1 | 2.B FE | 3,002,580 | 108.920 | 3,267,600 | 3,000,000 | 3,001,454 | | (509) | | | 3.800 | 3.781 | AO | 28,500 | 114,000 | 09/25/2018. | 10/01/2023. |
| 343498 AB 7 | FLOWERS FOODS INC. | | | 1 | 2.B FE | 4,976,650 | 111.472 | 5,573,600 | 5,000,000 | 4,985,500 | | 2,235 | | | 3.500 | 3.556 | AO | 43,750 | 175,000 | 10/24/2016. | 10/01/2026. |
| 34959J AG 3 | FORTIVE CORP. | | | 1 | 2.B FE | 3,791,080 | 111.169 | 4,446,760 | 4,000,000 | 3,847,544 | | 24,597 | | | 3.150 | 3.933 | JD | 5,600 | 126,000 | 08/23/2018. | 06/15/2026. |
| 369550 AU 2 | GENERAL DYNAMICS CORP. | | | 1 | 1.F FE | 988,800 | 103.151 | 1,031,510 | 1,000,000 | 997,693 | | 1,191 | | | 2.250 | 2.377 | MN | 2,875 | 22,500 | 11/21/2012. | 11/15/2022. |
| 37331N AH 4 | GEORGIA-PACIFIC LLC. | | | 1 | 1.G FE | 4,992,450 | 111.129 | 5,556,450 | 5,000,000 | 4,995,078 | | 1,075 | | | 3.600 | 3.626 | MS | 60,000 | 180,000 | 06/27/2018. | 03/01/2025. |
| 375558 AW 3 | GILEAD SCIENCES INC. | | | 1 | 2.A FE | 5,145,550 | 108.993 | 5,449,650 | 5,000,000 | 5,058,444 | | (18,232) | | | 3.700 | 3.288 | AO | 46,250 | 185,000 | 11/24/2015. | 04/01/2024. |
| 38141G RD 8 | GOLDMAN SACHS GROUP INC. | | | | 2.A FE | 3,111,720 | 106.713 | 3,201,390 | 3,000,000 | 3,043,292 | | (20,122) | | | 3.625 | 2.898 | JJ | 48,031 | 108,750 | 06/22/2017. | 01/22/2023. |
| 38141G WC 4 | GOLDMAN SACHS GROUP INC. | | | 1 | 2.A FE | 498,810 | 100.811 | 504,055 | 500,000 | 499,683 | | 232 | | | 3.000 | 3.049 | AO | 2,708 | 15,000 | 01/26/2017. | 04/26/2022. |
| 406216 BD 2 | HALLIBURTON CO. | | | 2 | 2.A FE | 507,805 | 106.850 | 534,250 | 500,000 | 502,147 | | (871) | | | 3.500 | 3.307 | FA | 7,292 | 17,500 | 10/28/2013. | 08/01/2023. |
| 437076 BC 5 | HOME DEPOT INC. | | | 1 | 1.F FE | 5,557,400 | 109.653 | 5,482,650 | 5,000,000 | 5,235,879 | | (78,101) | | | 3.750 | 2.066 | FA | 70,833 | 187,500 | 09/29/2016. | 02/15/2024. |
| 437076 BG 6 | HOME DEPOT INC. | | | 1 | 1.F FE | 996,320 | 103.122 | 1,031,220 | 1,000,000 | 999,199 | | 547 | | | 2.625 | 2.683 | JD | 2,188 | 26,250 | 05/28/2015. | 06/01/2022. |
| 437076 BM 3 | HOME DEPOT INC. | | | 2 | 1.F FE | 1,522,920 | 111.795 | 1,676,925 | 1,500,000 | 1,514,098 | | (2,591) | | | 3.000 | 2.797 | AO | 11,250 | 45,000 | 06/22/2017. | 04/01/2026. |
| 438516 BL 9 | HONEYWELL INTERNATIONAL INC. | | | 1 | 1.F FE | 3,457,830 | 110.388 | 3,863,580 | 3,500,000 | 3,472,991 | | 4,214 | | | 2.500 | 2.644 | MN | 14,583 | 87,500 | 09/26/2017. | 11/01/2026. |
| 452308 AP 4 | ILLINOIS TOOL WORKS INC. | | | 2 | 1.F FE | 2,759,763 | 101.288 | 2,638,552 | 2,605,000 | 2,616,989 | | (25,792) | | | 3.375 | 2.357 | MS | 25,887 | 87,919 | 02/23/2015. | 09/15/2021. |
| 452308 AX 7 | ILLINOIS TOOL WORKS INC. | | | 1 | 1.F FE | 2,527,827 | 110.502 | 2,524,971 | 2,285,000 | 2,509,859 | | (17,968) | | | 2.650 | 0.854 | MN | 7,737 | 30,276 | 07/15/2020. | 11/15/2026. |
| 454889 AS 5 | INDIANA MICHIGAN POWER CO. | | | 1 | 1.G FE | 2,303,300 | 117.420 | 2,348,400 | 2,000,000 | 2,289,519 | | (13,781) | | | 3.850 | 1.685 | MN | 9,839 | 38,500 | 08/21/2020. | 05/15/2028. |
| 458140 AM 2 | INTEL CORP. | | | 1 | 1.E FE | 1,493,595 | 104.730 | 1,570,950 | 1,500,000 | 1,498,610 | | 683 | | | 2.700 | 2.749 | JD | 1,800 | 40,500 | 12/04/2012. | 12/15/2022. |
| 458140 AS 9 | INTEL CORP. | | | 1 | 1.E FE | 1,544,660 | 113.153 | 1,697,295 | 1,500,000 | 1,534,843 | | (7,653) | | | 3.700 | 3.137 | JJ | 23,433 | 55,500 | 08/22/2019. | 07/29/2025. |
| 45866F AA 2 | INTERCONTINENTAL EXCHANGE INC. | | | 1 | 2.A FE | 518,920 | 109.728 | 548,640 | 500,000 | 509,804 | | (3,304) | | | 4.000 | 3.259 | AO | 4,222 | 20,000 | 02/28/2018. | 10/15/2023. |
| 459200 HP 9 | INTERNATIONAL BUSINESS MACHINES. | | | 1 | 1.F FE | 1,495,710 | 108.039 | 1,620,585 | 1,500,000 | 1,498,747 | | 456 | | | 3.375 | 3.409 | FA | 21,094 | 50,625 | 08/08/2013. | 08/01/2023. |
| 459200 JR 3 | INTERNATIONAL BUSINESS MACHINES. | | | 1 | 1.F FE | 994,690 | 112.831 | 1,128,310 | 1,000,000 | 996,570 | | 501 | | | 3.300 | 3.363 | JJ | 14,117 | 33,000 | 01/24/2017. | 01/27/2027. |
| 459200 KH 3 | INTERNATIONAL BUSINESS MACHINES. | | | | 1.F FE | 4,095,800 | 103.859 | 4,154,360 | 4,000,000 | 4,088,631 | | (7,169) | | | 1.700 | 1.327 | MN | 8,689 | 35,511 | 06/22/2020. | 05/15/2027. |
| 478160 BS 2 | JOHNSON & JOHNSON. | | | 1 | 1.A FE | 1,000,000 | 100.094 | 1,000,940 | 1,000,000 | 1,000,000 | | | | | 1.650 | 1.650 | MS | 5,500 | 16,500 | 02/25/2016. | 03/01/2021. |
| 478160 BT 0 | JOHNSON & JOHNSON. | | | 1 | 1.A FE | 514,600 | 103.590 | 517,950 | 500,000 | 504,687 | | (2,288) | | | 2.050 | 1.572 | MS | 3,417 | 10,250 | 07/19/2016. | 03/01/2023. |
| 478160 CP 7 | JOHNSON & JOHNSON. | | | 1 | 1.A FE | 8,102,800 | 100.496 | 8,039,680 | 8,000,000 | 8,098,691 | | (4,109) | | | 0.950 | 0.755 | MS | 26,600 | | 09/21/2020. | 09/01/2027. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 46625H JJ 0 | JPMORGAN CHASE & CO. | | | | 1.G FE | 2,934,840 | 106.880 | 3,206,400 | 3,000,000 | 2,979,787 | | 8,146 | | | 3.375 | 3.679 | MN | 16,875 | 101,250 | 12/18/2014. | 05/01/2023. |
| 46647P BT 2 | JPMORGAN CHASE & CO. | | | 1 | 1.F FE | 5,015,950 | 101.130 | 5,056,500 | 5,000,000 | 5,015,642 | | (308) | | | 1.045 | 0.990 | MN | 6,096 | | 11/18/2020. | 11/19/2026. |
| 485170 AV 6 | KANSAS CITY SOUTHERN | | | 1 | 2.B FE | 3,167,876 | 104.179 | 3,345,188 | 3,211,000 | 3,194,194 | | 6,708 | | | 3.000 | 3.231 | MN | 12,309 | 96,330 | 11/17/2016. | 05/15/2023. |
| 49327M 2K 9 | KEY BANK | | | | 1.G FE | 1,995,260 | 111.287 | 2,225,740 | 2,000,000 | 1,997,715 | | 473 | | | 3.300 | 3.328 | JD | 5,500 | 66,000 | 05/27/2015. | 06/01/2025. |
| 49327M 2S 2 | KEYBANK | | | | 1.G FE | 999,670 | 102.905 | 1,029,050 | 1,000,000 | 999,901 | | 67 | | | 2.400 | 2.407 | JD | 1,467 | 24,000 | 06/06/2017. | 06/09/2022. |
| 49326E ED 1 | KEYCORP | | | | 2.A FE | 3,068,820 | 101.048 | 2,728,296 | 2,700,000 | 2,712,292 | | (52,097) | | | 5.100 | 3.111 | MS | 37,102 | 137,700 | 06/11/2013. | 03/24/2021. |
| 494368 BH 5 | KIMBERLY CLARK CORP. | | | 1 | 1.F FE | 984,740 | 102.474 | 1,024,740 | 1,000,000 | 998,023 | | 1,647 | | | 2.400 | 2.573 | MS | 8,000 | 24,000 | 02/06/2012. | 03/01/2022. |
| 494368 BQ 5 | KIMBERLY CLARK CORP. | | | 1 | 1.F FE | 493,850 | 107.973 | 539,865 | 500,000 | 497,063 | | 656 | | | 2.650 | 2.800 | MS | 4,417 | 13,250 | 10/22/2015. | 03/01/2025. |
| 494368 BY 8 | KIMBERLY CLARK CORP. | | | 1 | 1.F FE | 2,037,926 | 119.862 | 2,037,654 | 1,700,000 | 2,016,540 | | (21,386) | | | 3.950 | 1.358 | MN | 11,192 | 33,575 | 06/16/2020. | 11/01/2028. |
| 539830 BG 3 | LOCKHEED MARTIN CORP. | | | 1 | 1.G FE | 1,793,636 | 105.091 | 1,886,383 | 1,795,000 | 1,794,576 | | 198 | | | 3.100 | 3.112 | JJ | 25,658 | 55,645 | 12/16/2015. | 01/15/2023. |
| 539830 BH 1 | LOCKHEED MARTIN CORP. | | | 1 | 1.G FE | 1,972,720 | 113.590 | 2,271,800 | 2,000,000 | 1,980,999 | | 3,365 | | | 3.550 | 3.759 | JJ | 32,739 | 71,000 | 06/20/2018. | 01/15/2026. |
| 548661 DP 9 | LOWES COS INC. | | | 1 | 2.A FE | 2,452,321 | 112.191 | 2,586,003 | 2,305,000 | 2,441,588 | | (11,101) | | | 3.100 | 2.085 | MN | 11,512 | 51,228 | 06/24/2020. | 05/03/2027. |
| 55279H AK 6 | MANUFACTURER AND TRADERS | | | 2 | 1.F FE | 1,037,630 | 108.775 | 1,087,750 | 1,000,000 | 1,028,523 | | (6,731) | | | 2.900 | 2.155 | FA | 11,681 | 29,000 | 08/22/2019. | 02/06/2025. |
| 571676 AJ 4 | MARS INC DEL. | | | 1 | 1.F FE | 4,502,340 | 100.380 | 4,517,100 | 4,500,000 | 4,502,160 | | (180) | | | 0.875 | 0.866 | JJ | 18,047 | | 07/13/2020. | 07/16/2026. |
| 57636Q AB 0 | MASTERCARD INC. | | | 1 | 1.E FE | 5,176,722 | 109.577 | 5,517,202 | 5,035,000 | 5,104,054 | | (20,042) | | | 3.375 | 2.931 | AO | 42,483 | 169,931 | 05/08/2017. | 04/01/2024. |
| 579780 AJ 6 | MCCORMICK & CO INC. | | | 2 | 2.B FE | 991,380 | 106.897 | 1,068,970 | 1,000,000 | 997,402 | | 912 | | | 3.500 | 3.603 | MS | 11,667 | 35,000 | 08/14/2013. | 09/01/2023. |
| 58013M EY 6 | MCDONALDS CORP | | | 1 | 2.A FE | 6,558,540 | 113.909 | 6,834,540 | 6,000,000 | 6,483,874 | | (43,931) | | | 3.700 | 1.976 | JJ | 93,117 | 111,000 | 08/24/2020. | 01/30/2026. |
| 585055 BS 4 | MEDTRONIC INC. | | | 1 | 1.G FE | 2,313,812 | 112.221 | 2,636,071 | 2,349,000 | 2,324,968 | | 5,179 | | | 3.500 | 3.765 | MS | 24,208 | 85,241 | 10/18/2018. | 03/15/2025. |
| 58933Y AA 3 | MERCK & CO INC | | | 1 | 1.E FE | 4,195,550 | 100.067 | 4,002,680 | 4,000,000 | 3,999,986 | | (31,198) | | | 3.875 | 3.884 | JJ | 71,472 | 155,000 | 07/14/2015. | 01/15/2021. |
| 58933Y AQ 8 | MERCK & CO INC | | | 1 | 1.E FE | 1,002,660 | 102.291 | 1,022,910 | 1,000,000 | 1,000,458 | | (403) | | | 2.350 | 2.308 | FA | 9,204 | 23,500 | 03/27/2015. | 02/10/2022. |
| 59156R BH 0 | METLIFE INC. | | | 1 | 1.G FE | 1,013,940 | 109.908 | 1,099,080 | 1,000,000 | 1,005,162 | | (1,464) | | | 3.600 | 3.432 | AO | 8,100 | 36,000 | 06/03/2014. | 04/10/2024. |
| 594918 AW 4 | MICROSOFT CORP. | | | 2 | 1.A FE | 1,293,604 | 109.217 | 1,419,821 | 1,300,000 | 1,297,867 | | 671 | | | 3.625 | 3.684 | JD | 2,094 | 47,125 | 12/03/2013. | 12/15/2023. |
| 594918 BB 9 | MICROSOFT CORP. | | | 2 | 1.A FE | 997,910 | 108.634 | 1,086,340 | 1,000,000 | 999,072 | | 210 | | | 2.700 | 2.724 | FA | 10,425 | 27,000 | 02/09/2015. | 02/12/2025. |
| 594918 BQ 6 | MICROSOFT CORP. | | | 1 | 1.A FE | 2,492,525 | 104.310 | 2,607,750 | 2,500,000 | 2,497,103 | | 1,073 | | | 2.000 | 2.046 | FA | 19,861 | 50,000 | 08/01/2016. | 08/08/2023. |
| 608190 AJ 3 | MOHAWK INDS INC. | | | 1 | 2.A FE | 3,521,770 | 106.218 | 3,717,630 | 3,500,000 | 3,510,030 | | (5,189) | | | 3.850 | 3.687 | FA | 56,146 | 134,750 | 09/07/2018. | 02/01/2023. |
| 617446 8V 4 | MORGAN STANLEY | | | 1 | 1.F FE | 4,997,700 | 100.744 | 5,037,200 | 5,000,000 | 4,997,723 | | 23 | | | 0.985 | 0.993 | JD | 2,873 | | 12/09/2020. | 12/10/2026. |
| 61747W AF 6 | MORGAN STANLEY | | | 1 | 2.A FE | 995,800 | 100.298 | 1,002,980 | 1,000,000 | 999,963 | | 534 | | | 5.750 | 5.806 | JJ | 24,917 | 57,500 | 01/20/2011. | 01/25/2021. |
| 61945C AC 7 | MOSAIC CO. | | | 1 | 2.C FE | 3,129,480 | 109.146 | 3,274,380 | 3,000,000 | 3,053,464 | | (19,115) | | | 4.250 | 3.533 | MN | 16,292 | 127,500 | 10/18/2016. | 11/15/2023. |
| 637432 NG 6 | NATIONAL RURAL UTILS COOP FIN. | | | 2 | 1.E FE | 5,546,342 | 111.380 | 5,854,133 | 5,256,000 | 5,495,252 | | (49,072) | | | 3.250 | 2.201 | MN | 28,470 | 170,820 | 12/16/2019. | 11/01/2025. |
| 637432 NL 5 | NATIONAL RURAL UTILS COOP FIN. | | | 1 | 1.E FE | 998,050 | 106.958 | 1,069,580 | 1,000,000 | 999,088 | | 277 | | | 2.950 | 2.981 | FA | 11,800 | 29,500 | 01/31/2017. | 02/07/2024. |
| 638612 AK 7 | NATIONWIDE FINANCIAL SERVICES INC. | | | 1 | 2.A FE | 5,270,207 | 101.086 | 4,761,150 | 4,710,000 | 4,732,306 | | (93,260) | | | 5.375 | 3.330 | MS | 67,510 | 253,163 | 09/19/2014. | 03/25/2021. |
| 654106 AC 7 | NIKE INC. | | | 1 | 1.E FE | 4,350,385 | 104.162 | 4,698,748 | 4,511,000 | 4,458,048 | | 21,659 | | | 2.250 | 2.773 | MN | 16,916 | 101,498 | 02/16/2017. | 05/01/2023. |
| 654106 AF 0 | NIKE INC. | | | 1 | 1.E FE | 2,725,560 | 109.369 | 3,281,070 | 3,000,000 | 2,799,885 | | 30,252 | | | 2.375 | 3.655 | MN | 11,875 | 71,250 | 06/22/2018. | 11/01/2026. |
| 666807 BM 3 | NORTHROP GRUMMAN CORP. | | | 1 | 2.B FE | 2,864,040 | 108.766 | 3,262,980 | 3,000,000 | 2,911,385 | | 19,973 | | | 2.930 | 3.724 | JJ | 40,532 | 87,900 | 07/25/2018. | 01/15/2025. |
| 680223 AJ 3 | OLD REP INTL CORP. | | | 1 | 2.B FE | 3,251,460 | 114.012 | 3,420,360 | 3,000,000 | 3,123,853 | | (30,999) | | | 4.875 | 3.662 | AO | 36,562 | 146,250 | 08/17/2016. | 10/01/2024. |
| 68389X AP 0 | ORACLE CORP. | | | 1 | 1.G FE | 1,513,260 | 103.943 | 1,559,145 | 1,500,000 | 1,502,636 | | (1,425) | | | 2.500 | 2.399 | AO | 7,917 | 37,500 | 11/28/2012. | 10/15/2022. |
| 68389X AU 9 | ORACLE CORP. | | | 1 | 1.G FE | 2,141,200 | 109.455 | 2,189,100 | 2,000,000 | 2,061,205 | | (17,774) | | | 3.400 | 2.421 | JJ | 32,678 | 68,000 | 04/18/2016. | 07/08/2024. |
| 68389X BN 4 | ORACLE CORP. | | | | 1.G FE | 3,532,932 | 114.109 | 3,560,201 | 3,120,000 | 3,513,201 | | (19,731) | | | 3.250 | 1.261 | MN | 12,957 | 50,700 | 08/26/2020. | 11/15/2027. |
| 70450Y AD 5 | PAYPAL HOLDINGS INC. | | | 1 | 2.A FE | 5,503,050 | 109.920 | 5,496,000 | 5,000,000 | 5,477,170 | | (25,880) | | | 2.650 | 0.894 | AO | 33,125 | 66,250 | 09/09/2020. | 10/01/2026. |
| 693304 AP 2 | PECO ENERGY CO. | | | 1 | 1.F FE | 518,375 | 103.014 | 515,070 | 500,000 | 515,195 | | (3,180) | | | 2.375 | 0.282 | MS | 3,497 | | 09/11/2020. | 09/15/2022. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 713448 CG 1 | PEPSICO INC | | | 1 | 1.E FE | 419,985 | 105.581 | 475,115 | 450,000 | 442,071 | | 3,456 | | | 2.750 | 3.602 | MS | 4,125 | 12,375 | 11/22/2013. | 03/01/2023. |
| 713448 DN 5 | PEPSICO INC | | | 1 | 1.E FE | 3,023,790 | 109.016 | 3,270,480 | 3,000,000 | 3,019,411 | | (3,299) | | | 2.375 | 2.250 | AO | 16,823 | 71,250 | 08/21/2019. | 10/06/2026. |
| 717081 DH 3 | PFIZER INC | | | 1 | 1.F FE | 991,870 | 106.569 | 1,065,690 | 1,000,000 | 997,491 | | 969 | | | 3.000 | 3.107 | JD | 1,333 | 30,000 | 09/18/2014. | 06/15/2023. |
| 717081 ES 8 | PFIZER INC | | | 1 | 1.F FE | 2,999,850 | 107.881 | 3,236,430 | 3,000,000 | 2,999,902 | | 29 | | | 2.950 | 2.951 | MS | 26,058 | 88,500 | 03/05/2019. | 03/15/2024. |
| 69349L AG 3 | PNC BANK | | | 2 | 1.G FE | 991,260 | 104.175 | 1,041,750 | 1,000,000 | 998,125 | | 983 | | | 2.700 | 2.806 | MN | 4,500 | 27,000 | 05/07/2013. | 11/01/2022. |
| 69353R EF 1 | PNC BANK | | | 2 | 1.F FE | 3,052,496 | 110.171 | 3,144,280 | 2,854,000 | 2,950,553 | | (24,361) | | | 3.300 | 2.352 | AO | 15,959 | 94,182 | 08/25/2016. | 10/30/2024. |
| 69353R EW 4 | PNC BANK | | | | 1.F FE | 3,997,560 | 100.469 | 4,018,760 | 4,000,000 | 3,999,832 | | 505 | | | 2.150 | 2.163 | AO | 14,811 | 86,000 | 04/26/2016. | 04/29/2021. |
| 693506 BQ 9 | PPG INDS INC | | | 1 | 1.G FE | 3,025,050 | 105.928 | 3,177,840 | 3,000,000 | 3,019,295 | | (5,185) | | | 2.400 | 2.210 | FA | 27,200 | 72,000 | 11/21/2019. | 08/15/2024. |
| 74005P BA 1 | PRAXAIR INC | | | 2 | 1.F FE | 1,493,910 | 101.857 | 1,527,855 | 1,500,000 | 1,499,241 | | 658 | | | 2.450 | 2.496 | FA | 13,883 | 36,750 | 02/01/2012. | 02/15/2022. |
| 742718 EQ 8 | PROCTER AND GAMBLE CO | | | 1 | 1.D FE | 501,750 | 101.276 | 506,380 | 500,000 | 500,304 | | (356) | | | 1.700 | 1.627 | MN | 1,369 | 8,500 | 11/02/2016. | 11/03/2021. |
| 743315 AN 3 | PROGRESSIVE CORP OHIO | | | 1 | 1.F FE | 4,585,088 | 102.177 | 4,489,657 | 4,394,000 | 4,412,453 | | (27,936) | | | 3.750 | 3.088 | FA | 58,587 | 164,775 | 04/17/2014. | 08/23/2021. |
| 69362B AY 8 | PSEG PWR LLC | | | 2 | 2.A FE | 514,200 | 101.480 | 507,400 | 500,000 | 500,791 | | (1,681) | | | 4.150 | 3.798 | MS | 6,110 | 20,750 | 09/22/2011. | 09/15/2021. |
| 744448 CL 3 | PUBLIC SERVICE CO COLO | | | 2 | 1.E FE | 996,810 | 108.024 | 1,080,240 | 1,000,000 | 998,494 | | 318 | | | 2.900 | 2.937 | MN | 3,706 | 29,000 | 05/05/2015. | 05/15/2025. |
| 74460D AC 3 | PUBLIC STORAGE | | | 2 | 1.F FE | 1,000,000 | 111.779 | 1,117,790 | 1,000,000 | 1,000,000 | | | | | 3.094 | 3.094 | MS | 9,110 | 30,940 | 09/13/2017. | 09/15/2027. |
| 74456Q BK 1 | PUBLIC SERVICE ELECTRIC GAS CO | | | 2 | 1.F FE | 995,200 | 108.201 | 1,082,010 | 1,000,000 | 997,969 | | 486 | | | 3.050 | 3.106 | MN | 3,897 | 30,500 | 11/04/2014. | 11/15/2024. |
| 74456Q BL 9 | PUBLIC SERVICE ELECTRIC GAS CO | | | 2 | 1.F FE | 998,970 | 109.378 | 1,093,780 | 1,000,000 | 999,513 | | 103 | | | 3.000 | 3.012 | MN | 3,833 | 30,000 | 05/06/2015. | 05/15/2025. |
| 747525 AT 0 | QUALCOMM INC | | | 1 | 1.G FE | 4,190,587 | 107.691 | 4,469,177 | 4,150,000 | 4,170,791 | | (6,094) | | | 2.900 | 2.736 | MN | 13,706 | 120,350 | 08/24/2017. | 05/20/2024. |
| 74834L AX 8 | QUEST DIAGNOSTICS INC | | | 1 | 2.B FE | 2,962,080 | 111.171 | 3,335,130 | 3,000,000 | 2,972,568 | | 5,854 | | | 3.500 | 3.735 | MS | 26,542 | 105,000 | 03/06/2019. | 03/30/2025. |
| 751212 AC 5 | RALPH LAUREN CORP | | | 1 | 1.G FE | 990,000 | 112.399 | 1,123,990 | 1,000,000 | 992,973 | | 1,335 | | | 3.750 | 3.915 | MS | 11,042 | 37,500 | 09/19/2018. | 09/15/2025. |
| 755111 BY 6 | RAYTHEON CO | | | 1 | 1.G FE | 4,115,818 | 108.631 | 4,530,999 | 4,171,000 | 4,136,659 | | 7,985 | | | 3.150 | 3.374 | JD | 5,839 | 131,386 | 04/25/2018. | 12/15/2024. |
| 774341 AJ 0 | ROCKWELL COLLINS INC | | | 1,2 | 1.G FE | 3,906,320 | 108.009 | 4,320,360 | 4,000,000 | 3,947,487 | | 15,173 | | | 3.200 | 3.637 | MS | 37,689 | 128,000 | 03/12/2018. | 03/15/2024. |
| 776743 AF 3 | ROPER TECHNOLOGIES INC | | | 1 | 2.A FE | 6,014,000 | 119.273 | 5,963,650 | 5,000,000 | 5,975,884 | | (38,116) | | | 4.200 | 1.431 | MS | 61,833 | 105,000 | 09/10/2020. | 09/15/2028. |
| 79466L AE 4 | SALESFORCE COM INC | | | 1 | 1.F FE | 509,155 | 106.531 | 532,655 | 500,000 | 505,138 | | (2,239) | | | 3.250 | 2.764 | AO | 3,611 | 16,250 | 03/08/2019. | 04/11/2023. |
| 808513 AL 9 | SCHWAB CHARLES CORP NEW | | | 1 | 1.F FE | 2,675,900 | 109.327 | 2,913,565 | 2,665,000 | 2,670,245 | | (1,237) | | | 3.000 | 2.947 | MS | 24,651 | 79,950 | 03/01/2016. | 03/10/2025. |
| 808513 AU 9 | SCHWAB CHARLES CORP NEW | | | 1 | 1.F FE | 1,005,920 | 113.244 | 1,132,440 | 1,000,000 | 1,004,274 | | (554) | | | 3.200 | 3.130 | JJ | 13,867 | 32,000 | 12/07/2017. | 01/25/2028. |
| 828807 CN 5 | SIMON PPTY GROUP LP | | | 2 | 1.G FE | 1,551,165 | 104.301 | 1,632,311 | 1,565,000 | 1,561,817 | | 1,462 | | | 2.750 | 2.851 | FA | 17,932 | 43,037 | 12/19/2012. | 02/01/2023. |
| 828807 DC 8 | SIMON PPTY GROUP LP | | | 2 | 1.G FE | 1,007,510 | 111.070 | 1,110,700 | 1,000,000 | 1,005,132 | | (703) | | | 3.375 | 3.286 | JD | 1,500 | 33,750 | 06/22/2017. | 06/15/2027. |
| 828807 DE 4 | SIMON PPTY GROUP LP | | | 1 | 1.G FE | 2,690,750 | 111.752 | 2,793,800 | 2,500,000 | 2,500,000 | | (190,750) | | | 3.375 | 3.375 | JD | 7,031 | 84,375 | 02/05/2020. | 12/01/2027. |
| 832696 AH 1 | SMUCKER J M CO | | | 1 | 2.B FE | 3,010,879 | 103.027 | 3,090,810 | 3,000,000 | 3,002,076 | | (1,666) | | | 3.000 | 2.941 | MS | 26,500 | 90,000 | 05/08/2015. | 03/15/2022. |
| 855244 AJ 8 | STARBUCKS CORP | | | 1 | 2.A FE | 7,167,370 | 100.122 | 7,008,540 | 7,000,000 | 7,000,312 | | (37,055) | | | 2.100 | 1.565 | FA | 60,025 | 147,000 | 05/11/2016. | 02/04/2021. |
| 855244 AP 4 | STARBUCKS CORP | | | 1 | 2.A FE | 498,865 | 114.617 | 573,085 | 500,000 | 499,138 | | 104 | | | 3.500 | 3.527 | MS | 5,833 | 17,500 | 04/16/2018. | 03/01/2028. |
| 857477 AN 3 | STATE STR CORP | | | | 1.F FE | 998,980 | 110.959 | 1,109,590 | 1,000,000 | 999,556 | | 103 | | | 3.300 | 3.312 | JD | 1,375 | 33,000 | 12/10/2014. | 12/16/2024. |
| 857477 AZ 6 | STATE STR CORP | | | 2 | 1.F FE | 2,017,340 | 103.126 | 2,062,520 | 2,000,000 | 2,005,069 | | (3,587) | | | 2.653 | 2.464 | MN | 6,780 | 53,060 | 06/21/2017. | 05/15/2023. |
| 857477 AL 7 | STATE STREET CORP | | | | 1.G FE | 2,573,130 | 106.333 | 2,817,824 | 2,650,000 | 2,628,308 | | 8,575 | | | 3.100 | 3.464 | MN | 10,497 | 82,150 | 11/22/2013. | 05/15/2023. |
| 863667 AH 4 | STRYKER CORP | | | 1 | 2.A FE | 4,894,150 | 111.557 | 5,577,850 | 5,000,000 | 4,927,719 | | 13,416 | | | 3.375 | 3.704 | MN | 28,125 | 168,750 | 06/04/2018. | 11/01/2025. |
| 867914 BS 1 | SUNTRUST BKS INC | | | 1 | 1.G FE | 2,996,160 | 113.236 | 3,397,080 | 3,000,000 | 2,997,504 | | 517 | | | 4.000 | 4.021 | MN | 20,000 | 120,000 | 04/24/2018. | 05/01/2025. |
| 871829 AQ 0 | SYSCO CORP | | | 1 | 2.C FE | 987,220 | 103.061 | 1,030,610 | 1,000,000 | 997,930 | | 1,383 | | | 2.600 | 2.747 | JD | 1,372 | 26,000 | 06/06/2012. | 06/12/2022. |
| 87612E AZ 9 | TARGET CORP | | | 1 | 1.G FE | 1,057,810 | 102.764 | 1,027,640 | 1,000,000 | 1,010,833 | | (10,232) | | | 2.900 | 1.843 | JJ | 13,372 | 29,000 | 04/01/2016. | 01/15/2022. |
| 87612E BL 9 | TARGET CORP | | | 1 | 1.F FE | 1,069,000 | 107.046 | 1,070,460 | 1,000,000 | 1,068,112 | | (888) | | | 2.250 | 0.607 | AO | 4,750 | | 12/11/2020. | 04/15/2025. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes 3 | Codes 4 | Codes 5 | 6 | 7 | Fair Value 8 | Fair Value 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | Interest 16 | 17 | 18 | 19 | 20 | Dates 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 87236Y AF 5 | TD AMERITRADE HOLDINGS CORP. | | | 1 | 1.F FE | 3,343,099 | 112.050 | 3,588,961 | 3,203,000 | 3,323,081 | | (17,446) | | | 3.300 | 2.645 | AO | 26,425 | 105,699 | 11/07/2019. | 04/01/2027. |
| 87236Y AH 1 | TD AMERITRADE HOLDINGS CORP. | | | 1 | 1.F FE | 1,022,660 | 109.787 | 1,097,870 | 1,000,000 | 1,014,702 | | (4,336) | | | 3.750 | 3.258 | AO | 9,375 | 37,500 | 02/21/2019. | 04/01/2024. |
| 882508 BH 6 | TEXAS INSTRS INC. | | | 1 | 1.E FE | 1,026,780 | 103.707 | 1,037,070 | 1,000,000 | 1,023,659 | | (3,121) | | | 1.375 | 0.789 | MS | 4,163 | 6,875 | 06/12/2020. | 03/12/2025. |
| 872540 AP 4 | TJX COS INC. | | | 2 | 1.F FE | 3,371,585 | 104.603 | 3,661,105 | 3,500,000 | 3,457,402 | | 17,059 | | | 2.500 | 3.035 | MN | 11,180 | 87,500 | 08/19/2015. | 05/15/2023. |
| 89233P 5T 9 | TOYOTA MOTOR CREDIT CORP. | | | 1 | 1.E FE | 2,150,000 | 103.143 | 2,062,860 | 2,000,000 | 2,028,184 | | (26,821) | | | 3.300 | 1.913 | JJ | 30,983 | 66,000 | 04/18/2016. | 01/12/2022. |
| 07330N AT 2 | TRUIST FINANCIAL CORP. | | | 2 | 1.F FE | 1,058,780 | 105.983 | 1,059,830 | 1,000,000 | 1,057,954 | | (826) | | | 2.150 | 0.623 | JD | 1,493 | | 12/11/2020. | 12/06/2024. |
| 91159H HC 7 | U S BANCORP MTNS BK ENT. | | | 2 | 1.E FE | 1,539,307 | 103.062 | 1,597,461 | 1,550,000 | 1,548,284 | | 1,373 | | | 3.000 | 3.094 | MS | 13,692 | 46,500 | 11/20/2013. | 03/15/2022. |
| 91159H HK 9 | U S BANCORP MTNS BK ENT. | | | 2 | 1.G FE | 3,622,570 | 110.594 | 3,870,790 | 3,500,000 | 3,556,379 | | (14,522) | | | 3.600 | 3.125 | MS | 38,500 | 126,000 | 03/01/2016. | 09/11/2024. |
| 907818 DY 1 | UNION PAC CORP. | | | 2 | 2.A FE | 996,690 | 109.242 | 1,092,420 | 1,000,000 | 998,584 | | 323 | | | 3.250 | 3.288 | JJ | 14,986 | 32,500 | 08/07/2014. | 01/15/2025. |
| 907818 EY 0 | UNION PAC CORP. | | | 1 | 2.A FE | 5,952,000 | 118.720 | 5,936,000 | 5,000,000 | 5,920,713 | | (31,287) | | | 3.950 | 1.342 | MS | 60,896 | | 09/25/2020. | 09/10/2028. |
| 911312 AQ 9 | UNITED PARCEL SERVICE INC. | | | 1 | 1.G FE | 1,498,170 | 103.726 | 1,555,890 | 1,500,000 | 1,499,579 | | 232 | | | 2.450 | 2.466 | AO | 9,187 | 36,750 | 03/03/2017. | 10/01/2022. |
| 911312 AY 2 | UNITED PARCEL SERVICE INC. | | | 1 | 1.G FE | 499,820 | 109.155 | 545,775 | 500,000 | 499,890 | | 17 | | | 2.400 | 2.404 | MN | 1,533 | 12,000 | 10/19/2016. | 11/15/2026. |
| 913017 CR 8 | UNITED TECHNOLOGIES CORP. | | | 1 | 2.A FE | 1,000,000 | 112.166 | 1,121,660 | 1,000,000 | 1,000,000 | | | | | 3.125 | 3.125 | MN | 4,948 | 31,250 | 05/01/2017. | 05/04/2027. |
| 90331H MS 9 | US BK NATL ASSN MINNEAPOLIS. | | | 2 | 1.D FE | 996,630 | 108.834 | 1,088,340 | 1,000,000 | 998,514 | | 340 | | | 2.800 | 2.839 | JJ | 11,978 | 28,000 | 01/22/2015. | 01/27/2025. |
| 90327Q CY 3 | USAA CAP CORP. | | | 1 | 1.B FE | 998,910 | 100.724 | 1,007,240 | 1,000,000 | 999,905 | | 224 | | | 2.000 | 2.023 | JD | 1,667 | 20,000 | 05/23/2016. | 06/01/2021. |
| 92343V BR 4 | VERIZON COMMUNICATIONS INC. | | | 1 | 2.A FE | 3,358,800 | 112.684 | 3,380,520 | 3,000,000 | 3,163,928 | | (57,270) | | | 5.150 | 3.032 | MS | 45,492 | 154,500 | 06/19/2017. | 09/15/2023. |
| 92826C AC 6 | VISA INC. | | | 1 | 1.D FE | 515,250 | 104.642 | 523,210 | 500,000 | 504,346 | | (2,356) | | | 2.800 | 2.301 | JD | 661 | 14,000 | 03/01/2016. | 12/14/2022. |
| 92826C AL 6 | VISA INC. | | | 1 | 1.D FE | 8,474,320 | 106.432 | 8,514,560 | 8,000,000 | 8,469,765 | | (4,555) | | | 1.900 | 0.912 | AO | 32,089 | | 12/09/2020. | 04/15/2027. |
| 931142 EE 9 | WALMART INC. | | | 1 | 1.C FE | 11,915,200 | 117.785 | 11,778,500 | 10,000,000 | 11,847,621 | | (67,579) | | | 3.700 | 1.043 | JD | 5,139 | 185,000 | 09/22/2020. | 06/26/2028. |
| 94106L BE 8 | WASTE MGMT INC. | | | 1 | 2.A FE | 1,699,740 | 112.902 | 1,716,110 | 1,520,000 | 1,686,837 | | (12,903) | | | 3.150 | 1.408 | MN | 6,118 | 23,940 | 06/17/2020. | 11/15/2027. |
| 94974B EV 8 | WELLS FARGO CO | | | | 2.A FE | 997,930 | 101.056 | 1,010,560 | 1,000,000 | 999,936 | | 249 | | | 4.600 | 4.626 | AO | 11,500 | 46,000 | 03/22/2011. | 04/01/2021. |
| 94974B FC 9 | WELLS FARGO CO | | | | 2.A FE | 517,000 | 103.676 | 518,380 | 500,000 | 504,125 | | (3,371) | | | 3.500 | 2.789 | MS | 5,493 | 17,500 | 01/09/2017. | 03/08/2022. |
| 94974B GA 2 | WELLS FARGO CO | | | | 2.A FE | 997,300 | 109.521 | 1,095,210 | 1,000,000 | 998,900 | | 276 | | | 3.300 | 3.332 | MS | 10,267 | 33,000 | 09/02/2014. | 09/09/2024. |
| 94974B GL 8 | WELLS FARGO CO | | | | 2.B FE | 1,058,840 | 117.178 | 1,171,780 | 1,000,000 | 1,040,628 | | (5,401) | | | 4.300 | 3.599 | JJ | 18,992 | 43,000 | 06/22/2017. | 07/22/2027. |
| 96332H CE 7 | WHIRLPOOL CORP | | | 1 | 2.B FE | 3,272,850 | 105.775 | 3,173,250 | 3,000,000 | 3,056,743 | | (38,472) | | | 4.700 | 3.323 | JD | 11,750 | 141,000 | 11/25/2014. | 06/01/2022. |
| 98419M AJ 9 | XYLEM INC. | | | 1 | 2.B FE | 2,838,330 | 112.419 | 3,372,570 | 3,000,000 | 2,881,932 | | 17,629 | | | 3.250 | 4.013 | MN | 16,250 | 97,500 | 06/13/2018. | 11/01/2026. |
| 064149 C8 8 | BANK NOVA SCOTIA HALIFAX | | C | | 1.E FE | 1,006,880 | 100.092 | 1,000,920 | 1,000,000 | 1,000,029 | | (844) | | | 4.375 | 4.288 | JJ | 20,417 | 43,750 | 04/20/2011. | 01/13/2021. |
| 559222 AQ 7 | MAGNA INTERNATIONAL INC. | | C | 1 | 1.G FE | 3,039,180 | 109.557 | 3,286,710 | 3,000,000 | 3,018,433 | | (5,350) | | | 3.625 | 3.421 | JD | 4,833 | 108,750 | 12/01/2016. | 06/15/2024. |
| 78012K ZG 5 | ROYAL BANK OF CANADA | | C | | 1.C FE | 1,299,701 | 102.738 | 1,335,594 | 1,300,000 | 1,299,909 | | 82 | | | 2.750 | 2.757 | FA | 14,896 | 35,750 | 01/25/2017. | 02/01/2022. |
| 78013X W2 0 | ROYAL BANK OF CANADA | | C | | 1.F FE | 1,020,140 | 109.032 | 1,090,320 | 1,000,000 | 1,012,287 | | (4,187) | | | 3.700 | 3.231 | AO | 8,839 | 37,000 | 02/06/2019. | 10/05/2023. |
| 3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 617,364,760 | XXX | 645,245,310 | 598,325,000 | 611,834,511 | 0 | (1,927,302) | 0 | 0 | XXX | XXX | XXX | 4,516,903 | 15,957,525 | XXX | XXX |
| 3899999. Total - Industrial & Miscellaneous (Unaffiliated) | | | | | | 617,364,760 | XXX | 645,245,310 | 598,325,000 | 611,834,511 | 0 | (1,927,302) | 0 | 0 | XXX | XXX | XXX | 4,516,903 | 15,957,525 | XXX | XXX |
| **Totals** | | | | | | | | | | | | | | | | | | | | | |
| 7699999. Total - Issuer Obligations | | | | | | 871,383,425 | XXX | 906,036,288 | 850,165,000 | 864,831,500 | 0 | (2,120,121) | 0 | 0 | XXX | XXX | XXX | 5,297,364 | 19,295,513 | XXX | XXX |
| 7799999. Total - Residential Mortgage-Backed Securities | | | | | | 242,899,886 | XXX | 247,049,749 | 238,654,371 | 241,114,312 | 0 | (911,189) | 0 | 0 | XXX | XXX | XXX | 565,173 | 6,687,974 | XXX | XXX |
| 7899999. Total - Commercial Mortgage-Backed Securities | | | | | | 88,216,922 | XXX | 90,597,342 | 84,600,000 | 86,635,172 | 0 | (407,011) | 0 | 0 | XXX | XXX | XXX | 246,013 | 2,695,660 | XXX | XXX |
| 8399999. Grand Total - Bonds | | | | | | 1,202,500,233 | XXX | 1,243,683,379 | 1,173,419,371 | 1,192,580,984 | 0 | (3,438,321) | 0 | 0 | XXX | XXX | XXX | 6,108,550 | 28,679,147 | XXX | XXX |

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 585,943,333 1B 9,206,990 1C 36,629,372 1D 34,673,625 1E 68,215,769 1F 148,749,049 1G 119,432,084

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |

| | | | | | |
|---|---|---|---|---|---|
| 2A | .....107,388,767 | 2B | .....59,713,147 | 2C | .....22,628,848 |
| 3A | .....0 | 3B | .....0 | 3C | .....0 |
| 4A | .....0 | 4B | .....0 | 4C | .....0 |
| 5A | .....0 | 5B | .....0 | 5C | .....0 |
| 6 | .....0 | | | | |

# SCHEDULE D - PART 2 - SECTION 1

## Showing all PREFERRED STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes 3 | Codes 4 | 5 | 6 | 7 | 8 | Fair Value 9 | Fair Value 10 | 11 | Dividends 12 | Dividends 13 | Dividends 14 | Change in Book/Adjusted Carrying Value 15 | Change in Book/Adjusted Carrying Value 16 | Change in Book/Adjusted Carrying Value 17 | Change in Book/Adjusted Carrying Value 18 | Change in Book/Adjusted Carrying Value 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | Foreign | 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 Administrative Symbol | Date Acquired |
| **Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred** | | | | | | | | | | | | | | | | | | | | |
| G05384 20 4 | ASPEN INSURANCE HOLDINGS LTD. | | C | 20,000.000 | | 26.260 | 525,200 | 26.260 | 525,200 | 507,641 | 3,516 | 3,516 | | 17,559 | | | 17,559 | | 3.A FE | 12/16/2020. |
| 04686J 20 0 | ATHENE HOLDING LTD. | | C | 15,000.000 | | 26.950 | 404,250 | 26.950 | 404,250 | 379,920 | | 5,273 | | 24,329 | | | 24,329 | | 2.C FE | 09/18/2020. |
| 04686J 40 8 | ATHENE HOLDING LTD. | | C | 5,000.000 | | 25.240 | 126,200 | 25.240 | 126,200 | 124,850 | | | | 1,350 | | | 1,350 | | 2.D FE | 12/15/2020. |
| 11272B 10 3 | BROOKFIELD FIN I UK PLC. | | C | 20,000.000 | | 25.890 | 517,800 | 25.890 | 517,800 | 499,800 | | | | 18,000 | | | 18,000 | | 2. FE | 11/18/2020. |
| G16252 26 7 | BROOKFIELD INFRASTUCTURE PARTNERS LP. | | C | 20,000.000 | | 26.660 | 533,200 | 26.660 | 533,200 | 505,804 | | 5,979 | | 27,396 | | | 27,396 | | | 09/17/2020. |
| 060505 58 3 | BANK OF AMERICA CORPORATION. | | | 10,000.000 | | 24.990 | 249,900 | 24.990 | 249,900 | 249,854 | | | | 46 | | | 46 | | 2.C FE | 12/14/2020. |
| 06055H 40 0 | BANK OF AMERICA CORPORATION. | | | 20,000.000 | | 26.550 | 531,000 | 26.550 | 531,000 | 499,100 | | | | 31,900 | | | 31,900 | | 2.C FE | 10/28/2020. |
| 174610 40 2 | CITIZENS FINANCIAL GROUP INC. | | | 15,000.000 | | 26.730 | 400,950 | 26.730 | 400,950 | 365,294 | 4,687 | 4,687 | | 35,656 | | | 35,656 | | 3.A FE | 07/23/2020. |
| 29452E 20 0 | EQUITABLE HOLDINGS INC. | | | 20,000.000 | | 26.640 | 532,800 | 26.640 | 532,800 | 498,338 | | 10,664 | | 34,462 | | | 34,462 | | 3. FE | 09/03/2020. |
| 38144X 60 9 | GOLDMAN SACHS GROUP INC. | | | 20,000.000 | | 25.170 | 503,400 | 25.170 | 503,400 | 500,398 | | | | 3,002 | | | 3,002 | | 3.A FE | 12/22/2020. |
| 43010E 50 3 | HIGHLAND INCOME FD. | | | 20,000.000 | | 26.240 | 524,800 | 26.240 | 524,800 | 515,475 | | 4,883 | | 9,325 | | | 9,325 | | 1.E FE | 12/28/2020. |
| 61747S 50 4 | MORGAN STANLEY. | | | 20,000.000 | | 24.950 | 499,000 | 24.950 | 499,000 | 500,578 | 5,111 | | | (1,578) | | | (1,578) | | 2.C FE | 12/11/2020. |
| 76882G 20 6 | RIVERNORTH DOUBLELINE STRATEGIC. | | | 20,000.000 | | 24.980 | 499,600 | 24.980 | 499,600 | 499,156 | | 1,002 | | 444 | | | 444 | | | 12/14/2020. |
| 82669G 20 3 | SIGNATURE BANK NEW YORK N Y. | | | 15,000.000 | | 25.650 | 384,750 | 25.650 | 384,750 | 373,500 | | | | 11,250 | | | 11,250 | | 3.A FE | 12/11/2020. |
| 89832Q 69 5 | TRUIST FINANCIAL CORP. | | | 22,000.000 | | 27.670 | 608,740 | 27.670 | 608,740 | 556,734 | | 8,563 | | 52,006 | | | 52,006 | | 2.B FE | 08/05/2020. |
| 902973 73 4 | US BANCORP. | | | 20,000.000 | | 25.230 | 504,600 | 25.230 | 504,600 | 500,000 | 4,063 | | | 4,600 | | | 4,600 | | 2.A FE | 10/20/2020. |
| 94988U 15 1 | WELLS FARGO CO NEW. | | | 20,000.000 | | 26.420 | 528,400 | 26.420 | 528,400 | 499,328 | | 5,938 | | 29,072 | | | 29,072 | | 2.B FE | 09/14/2020. |
| 8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | | 7,874,590 | XXX | 7,874,590 | 7,575,770 | 17,377 | 50,505 | 0 | 298,819 | 0 | 0 | 298,819 | 0 | XXX | XXX |
| **Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred** | | | | | | | | | | | | | | | | | | | | |
| 008252 84 3 | AFFILIATED MANAGERS GROUP INC. | | | 20,000.000 | 24.97 | | 499,400 | 26.370 | 527,400 | 499,400 | | 6,399 | | | | | 0 | | 2. FE | 09/18/2020. |
| 084423 88 8 | BERKLEY W R CORP. | | | 15,000.000 | 25.00 | | 375,000 | 26.280 | 394,200 | 375,000 | | 4,383 | | | | | 0 | | 2. FE | 09/16/2020. |
| 25746U 84 4 | DOMINION ENERGY INC. | | | 2,233.000 | 25.80 | | 57,679 | 26.180 | 58,460 | 57,679 | | | | | | | 0 | | 2.C FE | 12/11/2020. |
| 233331 82 6 | DTE ENERGY CO. | | | 21,000.000 | 25.00 | | 525,000 | 27.140 | 569,940 | 525,000 | 6,635 | | | | | | 0 | | 2. FE | 09/22/2020. |
| 524901 60 0 | LEGG MASON INC. | | | 3,788.000 | 25.25 | | 95,675 | 25.610 | 97,011 | 95,675 | | 2,581 | | | | | 0 | | 2.A FE | 08/12/2020. |
| 744320 88 8 | PRUDENTIAL FINANCIAL INC. | | | 20,000.000 | 25.00 | | 500,000 | 26.480 | 529,600 | 500,000 | | 5,730 | | | | | 0 | | 2. FE | 08/18/2020. |
| 842587 88 3 | SOUTHERN CO. | | | 15,000.000 | 25.00 | | 375,000 | 26.920 | 403,800 | 375,000 | | | | | | | 0 | | 2. FE | 09/15/2020. |
| 8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | | 2,427,754 | XXX | 2,580,411 | 2,427,754 | 6,635 | 19,093 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 8999999. Total - Preferred Stocks | | | | | | | 10,302,344 | XXX | 10,455,001 | 10,003,524 | 24,012 | 69,598 | 0 | 298,819 | 0 | 0 | 298,819 | 0 | XXX | XXX |

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

| | | | | | | |
|---|---|---|---|---|---|---|
| 1A 0 | 1B 0 | 1C 0 | 1D 0 | 1E 524,800 | 1F 0 | 1G 0 |
| 2A 600,275 | 2B 1,137,140 | 2C 1,741,829 | | | | |
| 3A 1,814,300 | 3B 0 | 3C 0 | | | | |
| 4A 0 | 4B 0 | 4C 0 | | | | |
| 5A 0 | 5B 0 | 5C 0 | | | | |
| 6 0 | | | | | | |

# SCHEDULE D - PART 2 - SECTION 2

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

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| 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 |
| **Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded** | | | | | | | | | | | | | | | | | |
| G1151C 10 1 | ACCENTURE PLC IRELAND | | C | 7,900.000 | 2,063,559 | 261.210 | 2,063,559 | 1,076,796 | | 17,919 | | 410,976 | | 410,976 | | 09/30/2020. | |
| M0854Q 10 5 | ALLOT COMMUNICATIONS LTD | | C | 7,890.000 | 83,003 | 10.520 | 83,003 | 39,828 | | | | 15,938 | | 15,938 | | 06/28/2017. | |
| G29183 10 3 | EATON CORP PLC | | C | 21,950.000 | 2,637,073 | 120.140 | 2,637,073 | 1,688,143 | | 42,322 | | 560,379 | | 560,379 | | 09/21/2020. | |
| G5960L 10 3 | MEDTRONIC PLC | | C | 20,880.000 | 2,445,883 | 117.140 | 2,445,883 | 1,780,519 | 12,110 | 28,321 | | 163,203 | | 163,203 | | 09/30/2020. | |
| 641069 40 6 | NESTLE S A | | C | 30,200.000 | 3,562,030 | 117.948 | 3,562,030 | 2,674,788 | | 45,402 | | 266,449 | | 266,449 | | 10/19/2020. | |
| G6518L 10 8 | NIELSEN HLDGS PLC | | C | 4,390.000 | 91,619 | 20.870 | 91,619 | 92,964 | | | | (1,344) | | (1,344) | | 12/29/2020. | |
| G6564A 10 5 | NOMAD HLDGS LTD | | C | 9,626.000 | 244,693 | 25.420 | 244,693 | 141,540 | | | | 52,724 | | 52,724 | | 06/10/2020. | |
| G7S00T 10 4 | PENTAIR PLC | | C | 2,372.000 | 125,929 | 53.090 | 125,929 | 92,793 | | 1,803 | | 17,126 | | 17,126 | | 07/26/2019. | |
| 68235B 10 9 | 180 DEGREE CAP CORP | | | 135,448.000 | 300,695 | 2.220 | 300,695 | 194,236 | | | | 17,220 | | 17,220 | | 11/09/2020. | |
| 00287Y 10 9 | ABBVIE INC | | | 26,800.000 | 2,871,620 | 107.150 | 2,871,620 | 2,509,262 | | 61,030 | | 362,358 | | 362,358 | | 12/10/2020. | |
| 003881 30 7 | ACACIA RESH CORP | | | 70,283.000 | 276,915 | 3.940 | 276,915 | 184,087 | | | | 94,061 | | 94,061 | | 03/23/2020. | |
| 006351 30 8 | ADAMS RES & ENERGY INC | | | 20,204.000 | 486,916 | 24.100 | 486,916 | 482,878 | | 18,085 | | (55,223) | 168,799 | (224,022) | | 07/16/2020. | |
| 009158 10 6 | AIR PRODS & CHEMS INC | | | 9,395.000 | 2,566,902 | 273.220 | 2,566,902 | 2,244,185 | | 26,324 | | 322,717 | | 322,717 | | 09/28/2020. | |
| 018581 10 8 | ALLIANCE DATA SYSTEMS CORP | | | 4,217.000 | 312,480 | 74.100 | 312,480 | 257,314 | | 900 | | 55,165 | | 55,165 | | 12/07/2020. | |
| 02005N 10 0 | ALLY FINL INC | | | 4,009.000 | 142,961 | 35.660 | 142,961 | 110,653 | | 3,047 | | 20,446 | | 20,446 | | 08/07/2019. | |
| 02083X 10 3 | ALPINE INCOME PPTY TR INC | | | 7,893.000 | 118,316 | 14.990 | 118,316 | 140,437 | | 4,852 | | (22,121) | | (22,121) | | 11/13/2020. | |
| 031162 10 0 | AMGEN INC COM | | | 13,100.000 | 3,011,952 | 229.920 | 3,011,952 | 2,518,316 | | 82,520 | | (112,676) | | (112,676) | | 03/02/2020. | |
| 032332 50 4 | AMTECH SYS INC | | | 59,692.000 | 380,835 | 6.380 | 380,835 | 302,614 | | | | (18,508) | | (18,508) | | 01/31/2020. | |
| 00187Y 10 0 | API GROUP CORP | | | 30,789.000 | 558,820 | 18.150 | 558,820 | 336,495 | | | | 217,076 | | 217,076 | | 04/08/2020. | |
| 037833 10 0 | APPLE INC | | | 36,240.000 | 4,808,686 | 132.690 | 4,808,686 | 1,590,610 | | 28,948 | | 2,158,834 | | 2,158,834 | | 02/28/2020. | |
| 03966V 10 7 | ARCONIC CORPORATION | | | 14,286.000 | 425,723 | 29.800 | 425,723 | 185,531 | | | | 240,192 | | 240,192 | | 09/15/2020. | |
| 039653 10 0 | ARCOSA INC | | | 8,103.000 | 445,098 | 54.930 | 445,098 | 271,912 | | 1,745 | | 84,109 | | 84,109 | | 10/16/2019. | |
| 049430 10 1 | ATLAS TECHNICAL CONSULTANTS IN | | | 10,710.000 | 75,291 | 7.030 | 75,291 | 104,341 | | | | (29,050) | | (29,050) | | 10/07/2020. | |
| 05366Y 20 1 | AVIAT NETWORKS INC NEW | | | 12,883.000 | 439,954 | 34.150 | 439,954 | 181,980 | | | | 262,330 | | 262,330 | | 02/26/2020. | |
| 00246W 10 3 | AXT INC | | | 24,750.000 | 236,858 | 9.570 | 236,858 | 77,520 | | | | 139,253 | 10,058 | 129,195 | | 11/04/2019. | |
| 05580M 10 8 | B. RILEY FINANCIAL INC | | | 2,700.000 | 119,394 | 44.220 | 119,394 | 81,316 | | | | 38,078 | | 38,078 | | 11/10/2020. | |
| 060505 10 4 | BANK OF AMERICA CORPORATION | | | 135,270.000 | 4,100,034 | 30.310 | 4,100,034 | 3,670,816 | | 83,662 | | (311,509) | | (311,509) | | 11/16/2020. | |
| 05544A 10 9 | BG STAFFING INC | | | 3,301.000 | 44,530 | 13.490 | 44,530 | 30,527 | | 330 | | 14,003 | | 14,003 | | 10/16/2020. | |
| 090672 10 6 | BIOTELEMETRY INC | | | 3,689.000 | 265,903 | 72.080 | 265,903 | 160,135 | | | | 105,048 | | 105,048 | | 10/30/2020. | |
| 09215C 10 5 | BLACK KNIGHT INC | | | 3,234.000 | 285,724 | 88.350 | 285,724 | 161,894 | | | | 86,419 | | 86,419 | | 03/24/2020. | |
| 09260C 30 7 | BLACKROCK FDS VI | | | 778,179.524 | 7,859,613 | 10.100 | 7,859,613 | 7,998,840 | | 80,640 | | (139,226) | | (139,226) | | 12/31/2020. | |
| 09247X 10 1 | BLACKROCK INC | | | 3,340.000 | 2,409,944 | 721.540 | 2,409,944 | 1,455,548 | | 48,497 | | 737,514 | | 737,514 | | 02/28/2020. | |
| 11135F 10 1 | BROADCOM INC | | | 5,765.000 | 2,524,205 | 437.850 | 2,524,205 | 1,302,660 | | 76,963 | | 714,216 | | 714,216 | | 02/28/2020. | |
| 117043 10 9 | BRUNSWICK CORP | | | 3,050.000 | 232,532 | 76.240 | 232,532 | 139,026 | | 2,885 | | 61,618 | | 61,618 | | 03/13/2020. | |
| 129500 10 4 | CALERES INC | | | 4,930.000 | 77,155 | 15.650 | 77,155 | 60,690 | 345 | | | 16,464 | | 16,464 | | 11/23/2020. | |
| 13765N 10 7 | CANNAE HOLDINGS INC | | | 5,383.000 | 238,305 | 44.270 | 238,305 | 81,391 | | | | 38,112 | | 38,112 | | 11/29/2018. | |
| 15872M 10 4 | CHAMPIONX CORPORATION | | | 20,280.000 | 310,284 | 15.300 | 310,284 | 248,163 | | | | 62,121 | | 62,121 | | 12/10/2020. | |
| 159864 10 7 | CHARLES RIV LABS INTL INC | | | 1,070.000 | 267,350 | 249.860 | 267,350 | 132,514 | | | | 123,453 | | 123,453 | | 03/19/2020. | |

# SCHEDULE D - PART 2 - SECTION 2

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

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP 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 |
| 166764 10 0 | CHEVRONTEXACO CORP | | | 25,000.000 | 2,111,250 | 84.450 | 2,111,250 | 2,062,513 | | 122,744 | | 54,546 | 738,866 | (684,320) | | 03/26/2020. | |
| 171484 10 8 | CHURCHILL DOWNS INC | | | 1,350.000 | 262,967 | 194.790 | 262,967 | 147,708 | 840 | | | 115,259 | | 115,259 | | 07/30/2020. | |
| 17275R 10 2 | CISCO SYSTEMS | | | 39,335.000 | 1,760,241 | 44.750 | 1,760,241 | 1,199,388 | | 45,766 | | (68,250) | | (68,250) | | 11/13/2020. | |
| 17306X 10 2 | CITI TRENDS INC | | | 11,195.000 | 556,168 | 49.680 | 556,168 | 181,640 | | | | 374,528 | | 374,528 | | 08/19/2020. | |
| 174610 10 5 | CITIZENS FINL GROUP INC | | | 103,060.000 | 3,685,426 | 35.760 | 3,685,426 | 3,628,817 | | 133,017 | | (43,365) | | (43,365) | | 09/24/2020. | |
| 192176 10 5 | COFFEE HLDGS INC | | | 102,078.000 | 391,980 | 3.840 | 391,980 | 411,591 | | | | (51,394) | | (51,394) | | 10/28/2020. | |
| 191912 40 1 | COHEN & STEERS REAL ESTATE SEC | | | 374,809.248 | 6,109,391 | 16.300 | 6,109,391 | 5,578,506 | | 144,937 | | 530,885 | | 530,885 | | 12/11/2020. | |
| 197641 10 3 | COLUMBIA FINL INC | | | 33,934.000 | 528,013 | 15.560 | 528,013 | 505,371 | | | | (8,304) | | (8,304) | | 10/22/2020. | |
| 20337X 10 9 | COMMSCOPE HLDG CO INC | | | 5,050.000 | 67,670 | 13.400 | 67,670 | 67,683 | | | | (13) | | (13) | | 12/11/2020. | |
| 205477 10 2 | COMPUTER TASK GROUP INC | | | 34,155.000 | 209,029 | 6.120 | 209,029 | 167,571 | | | | 32,106 | | 32,106 | | 12/04/2018. | |
| 20602D 10 1 | CONCENTRIX CORP | | | 3,230.000 | 318,801 | 98.700 | 318,801 | 285,947 | | | | 32,854 | | 32,854 | | 12/15/2020. | |
| 221006 10 9 | CORVEL CORP | | | 1,105.000 | 117,130 | 106.000 | 117,130 | 74,490 | | | | 42,640 | | 42,640 | | 06/12/2020. | |
| 223622 60 6 | COWEN INC | | | 5,240.000 | 136,188 | 25.990 | 136,188 | 66,315 | | 1,048 | | 53,658 | | 53,658 | | 02/05/2018. | |
| 125919 30 8 | CPI AEROSTRUCTURES INC | | | 36,757.000 | 140,816 | 3.831 | 140,816 | 127,578 | | | | 22,835 | 82,295 | (59,460) | | 04/16/2020. | |
| 224633 20 6 | CRAWFORD & CO | | | 4,069.000 | 30,070 | 7.390 | 30,070 | 26,003 | | 203 | | 4,067 | | 4,067 | | 11/02/2020. | |
| 126650 10 0 | CVS/CAREMARK CORPORATION | | | 44,800.000 | 3,059,840 | 68.300 | 3,059,840 | 2,963,469 | | 69,238 | | (36,623) | | (36,623) | | 10/16/2020. | |
| 23283R 10 0 | CYRUSONE INC | | | 1,250.000 | 91,438 | 73.150 | 91,438 | 65,519 | 638 | 2,513 | | 9,650 | | 9,650 | | 11/14/2018. | |
| 239360 10 0 | DAWSON GEOPHYSICAL CO | | | 28,608.000 | 60,649 | 2.120 | 60,649 | 27,796 | | | | 32,480 | 45,084 | (12,604) | | 01/13/2020. | |
| 25264R 20 7 | DIAMOND HILL INVESTMENT GROUP | | | 723.000 | 107,922 | 149.270 | 107,922 | 87,996 | | 8,676 | | 20,114 | | 20,114 | | 03/16/2020. | |
| 254423 10 6 | DINEEQUITY INC | | | 1,333.000 | 77,314 | 58.000 | 77,314 | 46,875 | | 534 | | 28,954 | | 28,954 | | 03/25/2020. | |
| 254709 10 8 | DISCOVER FINL SVCS | | | 25,805.000 | 2,336,127 | 90.530 | 2,336,127 | 1,472,112 | | 34,580 | | 484,813 | | 484,813 | | 10/15/2020. | |
| 254687 10 6 | DISNEY WALT COMPANY | | | 22,540.000 | 4,083,797 | 181.180 | 4,083,797 | 2,591,042 | | 13,860 | | 973,663 | | 973,663 | | 09/22/2020. | |
| 25787G 10 0 | DONNELLEY FINL SOLUTIONS INC | | | 18,725.000 | 317,763 | 16.970 | 317,763 | 177,917 | | | | 137,756 | | 137,756 | | 03/09/2020. | |
| 233331 10 7 | DTE ENERGY CO | | | 4,232.000 | 513,807 | 121.410 | 513,807 | 465,454 | 4,592 | 9,007 | | 48,354 | | 48,354 | | 12/11/2020. | |
| Y2187A 15 0 | EAGLE BULK SHIPPING INC | | | 5,130.000 | 97,470 | 19.000 | 97,470 | 97,470 | | | | (11,812) | 45,223 | (57,035) | | 01/27/2020. | |
| 26969P 10 8 | EAGLE MATERIALS INC | | | 3,600.000 | 364,860 | 101.350 | 364,860 | 279,094 | | 625 | | 74,465 | | 74,465 | | 03/19/2020. | |
| 28618M 10 6 | ELEMENT SOLUTIONS INC | | | 39,041.000 | 692,197 | 17.730 | 692,197 | 421,684 | | 1,952 | | 233,219 | | 233,219 | | 02/05/2020. | |
| 29089Q 10 5 | EMERGENT BIOSOLUTIONS INC | | | 1,520.000 | 136,192 | 89.600 | 136,192 | 119,002 | | | | 17,190 | | 17,190 | | 12/01/2020. | |
| 29272W 10 9 | ENERGIZER HOLDINGS INC | | | 3,122.000 | 131,686 | 42.180 | 131,686 | 122,543 | | 3,098 | | 8,156 | | 8,156 | | 05/07/2020. | |
| 313148 30 6 | FEDERAL AGRIC MTG CORP | | | 2,219.000 | 164,761 | 74.250 | 164,761 | 123,944 | | 4,172 | | 40,817 | | 40,817 | | 12/01/2020. | |
| 315910 86 9 | FIDELITY EMERGING MARKETS FUND | | | 206,707.051 | 9,442,378 | 45.680 | 9,442,378 | 6,602,618 | | 18,341 | | 2,226,885 | | 2,226,885 | | 12/07/2020. | |
| 320557 10 1 | FIRST INTERNET BANCORP | | | 14,044.000 | 403,625 | 28.740 | 403,625 | 330,704 | 843 | 3,194 | | 77,742 | | 77,742 | | 09/15/2020. | |
| 339382 10 3 | FLEXSTEEL INDUSTRIES INC | | | 9,417.000 | 329,312 | 34.970 | 329,312 | 176,569 | 942 | 4,571 | | 152,095 | | 152,095 | | 02/13/2020. | |
| 350060 10 9 | FOSTER L B CO | | | 15,152.000 | 228,038 | 15.050 | 228,038 | 219,671 | | | | (27,986) | | (27,986) | | 12/21/2020. | |
| 357023 10 0 | FREIGHTCAR AMER INC | | | 24,905.000 | 60,021 | 2.410 | 60,021 | 23,162 | | | | 36,859 | 28,392 | 8,467 | | 12/12/2018. | |
| 35905A 10 9 | FRONTDOOR INC | | | 5,560.000 | 279,168 | 50.210 | 279,168 | 211,326 | | | | 67,841 | | 67,841 | | 04/06/2020. | |
| 36467W 10 9 | GAMESTOP CORP NEW | | | 3,177.000 | 59,855 | 18.840 | 59,855 | 12,354 | | | | 47,501 | | 47,501 | | 03/18/2020. | |
| 36467J 10 8 | GAMING & LEISURE PPTYS INC | | | 4,843.000 | 205,343 | 42.400 | 205,343 | 195,135 | | 13,407 | | (2,580) | | (2,580) | | 12/24/2020. | |

# SCHEDULE D - PART 2 - SECTION 2

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

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identification | Description | Code | Foreign | Number of Shares | Book/Adjusted Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared but Unpaid | Unrealized Valuation Increase (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 |
| Y2685T 13 1 | GENCO SHIPPING & TRADING LTD | | | 13,339.000 | 98,175 | 7.360 | 98,175 | 123,550 | | 3,135 | | (26,748) | | (26,748) | | 02/20/2020. | |
| 384556 10 6 | GRAHAM CORP | | | 11,047.000 | 167,693 | 15.180 | 167,693 | 171,093 | | 3,645 | | (3,400) | | (3,400) | | 03/12/2020. | |
| 317609 35 2 | GRANDEUR PEAK INTERNATIONAL OPPORTUNITIES FUND | | | 1,074,933.563 | 5,052,188 | 4.700 | 5,052,188 | 3,327,108 | | 15,157 | | 1,195,016 | | 1,195,016 | | 12/30/2020. | |
| 40619L 10 2 | HALL OF FAME RESORT & ENTERTAINMENT CO | | | 23,056.000 | 28,359 | 1.230 | 28,359 | 32,048 | | | | (3,689) | | (3,689) | | 11/16/2020. | |
| 40619L 12 8 | HALL OF FAME RESORT & ENTERTAINMENT CO | | | 23,056.000 | 231 | 0.010 | 231 | 231 | | | | | | 0 | | 11/16/2020. | |
| 404139 10 7 | HC2 HOLDINGS INC | | | 34,501.000 | 112,473 | 3.260 | 112,473 | 79,658 | | | | 35,832 | | 35,832 | | 11/17/2020. | |
| 437076 10 2 | HOME DEPOT INC COM | | | 12,600.000 | 3,346,812 | 265.620 | 3,346,812 | 2,236,700 | | 62,985 | | 466,151 | | 466,151 | | 09/18/2020. | |
| 438516 10 6 | HONEYWELL INTL INC | | | 19,700.000 | 4,190,190 | 212.700 | 4,190,190 | 3,043,004 | | 61,521 | | 794,204 | | 794,204 | | 09/02/2020. | |
| 441593 10 0 | HOULIHAN LOKEY INC | | | 29,485.000 | 1,982,277 | 67.230 | 1,982,277 | 1,667,201 | | 18,965 | | 315,075 | | 315,075 | | 09/30/2020. | |
| 44244K 10 9 | HOUSTON WIRE & CABLE CO | | | 85,268.000 | 237,898 | 2.790 | 237,898 | 190,014 | | | | 100,351 | 180,887 | (80,536) | | 11/03/2020. | |
| 443201 10 8 | HOWMET AEROSPACE INC | | | 6,576.000 | 187,679 | 28.540 | 187,679 | 137,559 | | 132 | | 10,782 | | 10,782 | | 08/07/2019. | |
| 449253 10 3 | IAA INC | | | 4,190.000 | 272,266 | 64.980 | 272,266 | 133,461 | | | | 96,717 | | 96,717 | | 03/19/2020. | |
| 44891N 10 9 | IAC/INTERACTIVECORP NEW | | | 2,410.000 | 456,334 | 189.350 | 456,334 | 284,259 | | | | 172,075 | | 172,075 | | 09/04/2020. | |
| 45409B 80 0 | INDEXIQ ETF TR | | | 255,453.000 | 8,514,248 | 33.330 | 8,514,248 | 8,235,575 | | | | 33,209 | | 33,209 | | 02/06/2019. | |
| 45688C 10 7 | INGEVITY CORP | | | 860.000 | 65,128 | 75.730 | 65,128 | 45,464 | | | | 19,664 | | 19,664 | | 10/02/2020. | |
| 461148 10 8 | INTEVAC INC | | | 43,943.000 | 316,829 | 7.210 | 316,829 | 215,309 | | | | 6,591 | | 6,591 | | 12/20/2018. | |
| 461203 10 1 | INVACARE CORP | | | 14,582.000 | 130,509 | 8.950 | 130,509 | 60,040 | | 365 | | (1,021) | | (1,021) | | 12/19/2018. | |
| 46137V 61 3 | INVESCO EFT TR FTSE RAFI US 1000 | | | 136,041.000 | 18,120,661 | 133.200 | 18,120,661 | 15,466,178 | | 357,608 | | 882,906 | | 882,906 | | 11/07/2018. | |
| 46138G 66 4 | INVESCO ETF TR INVESCO S&PSMALLCAP | | | 80,673.000 | 6,542,766 | 81.102 | 6,542,766 | 3,856,330 | | 58,327 | | 1,050,548 | | 1,050,548 | | 11/07/2018. | |
| 46269C 10 2 | IRIDIUM COMMUNICATIONS INC | | | 6,240.000 | 245,388 | 39.325 | 245,388 | 155,448 | | | | 91,634 | | 91,634 | | 08/02/2019. | |
| 46432F 84 2 | ISHARES CORE MSCI EAFE ETF | | | 157,376.000 | 10,873,108 | 69.090 | 10,873,108 | 8,207,589 | | 206,505 | | 605,898 | | 605,898 | | 12/09/2016. | |
| 464285 10 5 | ISHARES GOLD TRUST | | | 451,191.000 | 8,180,093 | 18.130 | 8,180,093 | 5,098,454 | | | | 1,637,823 | | 1,637,823 | | 02/19/2019. | |
| 46564T 10 7 | ITERIS INC | | | 18,876.000 | 106,649 | 5.650 | 106,649 | 32,561 | | | | 12,458 | | 12,458 | | 06/16/2015. | |
| 46609J 10 6 | J ALEXANDERS HOLDINGS INC | | | 13,785.000 | 100,493 | 7.290 | 100,493 | 100,493 | | | | 3,377 | 34,669 | (31,292) | | 01/18/2018. | |
| 46625H 10 0 | J P MORGAN CHASE & CO | | | 35,100.000 | 4,460,157 | 127.070 | 4,460,157 | 3,024,845 | | 90,778 | | 119,419 | | 119,419 | | 10/15/2020. | |
| 46590V 10 0 | JBG SMITH PPTYS | | | 4,110.000 | 128,520 | 31.270 | 128,520 | 148,062 | 925 | 3,699 | | (35,428) | | (35,428) | | 05/23/2019. | |
| 47803T 62 7 | JOHN HANCOCK FDS III | | | 406,685.601 | 14,945,696 | 36.750 | 14,945,696 | 8,995,895 | | 31,560 | | 2,707,308 | | 2,707,308 | | 12/21/2020. | |
| 478160 10 4 | JOHNSON & JOHNSON | | | 24,065.000 | 3,787,350 | 157.380 | 3,787,350 | 2,654,841 | | 85,002 | | 278,108 | | 278,108 | | 10/19/2020. | |
| 48716P 10 8 | KEARNY FINANCIAL CORP MD | | | 36,440.000 | 384,806 | 10.560 | 384,806 | 370,575 | | 7,819 | | 8,963 | | 8,963 | | 10/19/2020. | |
| 493144 10 9 | KEY TRONIC CORP | | | 37,069.000 | 255,776 | 6.900 | 255,776 | 238,871 | | | | 54,121 | | 54,121 | | 12/16/2019. | |
| 49428J 10 9 | KIMBALL ELECTRONICS INC | | | 3,703.000 | 59,211 | 15.990 | 59,211 | 58,458 | | | | (5,777) | | (5,777) | | 07/25/2019. | |
| 494274 10 3 | KIMBALL INTL INC | | | 3,216.000 | 38,431 | 11.950 | 38,431 | 38,630 | 289 | 1,158 | | (28,044) | | (28,044) | | 07/20/2015. | |
| 50050N 10 3 | KONTOOR BRANDS INC | | | 8,070.000 | 327,319 | 40.560 | 327,319 | 165,228 | | 3,924 | | 162,091 | | 162,091 | | 06/08/2020. | |
| 502431 10 9 | L3HARRIS TECHNOLOGIES INC | | | 17,080.000 | 3,228,462 | 189.020 | 3,228,462 | 2,199,415 | | 47,158 | | (44,521) | | (44,521) | | 09/28/2020. | |
| 511795 10 6 | LAKELAND INDS INC | | | 6,439.000 | 175,463 | 27.250 | 175,463 | 67,881 | | | | 105,922 | | 105,922 | | 12/10/2019. | |
| 514766 10 4 | LANDEC CORP | | | 19,934.000 | 216,284 | 10.850 | 216,284 | 152,703 | | | | (9,170) | | (9,170) | | 10/10/2017. | |
| 525327 10 2 | LEIDOS HLDGS INC | | | 3,524.000 | 370,443 | 105.120 | 370,443 | 171,195 | | 4,793 | | 25,479 | | 25,479 | | 01/18/2017. | |
| 52634L 10 8 | LENSAR INC | | | 3,633.001 | 26,339 | 7.250 | 26,339 | 25,703 | | | | 636 | | 636 | | 10/02/2020. | |
| 531229 88 8 | LIBERTY MEDIA CORP BRAVES GROUP | | | 13,854.000 | 344,687 | 24.880 | 344,687 | 219,927 | | | | (36,300) | | (36,300) | | 04/07/2020. | |

# SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identification | Description | Code | Foreign | Number of Shares | Book/Adjusted Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared but Unpaid | Unrealized Valuation Increase (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 |
| 531229 60 7 | LIBERTY MEDIA CORP SIRIUSXM | | | 11,401.000 | 496,057 | 43.510 | 496,057 | 432,027 | | | | 25,746 | | 25,746 | | 09/14/2020. | |
| 55826T 10 2 | MADISON SQUARE GRDN ENTERTNMNT | | | 3,960.000 | 415,958 | 105.040 | 415,958 | 296,670 | | | | 119,289 | | 119,289 | | 11/18/2020. | |
| 55825T 10 3 | MADISON SQUARE GRDN SPRT CORP | | | 310.000 | 57,071 | 184.100 | 57,071 | 49,906 | | | | 7,165 | | 7,165 | | 04/16/2020. | |
| 571903 20 2 | MARRIOTT INTERNATIONAL INC NEW | | | 11,410.000 | 1,505,207 | 131.920 | 1,505,207 | 1,403,762 | | | | 101,445 | | 101,445 | | 11/23/2020. | |
| 574599 10 6 | MASCO CORP COM | | | 4,185.000 | 229,882 | 54.930 | 229,882 | 185,260 | | 2,346 | | 38,446 | | 38,446 | | 03/04/2020. | |
| 576323 10 9 | MASTEC INC | | | 3,950.000 | 269,311 | 68.180 | 269,311 | 215,694 | | | | 49,092 | | 49,092 | | 11/06/2020. | |
| 580135 10 1 | MCDONALDS CORP COM | | | 14,085.000 | 3,022,359 | 214.580 | 3,022,359 | 2,135,082 | | 54,295 | | 208,215 | | 208,215 | | 09/22/2020. | |
| 552690 10 9 | MDU RES GROUP INC | | | 31,200.000 | 821,808 | 26.340 | 821,808 | 764,784 | 6,630 | 15,452 | | (3,177) | | (3,177) | | 11/19/2020. | |
| 589584 10 1 | MERIDIAN BIOSCIENCE INC | | | 2,765.000 | 51,678 | 18.690 | 51,678 | 24,983 | | | | 26,694 | | 26,694 | | 04/13/2020. | |
| 58958P 10 4 | MERIDIAN BK PAOLI PA | | | 6,774.000 | 140,899 | 20.800 | 140,899 | 114,760 | | 1,693 | | 15,699 | | 15,699 | | 03/17/2020. | |
| 552746 34 9 | MFS INTERNATIONAL VALUE FUND R6 | | | 259,131.869 | 13,435,987 | 51.850 | 13,435,987 | 8,896,136 | | 99,932 | | 1,645,487 | | 1,645,487 | | 02/19/2019. | |
| 594918 10 4 | MICROSOFT CORP | | | 19,620.000 | 4,363,880 | 222.420 | 4,363,880 | 2,279,062 | | 34,799 | | 1,045,775 | | 1,045,775 | | 09/21/2020. | |
| 624580 10 6 | MOVADO GROUP INC | | | 8,108.000 | 134,755 | 16.620 | 134,755 | 87,891 | | | | 82,762 | 124,275 | (41,513) | | 08/09/2019. | |
| 646025 10 6 | NEW JERSEY RES CORP | | | 3,100.000 | 110,205 | 35.550 | 110,205 | 110,883 | | | | (678) | | (678) | | 12/17/2020. | |
| 652526 20 3 | NEWTEK BUSINESS SVCS CORP | | | 1,817.000 | 35,777 | 19.690 | 35,777 | 22,138 | | 2,925 | | 13,639 | | 13,639 | | 03/20/2020. | |
| 654106 10 3 | NIKE INC | | | 18,040.000 | 2,552,119 | 141.470 | 2,552,119 | 979,900 | | 22,278 | | 735,711 | | 735,711 | | 02/28/2020. | |
| 666762 10 9 | NORTHRIM BANCORP INC | | | 3,218.000 | 109,251 | 33.950 | 109,251 | 73,763 | | 2,829 | | 35,488 | | 35,488 | | 06/23/2020. | |
| 68162K 10 6 | OLYMPIC STEEL INC | | | 16,575.000 | 220,945 | 13.330 | 220,945 | 224,382 | | 1,373 | | (37,806) | | (37,806) | | 03/12/2020. | |
| 683373 10 4 | ONTRAK INC | | | 2,038.000 | 125,928 | 61.790 | 125,928 | 25,309 | | | | 92,688 | | 92,688 | | 09/21/2018. | |
| 68628V 30 8 | ORION MARINE GROUP INC | | | 83,523.000 | 414,274 | 4.960 | 414,274 | 364,791 | | | | 56,253 | | 56,253 | | 10/26/2020. | |
| 69325Q 10 5 | PC-TEL INC | | | 9,558.000 | 62,796 | 6.570 | 62,796 | 40,146 | | 1,614 | | (17,635) | | (17,635) | | 08/22/2018. | |
| 70472Q 50 0 | PEAR TREE POLARIS FRN VALUE SM CAP | | | 283,888.570 | 4,227,101 | 14.890 | 4,227,101 | 3,733,869 | | 158,035 | | 105,914 | | 105,914 | | 12/09/2020. | |
| 70805E 10 9 | PENNANT GROUP INC | | | 5,038.000 | 292,506 | 58.060 | 292,506 | 90,864 | | | | 127,083 | | 127,083 | | 07/29/2020. | |
| 713448 10 8 | PEPSICO INC | | | 13,250.000 | 1,964,975 | 148.300 | 1,964,975 | 1,332,136 | 13,548 | 40,444 | | 169,118 | | 169,118 | | 09/22/2020. | |
| 714157 20 3 | PERMA-FIX ENVIRONMENTAL SERVICES | | | 29,438.000 | 175,745 | 5.970 | 175,745 | 69,179 | | | | (92,141) | | (92,141) | | 03/05/2018. | |
| 715347 10 0 | PERSPECTA INC | | | 5,654.000 | 136,148 | 24.080 | 136,148 | 113,938 | 396 | 1,470 | | (13,343) | | (13,343) | | 02/13/2019. | |
| 737446 10 4 | POST HOLDINGS INC | | | 2,550.000 | 257,575 | 101.010 | 257,575 | 251,088 | | | | (1,452) | | (1,452) | | 03/17/2020. | |
| 73757R 10 2 | POSTAL REALTY TRUST INC | | | 27,205.000 | 459,220 | 16.880 | 459,220 | 405,670 | | 17,938 | | 37,622 | | 37,622 | | 07/16/2020. | |
| 737630 10 3 | POTLATCHDELTIC CORPORATION | | | 7,398.000 | 370,048 | 50.020 | 370,048 | 264,237 | | 11,507 | | 83,565 | | 83,565 | | 03/13/2020. | |
| 742718 10 9 | PROCTER & GAMBLE CO | | | 13,000.000 | 1,808,820 | 139.140 | 1,808,820 | 1,133,729 | | 39,061 | | 203,088 | | 203,088 | | 03/02/2020. | |
| 74316X 10 1 | PROFIRE ENERGY INC | | | 226,393.000 | 193,000 | 0.853 | 193,000 | 189,582 | | | | 37,197 | 172,467 | (135,270) | | 11/25/2019. | |
| 74319R 10 1 | PROG HOLDINGS INC | | | 780.000 | 42,019 | 53.870 | 42,019 | 45,784 | | | | (3,766) | | (3,766) | | 12/21/2020. | |
| 743815 10 2 | PROVIDENCE SVC CORP | | | 1,022.000 | 141,680 | 138.630 | 141,680 | 87,455 | | | | 54,225 | | 54,225 | | 10/19/2020. | |
| 744375 20 5 | PSYCHEMEDICS CORP | | | 25,489.000 | 129,739 | 5.090 | 129,739 | 129,739 | | 4,312 | | 5,584 | 100,399 | (94,815) | | 03/12/2020. | |
| 74915M 10 0 | QURATE RETAIL INC | | | 27,903.000 | 306,096 | 10.970 | 306,096 | 211,738 | | 83,709 | | 94,358 | | 94,358 | | 08/10/2020. | |
| 754730 10 9 | RAYMOND JAMES FINANCIAL INC | | | 4,570.000 | 437,212 | 95.670 | 437,212 | 371,623 | | 5,221 | | 42,040 | | 42,040 | | 10/12/2020. | |
| 763165 10 7 | RICHARDSON ELECTRS LTD | | | 47,660.000 | 224,479 | 4.710 | 224,479 | 192,785 | | 11,219 | | 65,651 | 105,577 | (39,926) | | 02/27/2020. | |
| 806407 10 2 | SCHEIN HENRY INC | | | 3,476.000 | 232,405 | 66.860 | 232,405 | 213,410 | | | | 16,355 | | 16,355 | | 10/29/2020. | |

# SCHEDULE D - PART 2 - SECTION 2

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

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identification | Description | Code | Foreign | Number of Shares | Book/Adjusted Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared but Unpaid | Unrealized Valuation Increase (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 |
| 829214 10 5 | SIMULATIONS PLUS INC | | | 1,281.000 | 92,130 | 71.920 | 92,130 | 9,783 | | 328 | | 54,891 | | 54,891 | | 05/20/2016. | |
| 84790A 10 5 | SPECTRUM BRANDS HOLDINGS INC NEW | | | 4,250.000 | 335,665 | 78.980 | 335,665 | 243,204 | | 3,091 | | 92,461 | | 92,461 | | 10/12/2020. | |
| 784635 10 4 | SPX CORP | | | 2,402.000 | 131,005 | 54.540 | 131,005 | 69,294 | | | | 34,687 | | 34,687 | | 03/19/2020. | |
| 859241 10 1 | STERLING CONSTRUCTION CO INC | | | 8,492.000 | 158,036 | 18.610 | 158,036 | 113,541 | | | | 38,469 | | 38,469 | | 02/02/2018. | |
| 86614U 10 0 | SUMMIT MATLS INC | | | 8,170.000 | 164,054 | 20.080 | 164,054 | 155,533 | | | | 8,521 | | 8,521 | | 11/03/2020. | |
| 870297 80 1 | SWEDISH EXPORT CREDIT CORP | | | 779,550.000 | 3,858,772 | 4.950 | 3,858,772 | 3,562,544 | | | | (343,002) | | (343,002) | | 05/19/2014. | |
| 871561 10 6 | SYNACOR INC | | | 130,303.000 | 177,212 | 1.360 | 177,212 | 205,223 | | | | (15,875) | | (15,875) | | 08/24/2020. | |
| 87162W 10 0 | SYNNEX CORP | | | 780.000 | 63,523 | 81.440 | 63,523 | 44,603 | | | | 18,921 | | 18,921 | | 08/28/2020. | |
| 87538X 10 5 | TANDY LEATHER FACTORY INC | | | 25,358.000 | 81,146 | 3.200 | 81,146 | 80,892 | | | | (26,623) | 37,025 | (63,648) | | 02/20/2019. | |
| 876030 10 7 | TAPESTRY INC | | | 4,020.000 | 124,942 | 31.080 | 124,942 | 70,199 | | | | 54,742 | | 54,742 | | 09/17/2020. | |
| 88087E 10 0 | TERMINIX GLOBAL HOLDINGS INC | | | 8,190.000 | 417,772 | 51.010 | 417,772 | 262,248 | | | | 155,524 | | 155,524 | | 05/18/2020. | |
| 882508 10 4 | TEXAS INSTRS INC COM | | | 11,550.000 | 1,895,701 | 164.130 | 1,895,701 | 1,216,082 | | 41,886 | | 429,377 | | 429,377 | | 03/02/2020. | |
| 88822Q 10 3 | TIPTREE INC | | | 41,083.000 | 206,237 | 5.020 | 206,237 | 236,338 | | 5,698 | | (93,524) | | (93,524) | | 12/10/2020. | |
| 893529 10 7 | TRANSCAT INC | | | 3,706.000 | 128,524 | 34.680 | 128,524 | 89,661 | | | | 10,451 | | 10,451 | | 06/04/2019. | |
| 89469A 10 4 | TREEHOUSE FOODS INC | | | 7,452.000 | 316,635 | 42.490 | 316,635 | 326,357 | | | | (9,380) | | (9,380) | | 08/06/2020. | |
| 89678F 10 0 | TRISTATE CAP HOLDINGS INC | | | 8,920.000 | 155,208 | 17.400 | 155,208 | 87,557 | | | | 67,651 | | 67,651 | | 09/25/2020. | |
| 898349 10 5 | TRUSTCO BANK CORP N Y | | | 29,253.000 | 195,117 | 6.670 | 195,117 | 172,422 | 1,646 | 6,960 | | (43,013) | | (43,013) | | 12/10/2020. | |
| 902681 10 5 | UGI CORP NEW | | | 10,556.000 | 369,038 | 34.960 | 369,038 | 389,742 | 3,239 | 4,479 | | (18,225) | | (18,225) | | 12/15/2020. | |
| 909214 30 6 | UNISYS CORP | | | 11,107.000 | 218,586 | 19.680 | 218,586 | 144,235 | | | | 74,351 | | 74,351 | | 12/07/2020. | |
| 910710 10 2 | UNITED INS HOLDINGS CORP | | | 23,072.000 | 131,972 | 5.720 | 131,972 | 131,972 | | 4,857 | | (1,611) | 124,338 | (125,949) | | 07/09/2020. | |
| 91324P 10 2 | UNITEDHEALTH GROUP INC | | | 5,510.000 | 1,932,247 | 350.680 | 1,932,247 | 1,199,348 | | 25,181 | | 321,067 | | 321,067 | | 09/24/2020. | |
| 913837 10 0 | UNIVERSAL STAINLESS & ALLOY | | | 10,603.000 | 79,310 | 7.480 | 79,310 | 79,310 | | | | (2,099) | 76,575 | (78,674) | | 10/31/2019. | |
| 917488 10 8 | UTAH MED PRODS INC | | | 1,930.000 | 162,699 | 84.300 | 162,699 | 126,586 | 550 | 2,162 | | (45,548) | | (45,548) | | 05/21/2019. | |
| 91851C 20 1 | VAALCO ENERGY INC | | | 235,318.000 | 416,513 | 1.770 | 416,513 | 342,696 | | | | (93,940) | | (93,940) | | 10/26/2020. | |
| 92047W 10 1 | VALVOLINE INC | | | 14,430.000 | 333,910 | 23.140 | 333,910 | 223,354 | | 4,653 | | 110,557 | | 110,557 | | 07/20/2020. | |
| 92189F 70 0 | VANECK VECTORS TR AGRIBUSINESS ETF | | | 45,038.000 | 3,508,010 | 77.890 | 3,508,010 | 2,294,793 | | 38,570 | | 412,548 | | 412,548 | | 02/22/2013. | |
| 92204A 30 6 | VANGUARD ENERGY ETF | | | 29,618.000 | 1,535,989 | 51.860 | 1,535,989 | 1,489,785 | | 73,133 | | 94,481 | 972,063 | (877,582) | | 02/22/2013. | |
| 922908 65 2 | VANGUARD EXTENDED MARKET ETF | | | 180,049.000 | 29,650,469 | 164.680 | 29,650,469 | 15,436,355 | | 318,110 | | 6,958,670 | | 6,958,670 | | 01/16/2020. | |
| 922042 85 8 | VANGUARD FTSE EMERGING MARKETS ETF | | | 137,702.000 | 6,900,247 | 50.110 | 6,900,247 | 4,776,815 | | 131,450 | | 776,639 | | 776,639 | | 12/09/2016. | |
| 92204A 80 1 | VANGUARD MATERIALS ETF | | | 47,426.000 | 7,444,459 | 156.970 | 7,444,459 | 4,563,804 | | 124,507 | | 2,947,388 | 1,864,653 | 1,082,735 | | 12/21/2017. | |
| 922908 55 3 | VANGUARD REIT ETF | | | 62,776.000 | 5,331,566 | 84.930 | 5,331,566 | 4,908,991 | | 240,841 | | (493,419) | | (493,419) | | 02/19/2019. | |
| 922908 36 3 | VANGUARD S&P 500 INDEX ETF | | | 187,597.000 | 64,475,213 | 343.690 | 64,475,213 | 49,006,160 | | 938,285 | | 8,989,390 | | 8,989,390 | | 12/16/2020. | |
| 92343V 10 4 | VERIZON COMMUNICATIONS | | | 42,475.000 | 2,495,406 | 58.750 | 2,495,406 | 2,179,733 | | 79,774 | | 25,413 | | 25,413 | | 09/15/2020. | |
| 92840M 10 2 | VISTRA ENERGY CORP | | | 22,510.000 | 442,547 | 19.660 | 442,547 | 399,124 | | 10,797 | | (34,595) | | (34,595) | | 11/24/2020. | |
| 928881 10 1 | VONTIER CORPORATION | | | 10,130.000 | 338,342 | 33.400 | 338,342 | 310,578 | | | | 27,764 | | 27,764 | | 11/18/2020. | |
| 91829F 10 4 | VOXX INTERNATIONAL CORP | | | 19,869.000 | 253,528 | 12.760 | 253,528 | 94,001 | | | | 166,502 | | 166,502 | | 07/11/2019. | |
| 929089 10 0 | VOYA FINANCIAL INC | | | 13,126.000 | 771,940 | 58.810 | 771,940 | 586,981 | | 6,988 | | (6,401) | | (6,401) | | 10/06/2020. | |
| 95058W 10 0 | WENDYS CO | | | 3,260.000 | 71,459 | 21.920 | 71,459 | 70,178 | | 267 | | 1,281 | | 1,281 | | 09/17/2020. | |
| 962166 10 4 | WEYERHAEUSER CO | | | 74,625.000 | 2,502,176 | 33.530 | 2,502,176 | 2,138,832 | | 26,871 | | 354,158 | | 354,158 | | 11/11/2020. | |

# SCHEDULE D - PART 2 - SECTION 2

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

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identification | Description | Code | Foreign | Number of Shares | Book/Adjusted Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared but Unpaid | Unrealized Valuation Increase (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 |
| 96684W 10 0 | WHOLE EARTH BRANDS INC. | | | 20,000.000 | 218,000 | 10.900 | 218,000 | 210,202 | | | | 7,798 | | 7,798 | | 12/30/2020. | |
| 978097 10 3 | WOLVERINE WORLD WIDE INC. | | | 18,302.000 | 571,937 | 31.250 | 571,937 | 461,534 | 1,830 | 5,728 | | 81,833 | | 81,833 | | 06/04/2020. | |
| 98262P 10 1 | WW INTERNATIONAL INC. | | | 2,190.000 | 53,436 | 24.400 | 53,436 | 69,622 | | | | (30,244) | | (30,244) | | 11/06/2019. | |
| 98311A 10 5 | WYNDHAM HOTELS & RESORTS INC. | | | 28,516.000 | 1,694,991 | 59.440 | 1,694,991 | 1,609,181 | | 4,583 | | 67,326 | | 67,326 | | 11/23/2020. | |
| 98310W 10 8 | WYNDHAM WORLDWIDE CORP. | | | 7,250.000 | 325,235 | 44.860 | 325,235 | 183,203 | | 7,395 | | 142,032 | | 142,032 | | 08/28/2020. | |
| 98884U 10 8 | ZAGG INC. | | | 85,059.000 | 354,696 | 4.170 | 354,696 | 320,621 | | | | (19,542) | 156,920 | (176,462) | | 12/09/2020. | |
| 29258Y 10 3 | ENDEAVOUR SILVER CORP. | | C | 46,910.000 | 236,426 | 5.040 | 236,426 | 113,431 | | | | 123,373 | | 123,373 | | 01/25/2018. | |
| 42727E 10 3 | HERITAGE GLOBAL INC. | | C | 45,080.000 | 119,913 | 2.660 | 119,913 | 96,223 | | | | 23,690 | | 23,690 | | 12/14/2020. | |
| 730843 20 8 | POINTS INTERNATIONAL LTD. | | C | 7,225.000 | 103,679 | 14.350 | 103,679 | 71,193 | | | | 32,485 | | 32,485 | | 09/21/2020. | |
| Y8565N 30 0 | TEEKAY TANKERS LTD. | | C | 9,008.000 | 99,178 | 11.010 | 99,178 | 181,595 | | | | (82,417) | | (82,417) | | 04/08/2020. | |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | 366,814,589 | XXX | 366,814,589 | 266,319,209 | 49,363 | 5,074,960 | 0 | 49,814,189 | 5,068,565 | 44,745,624 | 0 | XXX | XXX |
| **Common Stocks - Parent, Subsidiaries and Affiliates Other** | | | | | | | | | | | | | | | | | |
| 21058# 10 3 | MEDMUTUAL LIFE INSURANCE COMPANY | | | 16,000.000 | 34,591,587 | 2,161.974 | 34,591,587 | 38,558,694 | | | | (81,429) | | (81,429) | | 01/01/1995. | |
| 58458* 10 5 | MEDICAL HEALTH INSURING CORPORATION OF OHIO | | | 10,000.000 | 82,964,717 | 8,286.472 | 82,964,717 | 139,066,417 | | | | (6,797,469) | | (6,797,469) | | 06/30/2003. | |
| 86815* 10 4 | SUPERIOR DENTAL CARE INC. | | | 1,000.000 | 18,779,087 | 18,779.088 | 18,779,087 | 15,499,993 | | | | 2,185,012 | | 2,185,012 | | 08/31/2018. | |
| 9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other | | | | | 136,335,391 | XXX | 136,335,391 | 193,125,104 | 0 | 0 | 0 | (4,693,886) | 0 | (4,693,886) | 0 | XXX | XXX |
| 9799999. Total - Common Stock | | | | | 503,149,980 | XXX | 503,149,980 | 459,444,313 | 49,363 | 5,074,960 | 0 | 45,120,303 | 5,068,565 | 40,051,738 | 0 | XXX | XXX |
| 9899999. Total Common and Preferred Stock | | | | | 513,452,324 | XXX | 513,604,981 | 469,447,837 | 73,375 | 5,144,558 | 0 | 45,419,122 | 5,068,565 | 40,350,557 | 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 | 5C 0 | | | | |
| 6 0 | | | | | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| **Bonds - U.S. Government** | | | | | | | | |
| 912828 YM 6 | U.S. TREASURY NOTES | | 09/11/2020 | MORGAN STANLEY & CO INC | | 1,053,359 | 1,000,000 | 5,584 |
| 912828 YV 6 | U.S. TREASURY NOTES | | 12/28/2020 | ANCORA ADVISORS | | 10,487,500 | 10,000,000 | 11,951 |
| 912828 YY 0 | U.S. TREASURY NOTES | | 09/11/2020 | MORGAN STANLEY & CO INC | | 1,065,820 | 1,000,000 | 3,614 |
| 912828 ZW 3 | U.S. TREASURY NOTES | | 09/11/2020 | MORGAN STANLEY & CO INC | | 500,176 | 500,000 | 258 |
| 91282C AZ 4 | U.S. TREASURY NOTES | | 12/28/2020 | ANCORA ADVISORS | | 10,006,250 | 10,000,000 | 2,988 |
| 91282C BA 8 | U.S. TREASURY NOTES | | 12/28/2020 | ANCORA ADVISORS | | 9,987,500 | 10,000,000 | 481 |
| 91282C BC 4 | U.S. TREASURY NOTES | | 12/30/2020 | ANCORA ADVISORS | | 10,002,344 | 10,000,000 | |
| 0599999. | Total - Bonds - U.S. Government | | | | | 43,102,949 | 42,500,000 | 24,876 |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | |
| 3133EL M3 5 | FEDERAL FARM CREDIT BANKS | | 06/23/2020 | ANCORA ADVISORS | | 9,975,000 | 10,000,000 | 583 |
| 3133EL N3 4 | FEDERAL FARM CREDIT BANKS | | 06/29/2020 | ANCORA ADVISORS | | 11,991,000 | 12,000,000 | 2,333 |
| 3133EM FR 8 | FEDERAL FARM CREDIT BANKS | | 11/18/2020 | ANCORA ADVISORS | | 2,497,500 | 2,500,000 | 600 |
| 3133EM HW 5 | FEDERAL FARM CREDIT BANKS | | 12/04/2020 | ANCORA ADVISORS | | 9,992,500 | 10,000,000 | 1,361 |
| 3133EM KK 7 | FEDERAL FARM CREDIT BANKS | | 12/14/2020 | ANCORA ADVISORS | | 6,390,000 | 6,390,000 | |
| 3133EM KT 8 | FEDERAL FARM CREDIT BANKS | | 12/11/2020 | DAVIDSON D A & COMPANY INC | | 1,000,000 | 1,000,000 | |
| 3133EM LT 7 | FEDERAL FARM CREDIT BANKS | | 12/22/2020 | DUNCAN WILLIAMS | | 1,000,000 | 1,000,000 | |
| 3134GV E7 9 | FEDERAL HOME LOAN MORTGAGE CORP | | 06/12/2020 | DAVIDSON D A & COMPANY INC | | 1,000,000 | 1,000,000 | 83 |
| 3130AK JR 8 | FEDERAL HOME LOAN BANKS | | 12/11/2020 | ANCORA ADVISORS | | 8,000,000 | 8,000,000 | |
| 3135G0 5S 8 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 08/24/2020 | ANCORA ADVISORS | | 9,985,000 | 10,000,000 | 1,528 |
| 3135GA 4P 3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 12/17/2020 | ANCORA ADVISORS | | 8,034,400 | 8,000,000 | 4,333 |
| 3136G4 B9 3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 07/24/2020 | DAVIDSON D A & COMPANY INC | | 2,000,000 | 2,000,000 | |
| 3136G4 X2 4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 09/09/2020 | ANCORA ADVISORS | | 10,014,800 | 10,000,000 | 2,167 |
| 3137BQ UP 0 | FHLMC REMIC SERIES 4601 NK | | 01/14/2020 | ANCORA ADVISORS | | 9,847,957 | 9,944,293 | 8,619 |
| 3136B7 B3 4 | FNMA REMIC SERIES 2019-069 | | 05/21/2020 | ANCORA ADVISORS | | 5,248,583 | 5,004,981 | 9,037 |
| 3136B8 5H 8 | FNMA REMIC TRUST 2020-16 JG | | 05/21/2020 | ANCORA ADVISORS | | 5,223,937 | 5,054,722 | 7,301 |
| 30286X AN 9 | FREMF MTG TR 2015-K43 B | | 09/03/2020 | ANCORA ADVISORS | | 11,038,125 | 10,000,000 | 7,508 |
| 3199999. | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | 113,238,802 | 111,893,996 | 45,453 |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | |
| 06747Q B6 3 | BARCLAYS BANK PLC | C | 07/28/2020 | DAVIDSON D A & COMPANY INC | | 2,000,000 | 2,000,000 | |
| 904764 AU 1 | UNILEVER CAP CORP | C | 09/15/2020 | ANCORA ADVISORS | | 5,354,850 | 5,000,000 | 13,611 |
| 88579Y AY 7 | 3M CO | | 06/23/2020 | ANCORA ADVISORS | | 4,569,830 | 4,112,000 | 22,987 |
| 009158 AY 2 | AIR PRODS & CHEMS INC | | 06/12/2020 | VARIOUS | | 4,077,300 | 4,000,000 | 4,522 |
| 02079K AJ 6 | ALPHABET INC | | 08/25/2020 | ANCORA ADVISORS | | 5,000,000 | 5,000,000 | 2,444 |
| 02665W DJ 7 | AMERICAN HONDA FIN CORP MTN | | 01/08/2020 | ANCORA ADVISORS | | 2,991,660 | 3,000,000 | |
| 038222 AL 9 | APPLIED MATLS INC | | 06/24/2020 | ANCORA ADVISORS | | 5,667,350 | 5,000,000 | 38,958 |
| 110122 CN 6 | BRISTOL-MYERS SQUIBB CO | | 09/17/2020 | ANCORA ADVISORS | | 6,816,840 | 6,000,000 | 51,200 |
| 110122 CX 4 | BRISTOL-MYERS SQUIBB CO | | 09/11/2020 | KEYBANC CAPITAL MARKETS INC | | 531,040 | 500,000 | 1,479 |
| 14912L 7D 7 | CATERPILLAR FINANCIAL SERVICE | | 09/11/2020 | KEYBANC CAPITAL MARKETS INC | | 1,017,700 | 1,000,000 | 8,797 |
| 14913R 2G 1 | CATERPILLAR FINL SVCS MTNS BE | | 09/15/2020 | ANCORA ADVISORS | | 5,037,350 | 5,000,000 | 458 |
| 191216 CU 2 | COCA COLA CO | | 06/25/2020 | ANCORA ADVISORS | | 5,128,700 | 5,000,000 | 11,681 |
| 20030N BN 0 | COMCAST CORP NEW | | 09/15/2020 | ANCORA ADVISORS | | 3,371,700 | 3,000,000 | 9,000 |
| 126408 HH 9 | CSX CORP | | 08/25/2020 | ANCORA ADVISORS | | 6,813,180 | 6,000,000 | 46,583 |
| 231021 AU 0 | CUMMINS INC | | 08/26/2020 | ANCORA ADVISORS | | 6,820,604 | 6,800,000 | 567 |
| 244199 BH 7 | DEERE & CO | | 06/19/2020 | ANCORA ADVISORS | | 3,813,390 | 3,500,000 | 22,191 |
| 24422E VA 4 | DEERE JOHN CAPITAL CORP | | 09/11/2020 | DAVIDSON D A & COMPANY INC | | 1,030,120 | 1,000,000 | 4,983 |
| 25746U DF 3 | DOMINION ENERGY INC | | 06/16/2020 | ANCORA ADVISORS | | 1,662,330 | 1,500,000 | 13,350 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 452308 AX 7 | ILLINOIS TOOL WKS INC. | | 07/15/2020 | ANCORA ADVISORS | | 2,527,827 | 2,285,000 | 10,428 |
| 454889 AS 5 | INDIANA MICH PWR CO. | | 08/21/2020 | ANCORA ADVISORS | | 2,303,300 | 2,000,000 | 21,389 |
| 459200 KH 3 | INTERNATIONAL BUSINESS MACHS. | | 06/22/2020 | ANCORA ADVISORS | | 4,095,800 | 4,000,000 | 8,878 |
| 478160 CP 7 | JOHNSON & JOHNSON. | | 09/21/2020 | ANCORA ADVISORS | | 8,102,800 | 8,000,000 | 5,911 |
| 46647P BT 2 | JPMORGAN CHASE & CO. | | 11/18/2020 | ANCORA ADVISORS | | 5,015,950 | 5,000,000 | 145 |
| 494368 BY 8 | KIMBERLY CLARK CORP. | | 06/16/2020 | ANCORA ADVISORS | | 2,037,926 | 1,700,000 | 8,767 |
| 548661 DP 9 | LOWES COS INC. | | 06/24/2020 | ANCORA ADVISORS | | 1,453,861 | 1,305,000 | 5,956 |
| 571676 AJ 4 | MARS INC DEL. | | 07/13/2020 | STIFEL NICOLAUS & CO. | | 4,502,340 | 4,500,000 | |
| 58013M EY 6 | MCDONALDS CORP MED TERM NT BE. | | 08/24/2020 | ANCORA ADVISORS | | 3,433,080 | 3,000,000 | 8,017 |
| 617446 8V 4 | MORGAN STANLEY. | | 12/09/2020 | ANCORA ADVISORS | | 4,997,700 | 5,000,000 | 137 |
| 68389X BN 4 | ORACLE CORP. | | 08/26/2020 | ANCORA ADVISORS | | 3,532,932 | 3,120,000 | 29,012 |
| 70450Y AD 5 | PAYPAL HLDGS INC. | | 09/09/2020 | ANCORA ADVISORS | | 5,503,050 | 5,000,000 | 58,889 |
| 693304 AP 2 | PECO ENERGY CO. | | 09/11/2020 | KEYBANC CAPITAL MARKETS INC. | | 518,375 | 500,000 | |
| 776743 AF 3 | ROPER TECHNOLOGIES INC. | | 09/10/2020 | ANCORA ADVISORS | | 6,014,000 | 5,000,000 | 104,417 |
| 828807 DE 4 | SIMON PPTY GROUP LP. | | 02/05/2020 | ANCORA ADVISORS | | 2,690,750 | 2,500,000 | 15,469 |
| 87612E BL 9 | TARGET CORP. | | 12/11/2020 | DAVIDSON D A & COMPANY INC. | | 1,069,000 | 1,000,000 | 3,750 |
| 882508 BH 6 | TEXAS INSTRS INC. | | 06/12/2020 | DAVIDSON D A & COMPANY INC. | | 1,026,780 | 1,000,000 | 3,590 |
| 07330N AT 2 | TRUIST FINANCIAL CORP. | | 12/11/2020 | DAVIDSON D A & COMPANY INC. | | 1,058,780 | 1,000,000 | 538 |
| 907818 EY 0 | UNION PAC CORP. | | 09/25/2020 | ANCORA ADVISORS | | 5,952,000 | 5,000,000 | 10,424 |
| 92826C AL 6 | VISA INC. | | 12/09/2020 | ANCORA ADVISORS | | 8,474,320 | 8,000,000 | 23,644 |
| 931142 EE 9 | WALMART INC. | | 09/22/2020 | ANCORA ADVISORS | | 11,915,200 | 10,000,000 | 90,444 |
| 94106L BE 8 | WASTE MANAGEMENT INC DEL. | | 06/17/2020 | ANCORA ADVISORS | | 1,699,740 | 1,520,000 | 4,522 |
| 3899999. Total - Bonds - Industrial and Miscellaneous | | | | | | 159,629,455 | 147,842,000 | 667,138 |
| 8399997. Total - Bonds - Part 3 | | | | | | 315,971,206 | 302,235,996 | 737,467 |
| 8399998. Total - Bonds - Summary Item from Part 5 | | | | | | 13,971,523 | 13,985,000 | 1,338 |
| 8399999. Total - Bonds | | | | | | 329,942,729 | 316,220,996 | 738,805 |
| **Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred** | | | | | | | | |
| G05384 20 4 | ASPEN INSURANCE HOLDINGS LTD. | C | 12/16/2020 | VARIOUS | 20,000.000 | 507,641 | | |
| 04686J 20 0 | ATHENE HOLDING LTD. | C | 09/18/2020 | VARIOUS | 15,000.000 | 379,920 | | |
| 04686J 40 8 | ATHENE HOLDING LTD. | C | 12/15/2020 | BOSC INC. | 5,000.000 | 124,850 | | |
| 11272B 10 3 | BROOKFIELD FIN I UK PLC. | C | 11/18/2020 | BOSC INC. | 20,000.000 | 499,800 | | |
| G16252 26 7 | BROOKFIELD INFRAST PARTNERS LP. | C | 09/17/2020 | VARIOUS | 20,000.000 | 505,804 | | |
| 060505 58 3 | BANK OF AMERICA CORP. | | 12/14/2020 | VARIOUS | 10,000.000 | 249,854 | | |
| 06055H 40 0 | BANK OF AMERICA CORP. | | 10/28/2020 | BOSC INC. | 20,000.000 | 499,100 | | |
| 174610 40 2 | CITIZENS FINANCIAL GROUP INC. | | 07/23/2020 | JONESTRADING INSTITUTIONAL SERVICES. | 15,000.000 | 365,294 | | |
| 29452E 20 0 | EQUITABLE HOLDINGS INC. | | 09/03/2020 | JONESTRADING INSTITUTIONAL SERVICES. | 20,000.000 | 498,338 | | |
| 38144X 60 9 | GOLDMAN SACHS GROUP INC. | | 12/22/2020 | VARIOUS | 20,000.000 | 500,398 | | |
| 43010E 50 3 | HIGHLAND INCOME FD. | | 12/28/2020 | VARIOUS | 20,000.000 | 515,475 | | |
| 61747S 50 4 | MORGAN STANLEY. | | 12/11/2020 | MORGAN STANLEY & CO INC. | 20,000.000 | 500,578 | | |
| 76882G 20 6 | RIVERNORTH DOUBLELINE STRATE. | | 12/14/2020 | VARIOUS | 20,000.000 | 499,157 | | |
| 82669G 20 3 | SIGNATURE BK NEW YORK N Y. | | 12/11/2020 | MORGAN STANLEY & CO INC. | 15,000.000 | 373,500 | | |
| 89832Q 69 5 | TRUIST FINANCIAL CORP. | | 08/05/2020 | JONESTRADING INSTITUTIONAL SERVICES. | 22,000.000 | 556,734 | | |
| 902973 73 4 | US BANCORP DEL. | | 10/20/2020 | MORGAN STANLEY & CO INC. | 20,000.000 | 500,000 | | |
| 94988U 15 1 | WELLS FARGO CO NEW. | | 09/14/2020 | VARIOUS | 20,000.000 | 499,328 | | |
| 8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred | | | | | | 7,575,771 | XXX | 0 |
| **Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred** | | | | | | | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 008252 84 3 | AFFILIATED MANAGERS GROUP INC | | 09/18/2020 | BOSC INC | 20,000.000 | 499,400 | 24.97 | |
| 084423 88 8 | BERKLEY W R CORP | | 09/16/2020 | MORGAN STANLEY & CO INC | 15,000.000 | 375,000 | 25.00 | |
| 25746U 84 4 | DOMINION ENERGY INC | | 12/11/2020 | MORGAN STANLEY & CO INC | 2,233.000 | 57,678 | 25.80 | |
| 233331 82 6 | DTE ENERGY CO | | 09/22/2020 | ANCORA ADVISORS | 21,000.000 | 525,000 | 25.00 | |
| 524901 60 0 | LEGG MASON INC | | 08/12/2020 | JEFFRIES & CO | 3,788.000 | 95,675 | 25.25 | |
| 744320 88 8 | PRUDENTIAL FINANCIAL INC | | 08/18/2020 | WELLS FARGO SECURITIES LLC | 20,000.000 | 500,000 | 25.00 | |
| 842587 88 3 | SOUTHERN CO | | 09/15/2020 | WELLS FARGO SECURITIES LLC | 15,000.000 | 375,000 | 25.00 | |
| 8599999. Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred | | | | | | 2,427,753 | XXX | 0 |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | 10,003,524 | XXX | 0 |
| 8999998. Total - Preferred Stocks - Summary Item from Part 5 | | | | | | 85,619 | XXX | |
| 8999999. Total - Preferred Stocks | | | | | | 10,089,143 | XXX | 0 |
| **Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded** | | | | | | | | |
| G1151C 10 1 | ACCENTURE PLC | C | 09/30/2020 | VARIOUS | 1,325.000 | 268,085 | XXX | |
| G29183 10 3 | EATON CORP PLC | C | 09/21/2020 | VARIOUS | 4,450.000 | 419,094 | XXX | |
| G5960L 10 3 | MEDTRONIC PLC | C | 09/30/2020 | VARIOUS | 5,480.000 | 535,550 | XXX | |
| 641069 40 6 | NESTLE S A | C | 10/19/2020 | VARIOUS | 7,200.000 | 806,865 | XXX | |
| G6518L 10 8 | NIELSEN HOLDINGS PLC | C | 12/29/2020 | STRATEGAS SECURITIES LLC | 4,390.000 | 92,964 | XXX | |
| G6564A 10 5 | NOMAD HOLDINGS LTD | C | 06/10/2020 | VARIOUS | 5,095.000 | 90,611 | XXX | |
| 68235B 10 9 | 180 DEGREE CAP CORP | | 11/09/2020 | JONESTRADING INSTITUTIONAL SERVICES | 19,479.000 | 34,142 | XXX | |
| 00287Y 10 9 | ABBVIE INC | | 12/10/2020 | VARIOUS | 26,800.000 | 2,509,262 | XXX | |
| 003881 30 7 | ACACIA RESH CORP | | 03/23/2020 | SG COWAN & CO | 8,630.000 | 18,857 | XXX | |
| 006351 30 8 | ADAMS RES & ENERGY INC | | 07/16/2020 | VARIOUS | 4,739.000 | 122,185 | XXX | |
| 009158 10 6 | AIR PRODS & CHEMS INC | | 09/28/2020 | VARIOUS | 9,395.000 | 2,244,185 | XXX | |
| 018581 10 8 | ALLIANCE DATA SYSTEMS CORP | | 12/07/2020 | VARIOUS | 5,187.000 | 303,245 | XXX | |
| 02083X 10 3 | ALPINE INCOME PPTY TR INC | | 11/13/2020 | VARIOUS | 8,110.000 | 144,610 | XXX | |
| 031162 10 0 | AMGEN INC COM | | 03/02/2020 | VARIOUS | 825.000 | 165,494 | XXX | |
| 032332 50 4 | AMTECH SYS INC | | 01/31/2020 | IVY SECURITES INC | 14,504.000 | 75,796 | XXX | |
| 00187Y 10 0 | API GROUP CORP | | 04/08/2020 | VARIOUS | 25,349.000 | 284,352 | XXX | |
| 037833 10 0 | APPLE INC | | 02/28/2020 | ANCORA ADVISORS | 410.000 | 109,779 | XXX | |
| 03966V 10 7 | ARCONIC CORPORATION | | 09/15/2020 | VARIOUS | 14,805.000 | 193,582 | XXX | |
| 049430 10 1 | ATLAS TECHNICAL CONSULTANTS IN | | 10/07/2020 | VARIOUS | 10,710.000 | 104,341 | XXX | |
| 05366Y 20 1 | AVIAT NETWORKS INC | | 02/26/2020 | IVY SECURITES INC | 3,981.000 | 52,551 | XXX | |
| 05580M 10 8 | B. RILEY FINANCIAL INC | | 11/10/2020 | JONESTRADING INSTITUTIONAL SERVICES | 2,700.000 | 81,316 | XXX | |
| 060505 10 4 | BANK OF AMERICA CORPORATION | | 11/16/2020 | VARIOUS | 42,270.000 | 1,136,083 | XXX | |
| 05544A 10 9 | BG STAFFING INC | | 10/16/2020 | JEFFRIES & CO | 3,301.000 | 30,527 | XXX | |
| 090672 10 6 | BIOTELEMETRY INC | | 10/30/2020 | VARIOUS | 3,480.000 | 151,178 | XXX | |
| 09215C 10 5 | BLACK KNIGHT INC | | 03/24/2020 | IVY SECURITES INC | 1,220.000 | 69,443 | XXX | |
| 09260C 30 7 | BLACKROCK FDS VI | | 12/31/2020 | VARIOUS | 778,179.524 | 7,998,840 | XXX | |
| 09247X 10 1 | BLACKROCK INC | | 02/28/2020 | ANCORA ADVISORS | 140.000 | 63,789 | XXX | |
| 11135F 10 1 | BROADCOM INC | | 02/28/2020 | ANCORA ADVISORS | 240.000 | 63,979 | XXX | |
| 117043 10 9 | BRUNSWICK CORP | | 03/13/2020 | KEYBANC CAPITAL MARKETS INC | 560.000 | 21,564 | XXX | |
| 129500 10 4 | CALERES INC | | 11/23/2020 | SIDOTI & CO | 4,930.000 | 60,690 | XXX | |
| 15872M 10 4 | CHAMPIONX CORPORATION | | 12/10/2020 | VARIOUS | 20,280.000 | 248,163 | XXX | |
| 159864 10 7 | CHARLES RIVER LABS INTERNATIONAL INC | | 03/19/2020 | IVY SECURITES INC | 350.000 | 33,910 | XXX | |
| 166764 10 0 | CHEVRONTEXACO CORP | | 03/26/2020 | VARIOUS | 4,850.000 | 367,294 | XXX | |
| 171484 10 8 | CHURCHILL DOWNS INC | | 07/30/2020 | VARIOUS | 1,740.000 | 184,701 | XXX | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 17275R 10 2 | CISCO SYSTEMS | | 11/13/2020 | VARIOUS | 8,335.000 | 341,731 | XXX | |
| 17306X 10 2 | CITI TRENDS INC | | 08/19/2020 | VARIOUS | 12,901.000 | 199,473 | XXX | |
| 174610 10 5 | CITIZENS FINANCIAL GROUP INC | | 09/24/2020 | VARIOUS | 29,170.000 | 728,118 | XXX | |
| 192176 10 5 | COFFEE HOLDINGS INC | | 10/28/2020 | VARIOUS | 33,750.000 | 129,064 | XXX | |
| 191912 40 1 | COHEN & STEERS REAL ESTATE SEC | | 12/11/2020 | VARIOUS | 374,809.248 | 5,578,506 | XXX | |
| 197641 10 3 | COLUMBIA FINANCIAL INC | | 10/22/2020 | VARIOUS | 10,890.000 | 145,952 | XXX | |
| 20337X 10 9 | COMMSCOPE HOLDING CO INC | | 12/11/2020 | JONESTRADING INSTITUTIONAL SERVICES | 5,050.000 | 67,683 | XXX | |
| 20602D 10 1 | CONCENTRIX CORP | | 12/15/2020 | VARIOUS | 3,230.000 | 285,947 | XXX | |
| 221006 10 9 | CORVEL CORP | | 06/12/2020 | JEFFRIES & CO | 1,530.000 | 103,139 | XXX | |
| 125919 30 8 | CPI AEROSTRUCTURES INC | | 04/16/2020 | VARIOUS | 11,680.000 | 31,508 | XXX | |
| 224633 20 6 | CRAWFORD & CO | | 11/02/2020 | JEFFRIES & CO | 4,069.000 | 26,003 | XXX | |
| 126650 10 0 | CVS/CAREMARK CORPORATION | | 10/16/2020 | VARIOUS | 18,500.000 | 1,142,636 | XXX | |
| 239360 10 0 | DAWSON GEOPHYSICAL CO | | 01/13/2020 | JONESTRADING INSTITUTIONAL SERVICES | 24,771.000 | 64,044 | XXX | |
| 25264R 20 7 | DIAMOND HILL INVESTMENT GROUP | | 03/16/2020 | VARIOUS | 509.000 | 57,750 | XXX | |
| 254423 10 6 | DINEEQUITY INC | | 03/25/2020 | JEFFRIES & CO | 1,180.000 | 35,581 | XXX | |
| 254709 10 8 | DISCOVER FINANCIAL SERVICES | | 10/15/2020 | VARIOUS | 11,130.000 | 606,580 | XXX | |
| 254687 10 6 | DISNEY WALT COMPANY | | 09/22/2020 | VARIOUS | 6,790.000 | 832,212 | XXX | |
| 25787G 10 0 | DONNELLEY FINANCIAL SOLUTIONS INC | | 03/09/2020 | IVY SECURITES INC | 6,988.000 | 57,121 | XXX | |
| 233331 10 7 | DTE ENERGY CO | | 12/11/2020 | VARIOUS | 4,410.000 | 485,517 | XXX | |
| Y2187A 15 0 | EAGLE BULK SHIPPING INC | | 01/27/2020 | IVY SECURITES INC | 12,576.000 | 47,155 | XXX | |
| 26969P 10 8 | EAGLE MATERIALS INC | | 03/19/2020 | JONESTRADING INSTITUTIONAL SERVICES | 950.000 | 50,146 | XXX | |
| 28618M 10 6 | ELEMENT SOLUTIONS INC | | 02/05/2020 | IVY SECURITES INC | 5,440.000 | 66,518 | XXX | |
| 29089Q 10 5 | EMERGENT BIOSOLUTIONS INC | | 12/01/2020 | VARIOUS | 1,930.000 | 143,357 | XXX | |
| 29272W 10 9 | ENERGIZER HOLDINGS INC | | 05/07/2020 | VARIOUS | 2,640.000 | 99,324 | XXX | |
| 313148 30 6 | FEDERAL AGRIC MTG CORP | | 12/01/2020 | VARIOUS | 2,219.000 | 123,944 | XXX | |
| 315910 86 9 | FIDELITY EMERGING MARKETS FUND | | 12/07/2020 | VARIOUS | 75,410.528 | 2,625,366 | XXX | |
| 320557 10 1 | FIRST INTERNET BANCORP | | 09/15/2020 | GREAT PACIFIC SECURITIES | 980.000 | 16,136 | XXX | |
| 339382 10 3 | FLEXSTEEL INDUSTRIES INC | | 02/13/2020 | IVY SECURITES INC | 2,466.000 | 38,753 | XXX | |
| 350060 10 9 | FOSTER L B CO | | 12/21/2020 | VARIOUS | 7,454.000 | 106,836 | XXX | |
| 35905A 10 9 | FRONTDOOR INC | | 04/06/2020 | VARIOUS | 5,560.000 | 211,326 | XXX | |
| 36467W 10 9 | GAMESTOP CORP NEW | | 03/18/2020 | IVY SECURITES INC | 7,624.000 | 29,646 | XXX | |
| 36467J 10 8 | GAMING & LEISURE PPTYS INC | | 12/24/2020 | VARIOUS | 184.504 | 7,368 | XXX | |
| Y2685T 13 1 | GENCO SHIPPING & TRADING LTD | | 02/20/2020 | IVY SECURITES INC | 6,502.000 | 52,314 | XXX | |
| 384556 10 6 | GRAHAM CORP | | 03/12/2020 | VARIOUS | 11,064.000 | 171,405 | XXX | |
| 317609 35 2 | GRANDEUR PEAK INTNATIONAL OPPORTUNITIES FUND | | 12/30/2020 | DIVIDEND REINVESTMENT | 36,747.772 | 171,612 | XXX | |
| 40619L 10 2 | HALL OF FAME RESORT & ENTERTAINMENT CO | | 11/16/2020 | MAXIM GROUP | 23,056.000 | 32,048 | XXX | |
| 40619L 12 8 | HALL OF FAME RESORT & ENTMT CO | | 11/16/2020 | MAXIM GROUP | 23,056.000 | 231 | XXX | |
| 404139 10 7 | HC2 HOLDINGS INC | | 11/17/2020 | PURCHASED WITH RIGHTS | 17,745.000 | 40,281 | XXX | |
| 437076 10 2 | HOME DEPOT INC COM | | 09/18/2020 | VARIOUS | 4,300.000 | 1,068,107 | XXX | |
| 438516 10 6 | HONEYWELL INTERNATIONAL INC | | 09/02/2020 | VARIOUS | 5,900.000 | 953,386 | XXX | |
| 441593 10 0 | HOULIHAN LOKEY INC | | 09/30/2020 | VARIOUS | 29,485.000 | 1,667,201 | XXX | |
| 44244K 10 9 | HOUSTON WIRE & CABLE CO | | 11/03/2020 | VARIOUS | 31,575.000 | 81,647 | XXX | |
| 449253 10 3 | IAA INC | | 03/19/2020 | IVY SECURITES INC | 1,150.000 | 32,487 | XXX | |
| 44891N 10 9 | IAC/INTERACTIVECORP NEW | | 09/04/2020 | VARIOUS | 2,410.000 | 326,538 | XXX | |
| 45688C 10 7 | INGEVITY CORP | | 10/02/2020 | GREAT PACIFIC SECURITIES | 860.000 | 45,464 | XXX | |
| 46625H 10 0 | J P MORGAN CHASE & CO | | 10/15/2020 | VARIOUS | 14,950.000 | 1,531,828 | XXX | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 47803T 62 7 | JOHN HANCOCK FDS III | | 12/21/2020 | DIVIDEND REINVESTMENT | 873.513 | 31,560 | XXX | |
| 478160 10 4 | JOHNSON & JOHNSON | | 10/19/2020 | VARIOUS | 4,540.000 | 661,130 | XXX | |
| 48716P 10 8 | KEARNY FINANCIAL CORP MD | | 10/19/2020 | VARIOUS | 22,529.000 | 183,455 | XXX | |
| 50050N 10 3 | KONTOOR BRANDS INC | | 06/08/2020 | VARIOUS | 8,390.000 | 171,212 | XXX | |
| 502431 10 9 | L3HARRIS TECHNOLOGIES INC | | 09/28/2020 | VARIOUS | 6,030.000 | 1,086,520 | XXX | |
| 52634L 10 8 | LENSAR INC | | 10/02/2020 | SPINOFF | 3,853.060 | 27,260 | XXX | |
| 531229 88 8 | LIBERTY MEDIA CORP BRAVES GROUP | | 04/07/2020 | JONESTRADING INSTITUTIONAL SERVICES | 2,200.000 | 36,728 | XXX | |
| 531229 60 7 | LIBERTY MEDIA CORP SIRIUSXM | | 09/14/2020 | VARIOUS | 6,280.000 | 223,787 | XXX | |
| 55826T 10 2 | MADISON SQUARE GRDN ENTERTNMNT | | 11/18/2020 | VARIOUS | 3,980.000 | 298,169 | XXX | |
| 55825T 10 3 | MADISON SQUARE GRDN SPRT CORP | | 04/16/2020 | JEFFRIES & CO | 310.000 | 71,537 | XXX | |
| 571903 20 2 | MARRIOTT INTERNATIONAL INC NEW | | 11/23/2020 | BARCLAYS CAPITAL INC | 11,410.000 | 1,403,762 | XXX | |
| 574599 10 6 | MASCO CORP COM | | 03/04/2020 | VARIOUS | 3,190.000 | 143,686 | XXX | |
| 576323 10 9 | MASTEC INC | | 11/06/2020 | VARIOUS | 2,480.000 | 125,904 | XXX | |
| 580135 10 1 | MCDONALDS CORP COM | | 09/22/2020 | VARIOUS | 6,585.000 | 1,332,069 | XXX | |
| 552690 10 9 | MDU RES GROUP INC | | 11/19/2020 | VARIOUS | 15,830.000 | 368,342 | XXX | |
| 589584 10 1 | MERIDIAN BIOSCIENCE INC | | 04/13/2020 | JEFFRIES & CO | 3,965.000 | 35,826 | XXX | |
| 58958P 10 4 | MERIDIAN BK PAOLI PA | | 03/17/2020 | IVY SECURITES INC | 2,073.000 | 30,287 | XXX | |
| 594918 10 4 | MICROSOFT CORP | | 09/21/2020 | VARIOUS | 5,245.000 | 1,051,168 | XXX | |
| 646025 10 6 | NEW JERSEY RES CORP | | 12/17/2020 | GREAT PACIFIC SECURITIES | 3,100.000 | 110,883 | XXX | |
| 652526 20 3 | NEWTEK BUSINESS SVCS CORP | | 03/20/2020 | IVY SECURITES INC | 1,927.000 | 23,478 | XXX | |
| 654106 10 3 | NIKE INC | | 02/28/2020 | ANCORA ADVISORS | 740.000 | 63,745 | XXX | |
| 666762 10 9 | NORTHRIM BANCORP INC | | 06/23/2020 | VARIOUS | 4,279.000 | 97,245 | XXX | |
| 68162K 10 6 | OLYMPIC STEEL INC | | 03/12/2020 | IVY SECURITES INC | 5,552.000 | 61,218 | XXX | |
| 68628V 30 8 | ORION MARINE GROUP INC | | 10/26/2020 | VARIOUS | 33,837.000 | 100,151 | XXX | |
| 70472Q 50 0 | PEAR TREE POLARIS FRN VALUE SM CAP | | 12/09/2020 | DIVIDEND REINVESTMENT | 10,944.236 | 158,035 | XXX | |
| 70805E 10 9 | PENNANT GROUP INC | | 07/29/2020 | JONESTRADING INSTITUTIONAL SERVICES | 123.000 | 2,884 | XXX | |
| 713448 10 8 | PEPSICO INC | | 09/22/2020 | VARIOUS | 3,350.000 | 442,824 | XXX | |
| 737446 10 4 | POST HOLDINGS INC | | 03/17/2020 | VARIOUS | 1,110.000 | 101,924 | XXX | |
| 73757R 10 2 | POSTAL REALTY TRUST INC | | 07/16/2020 | VARIOUS | 13,054.000 | 181,739 | XXX | |
| 737630 10 3 | POTLATCHDELTIC CORPORATION | | 03/13/2020 | VARIOUS | 2,958.000 | 94,364 | XXX | |
| 742718 10 9 | PROCTER & GAMBLE CO | | 03/02/2020 | VARIOUS | 1,975.000 | 228,710 | XXX | |
| 74319R 10 1 | PROG HOLDINGS INC | | 12/21/2020 | GREAT PACIFIC SECURITIES | 780.000 | 45,784 | XXX | |
| 743815 10 2 | PROVIDENCE SVC CORP | | 10/19/2020 | VARIOUS | 1,022.000 | 87,455 | XXX | |
| 744375 20 5 | PSYCHEMEDICS CORP | | 03/12/2020 | JONESTRADING INSTITUTIONAL SERVICES | 5,712.000 | 43,595 | XXX | |
| 74915M 10 0 | QURATE RETAIL INC | | 08/10/2020 | VARIOUS | 27,903.000 | 297,358 | XXX | |
| 754730 10 9 | RAYMOND JAMES FINANCIAL INC | | 10/12/2020 | VARIOUS | 1,210.000 | 94,587 | XXX | |
| 763165 10 7 | RICHARDSON ELECTRS LTD | | 02/27/2020 | IVY SECURITES INC | 3,662.000 | 16,695 | XXX | |
| 806407 10 2 | SCHEIN HENRY INC | | 10/29/2020 | IVY SECURITES INC | 2,860.000 | 174,951 | XXX | |
| 84790A 10 5 | SPECTRUM BRANDS HOLDINGS INC NEW | | 10/12/2020 | VARIOUS | 4,250.000 | 243,204 | XXX | |
| 784635 10 4 | SPX CORP | | 03/19/2020 | JONESTRADING INSTITUTIONAL SERVICES | 1,160.000 | 33,125 | XXX | |
| 86614U 10 0 | SUMMIT MATLS INC | | 11/03/2020 | VARIOUS | 8,170.000 | 155,533 | XXX | |
| 871561 10 6 | SYNACOR INC | | 08/24/2020 | VARIOUS | 14,330.000 | 16,808 | XXX | |
| 87162W 10 0 | SYNNEX CORP | | 08/28/2020 | JEFFRIES & CO | 870.000 | 110,159 | XXX | |
| 876030 10 7 | TAPESTRY INC | | 09/17/2020 | SIDOTI & CO | 4,020.000 | 70,199 | XXX | |
| 88087E 10 0 | TERMINIX GLOBAL HOLDINGS INC | | 05/18/2020 | VARIOUS | 8,190.000 | 262,248 | XXX | |
| 882508 10 4 | TEXAS INSTRS INC COM | | 03/02/2020 | VARIOUS | 1,200.000 | 138,523 | XXX | |
| 88822Q 10 3 | TIPTREE INC | | 12/10/2020 | JONESTRADING INSTITUTIONAL SERVICES | 14,010.000 | 79,387 | XXX | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 89469A 10 4 | TREEHOUSE FOODS INC | | 08/06/2020 | VARIOUS | 5,190.000 | 216,308 | XXX | |
| 89678F 10 0 | TRISTATE CAP HLDGS INC | | 09/25/2020 | VARIOUS | 8,920.000 | 87,557 | XXX | |
| 898349 10 5 | TRUSTCO BK CORP N Y | | 12/10/2020 | JONESTRADING INSTITUTIONAL SERVICES | 8,219.000 | 55,766 | XXX | |
| 902681 10 5 | UGI CORP NEW | | 12/15/2020 | VARIOUS | 8,307.000 | 285,698 | XXX | |
| 909214 30 6 | UNISYS CORP | | 12/07/2020 | CJS SECURITIES INC | 11,107.000 | 144,235 | XXX | |
| 910710 10 2 | UNITED INS HOLDINGS CORP | | 07/09/2020 | VARIOUS | 8,874.000 | 78,885 | XXX | |
| 91324P 10 2 | UNITEDHEALTH GROUP INC | | 09/24/2020 | VARIOUS | 610.000 | 170,678 | XXX | |
| 91851C 20 1 | VAALCO ENERGY INC | | 10/26/2020 | VARIOUS | 44,880.000 | 87,681 | XXX | |
| 92047W 10 1 | VALVOLINE INC | | 07/20/2020 | VARIOUS | 14,430.000 | 223,354 | XXX | |
| 922908 65 2 | VANGUARD EXTENDED MARKET ETF | | 01/16/2020 | IVY SECURITES INC | 1,931.000 | 250,712 | XXX | |
| 922908 36 3 | VANGUARD S&P 500 INDEX ETF | | 12/16/2020 | VARIOUS | 48,866.000 | 14,449,193 | XXX | |
| 92343V 10 4 | VERIZON COMMUNICATIONS | | 09/15/2020 | VARIOUS | 25,475.000 | 1,426,193 | XXX | |
| 92840M 10 2 | VISTRA ENERGY CORP | | 11/24/2020 | VARIOUS | 10,420.000 | 199,193 | XXX | |
| 928881 10 1 | VONTIER CORPORATION | | 11/18/2020 | VARIOUS | 10,130.000 | 310,578 | XXX | |
| 929089 10 0 | VOYA FINANCIAL INC | | 10/06/2020 | VARIOUS | 4,150.000 | 230,985 | XXX | |
| 95058W 10 0 | WENDYS CO | | 09/17/2020 | VARIOUS | 3,740.000 | 80,686 | XXX | |
| 962166 10 4 | WEYERHAEUSER CO | | 11/11/2020 | VARIOUS | 34,625.000 | 940,019 | XXX | |
| 96684W 10 0 | WHOLE EARTH BRANDS INC | | 12/30/2020 | VARIOUS | 20,000.000 | 210,202 | XXX | |
| 978097 10 3 | WOLVERINE WORLD WIDE INC | | 06/04/2020 | VARIOUS | 10,776.000 | 236,178 | XXX | |
| 98311A 10 5 | WYNDHAM HOTELS & RESORTS INC | | 11/23/2020 | VARIOUS | 26,525.000 | 1,502,610 | XXX | |
| 98310W 10 8 | WYNDHAM WORLDWIDE CORP | | 08/28/2020 | VARIOUS | 7,250.000 | 183,202 | XXX | |
| 98884U 10 8 | ZAGG INC | | 12/09/2020 | VARIOUS | 31,623.000 | 97,792 | XXX | |
| 42727E 10 3 | HERITAGE GLOBAL INC | C | 12/14/2020 | VARIOUS | 45,080.000 | 96,223 | XXX | |
| 730843 20 8 | POINTS INTERNATIONAL LTD | C | 09/21/2020 | JEFFRIES & CO | 7,225.000 | 71,193 | XXX | |
| Y8565N 30 0 | TEEKAY TANKERS LTD | C | 04/08/2020 | VARIOUS | 9,538.000 | 190,589 | XXX | |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 72,390,939 | XXX | 0 |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 72,390,939 | XXX | 0 |
| 9799998. Total - Common Stocks - Summary Item from Part 5 | | | | | | 3,638,063 | XXX | |
| 9799999. Total - Common Stocks | | | | | | 76,029,002 | XXX | 0 |
| 9899999. Total - Preferred and Common Stocks | | | | | | 86,118,145 | XXX | 0 |
| 9999999. Total - Bonds, Preferred and Common Stocks | | | | | | 416,060,874 | XXX | 738,805 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | |
| 38375G 2G 5 | GNMA REMIC TRUST 2012-102 DN | | 12/20/2020. | PRINCIPAL RECEIPT | | 407,851 | 407,851 | 407,660 | 407,770 | | 81 | | 81 | | 407,851 | | | 0 | 3,463 | 09/20/2040. |
| 38378E JV 6 | GNMA REMIC TRUST 2012-65 MJ | | 12/20/2020. | PRINCIPAL RECEIPT | | 656,462 | 656,462 | 679,644 | 664,431 | | (7,968) | | (7,968) | | 656,462 | | | 0 | 10,032 | 07/20/2039. |
| 38375G DJ 7 | GNMA REMIC TRUST 2012-73 NK | | 09/23/2020. | VARIOUS | | 349,778 | 349,778 | 366,939 | 354,198 | | (4,421) | | (4,421) | | 349,778 | | | 0 | 4,999 | 08/20/2040. |
| 38379W 5E 8 | GNMA REMIC TRUST 2016-62 LA | | 12/20/2020. | PRINCIPAL RECEIPT | | 1,748,154 | 1,748,154 | 1,819,719 | 1,793,178 | | (45,024) | | (45,024) | | 1,748,154 | | | 0 | 31,664 | 09/20/2045. |
| 38379X KD 1 | GNMA REMIC TRUST 2016-83 AP | | 12/20/2020. | PRINCIPAL RECEIPT | | 2,592,688 | 2,592,688 | 2,702,068 | 2,661,903 | | (69,214) | | (69,214) | | 2,592,688 | | | 0 | 46,961 | 10/20/2045. |
| 38379X Q9 4 | GNMA REMIC TRUST 2016-90 MA | | 12/20/2020. | PRINCIPAL RECEIPT | | 3,923,978 | 3,923,978 | 4,091,973 | 4,027,221 | | (103,243) | | (103,243) | | 3,923,978 | | | 0 | 72,095 | 10/20/2045. |
| 38380F 4M 5 | GNMA REMIC TRUST 2017-099 JG | | 12/20/2020. | PRINCIPAL RECEIPT | | 4,283,860 | 4,283,860 | 4,267,795 | 4,269,975 | | 13,885 | | 13,885 | | 4,283,860 | | | 0 | 59,304 | 06/20/2047. |
| 38380H PP 1 | GNMA REMIC TRUST 2017-149 CA | | 12/20/2020. | PRINCIPAL RECEIPT | | 513,756 | 513,756 | 503,320 | 507,570 | | 6,185 | | 6,185 | | 513,756 | | | 0 | 6,989 | 02/20/2046. |
| 38381A X3 5 | GNMA REMIC TRUST 2018-153 VA | | 12/20/2020. | PRINCIPAL RECEIPT | | 333,841 | 333,841 | 343,230 | 340,539 | | (6,698) | | (6,698) | | 333,841 | | | 0 | 6,363 | 02/20/2030. |
| 912828 VF 4 | U.S. TREASURY NOTES | | 06/01/2020. | MATURITY | | 3,000,000 | 3,000,000 | 2,974,570 | 2,998,426 | | 1,574 | | 1,574 | | 3,000,000 | | | 0 | 20,625 | 05/31/2020. |
| 0599999. | Total - Bonds - U.S. Government | | | | | 17,810,368 | 17,810,368 | 18,156,918 | 18,025,211 | 0 | (214,843) | 0 | (214,843) | 0 | 17,810,368 | 0 | 0 | 0 | 262,495 | XXX |
| **Bonds - U.S. Political Subdivisions of States** | | | | | | | | | | | | | | | | | | | | |
| 662523 WY 1 | BOROUGH OF NORTH SLOPE ALASKA | | 06/30/2020. | MATURITY | | 1,650,000 | 1,650,000 | 1,882,304 | 1,670,113 | | (20,113) | | (20,113) | | 1,650,000 | | | 0 | 42,290 | 06/30/2020. |
| 2499999. | Total - Bonds - U.S. Political Subdivisions of States | | | | | 1,650,000 | 1,650,000 | 1,882,304 | 1,670,113 | 0 | (20,113) | 0 | (20,113) | 0 | 1,650,000 | 0 | 0 | 0 | 42,290 | XXX |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | |
| 3133EC YV 0 | FEDERAL FARM CREDIT BANKS | | 09/09/2020. | MATURITY | | 1,000,000 | 1,000,000 | 1,008,990 | 1,000,976 | | (976) | | (976) | | 1,000,000 | | | 0 | 26,250 | 09/09/2020. |
| 3133EF 3E 5 | FEDERAL FARM CREDIT BANKS | | 01/13/2020. | CALLED @ 100.0000000 | | 5,000,000 | 5,000,000 | 4,992,500 | 4,996,330 | | 36 | | 36 | | 4,996,366 | | 3,634 | 3,634 | 24,201 | 04/18/2023. |
| 3133EF 4A 2 | FEDERAL FARM CREDIT BANKS | | 01/10/2020. | CALLED @ 100.0000000 | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | 0 | | 10,000,000 | | | 0 | 43,200 | 04/19/2022. |
| 3133EG D2 8 | FEDERAL FARM CREDIT BANKS | | 03/18/2020. | CALLED @ 100.0000000 | | 5,000,000 | 5,000,000 | 4,874,900 | 4,938,160 | | 4,540 | | 4,540 | | 4,942,700 | | 57,300 | 57,300 | 32,347 | 11/01/2022. |
| 3133EG EE 1 | FEDERAL FARM CREDIT BANKS | | 02/05/2020. | CALLED @ 100.0000000 | | 4,000,000 | 4,000,000 | 3,965,200 | 3,978,621 | | 563 | | 563 | | 3,979,184 | | 20,816 | 20,816 | 11,440 | 06/13/2023. |
| 3133EG H9 9 | FEDERAL FARM CREDIT BANKS | | 02/06/2020. | CALLED @ 100.0000000 | | 3,000,000 | 3,000,000 | 2,943,000 | 2,963,868 | | 677 | | 677 | | 2,964,545 | | 35,455 | 35,455 | 13,375 | 11/21/2024. |
| 3133EG XA 8 | FEDERAL FARM CREDIT BANKS | | 04/04/2020. | CALLED @ 100.0000000 | | 10,000,000 | 10,000,000 | 9,977,000 | 9,988,566 | | 956 | | 956 | | 9,989,522 | | 10,478 | 10,478 | 134,075 | 01/04/2023. |
| 3133EG ZA 6 | FEDERAL FARM CREDIT BANKS | | 03/12/2020. | CALLED @ 100.0000000 | | 2,000,000 | 2,000,000 | 1,994,300 | 1,996,800 | | 160 | | 160 | | 1,996,960 | | 3,040 | 3,040 | 14,673 | 10/20/2023. |
| 3133EK R2 4 | FEDERAL FARM CREDIT BANKS | | 09/23/2020. | CALLED @ 100.0000000 | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 23,700 | 09/23/2026. |
| 3134G4 4D 7 | FEDERAL HOME LOAN MORTGAGE CORP | | 05/20/2020. | CALLED @ 100.0000000 | | 2,500,000 | 2,500,000 | 2,379,125 | 2,481,463 | | 8,036 | | 8,036 | | 2,489,499 | | 10,501 | 10,501 | 18,750 | 11/20/2020. |
| 3134GU G6 1 | FEDERAL HOME LOAN MORTGAGE CORP | | 06/30/2020. | CALLED @ 100.0000000 | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 10,250 | 12/30/2024. |
| 3134GU H2 9 | FEDERAL HOME LOAN MORTGAGE CORP | | 12/28/2020. | CALLED @ 100.0000000 | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 18,397 | 12/28/2023. |
| 3137EA DR 7 | FEDERAL HOME LOAN MORTGAGE CORP | | 05/01/2020. | MATURITY | | 5,000,000 | 5,000,000 | 4,653,696 | 4,981,358 | | 18,642 | | 18,642 | | 5,000,000 | | | 0 | 34,375 | 05/01/2020. |
| 3130A9 UZ 2 | FEDERAL HOME LOAN BANKS | | 03/10/2020. | CALLED @ 100.0000000 | | 5,000,000 | 5,000,000 | 4,926,300 | 4,931,541 | | 1,755 | | 1,755 | | 4,933,296 | | 66,704 | 66,704 | 35,625 | 11/16/2026. |
| 313370 E3 8 | FEDERAL HOME LOAN BANKS | | 06/12/2020. | MATURITY | | 500,000 | 500,000 | 500,000 | 500,000 | | | | 0 | | 500,000 | | | 0 | 8,437 | 06/12/2020. |
| 313370 US 5 | FEDERAL HOME LOAN BANKS | | 09/11/2020. | MATURITY | | 2,000,000 | 2,000,000 | 2,084,688 | 2,010,448 | | (10,448) | | (10,448) | | 2,000,000 | | | 0 | 57,500 | 09/11/2020. |
| 313371 4H 6 | FEDERAL HOME LOAN BANKS | | 03/18/2020. | MATURITY | | 1,000,000 | 1,000,000 | 998,500 | 999,961 | | 39 | | 39 | | 1,000,000 | | | 0 | 15,000 | 03/18/2020. |
| 313381 YT 6 | FEDERAL HOME LOAN BANKS | | 02/06/2020. | MATURITY | | 2,100,000 | 2,100,000 | 1,978,830 | 2,097,972 | | 2,028 | | 2,028 | | 2,100,000 | | | 0 | 14,910 | 02/06/2020. |
| 3136G1 BL 2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 07/30/2020. | MATURITY | | 1,000,000 | 1,000,000 | 1,008,260 | 1,001,035 | | (1,035) | | (1,035) | | 1,000,000 | | | 0 | 16,250 | 07/30/2020. |
| 31394Y F3 3 | FHLMC REMIC SERIES 2796 LB | | 12/15/2020. | PRINCIPAL RECEIPT | | 68,180 | 68,180 | 69,949 | 68,870 | | (690) | | (690) | | 68,180 | | | 0 | 1,669 | 05/15/2024. |
| 31395U RE 3 | FHLMC REMIC SERIES 2977 AY | | 12/15/2020. | PRINCIPAL RECEIPT | | 131,830 | 131,830 | 136,568 | 133,938 | | (2,108) | | (2,108) | | 131,830 | | | 0 | 3,250 | 05/15/2025. |
| 3137AE LS 2 | FHLMC REMIC SERIES 3910 JC | | 12/15/2020. | PRINCIPAL RECEIPT | | 392,222 | 392,222 | 400,924 | 394,833 | | (2,612) | | (2,612) | | 392,222 | | | 0 | 4,093 | 12/15/2037. |
| 3137AJ 6A 7 | FHLMC REMIC SERIES 3955 BA | | 12/15/2020. | PRINCIPAL RECEIPT | | 294,905 | 294,905 | 309,650 | 303,537 | | (8,632) | | (8,632) | | 294,905 | | | 0 | 6,040 | 02/15/2041. |
| 3137AJ HW 7 | FHLMC REMIC SERIES 3960 YH | | 12/15/2020. | PRINCIPAL RECEIPT | | 344,351 | 344,351 | 351,884 | 347,028 | | (2,677) | | (2,677) | | 344,351 | | | 0 | 4,167 | 08/15/2040. |
| 3137AN 2J 3 | FHLMC REMIC SERIES 4019 EA | | 12/15/2020. | PRINCIPAL RECEIPT | | 2,811,159 | 2,811,159 | 2,814,234 | 2,813,767 | | (2,607) | | (2,607) | | 2,811,159 | | | 0 | 54,801 | 10/15/2040. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 |
| 3137AP BF 6 | FHLMC REMIC SERIES 4033 ED | | 12/15/2020. | PRINCIPAL RECEIPT | | 837,888 | 837,888 | 862,098 | 845,712 | | (7,824) | | (7,824) | | 837,888 | | | 0 | 12,151 | 10/15/2036. |
| 3137AS Q8 0 | FHLMC REMIC SERIES 4088 PA | | 12/15/2020. | PRINCIPAL RECEIPT | | 928,000 | 928,000 | 972,080 | 954,445 | | (26,445) | | (26,445) | | 928,000 | | | 0 | 19,390 | 12/15/2040. |
| 3137AV 2S 5 | FHLMC REMIC SERIES 4122 PA | | 12/15/2020. | PRINCIPAL RECEIPT | | 484,456 | 484,456 | 487,711 | 486,353 | | (1,897) | | (1,897) | | 484,456 | | | 0 | 3,717 | 02/15/2042. |
| 3137AW 6M 2 | FHLMC REMIC SERIES 4125 KP | | 12/15/2020. | PRINCIPAL RECEIPT | | 927,265 | 927,265 | 960,444 | 944,362 | | (17,097) | | (17,097) | | 927,265 | | | 0 | 10,627 | 05/15/2041. |
| 3137AW VA 0 | FHLMC REMIC SERIES 4145 UC | | 12/15/2020. | PRINCIPAL RECEIPT | | 490,027 | 490,027 | 487,730 | 488,472 | | 1,555 | | 1,555 | | 490,027 | | | 0 | 4,131 | 12/15/2027. |
| 3137AY 6Z 9 | FHLMC REMIC SERIES 4150 ND | | 12/15/2020. | PRINCIPAL RECEIPT | | 612,212 | 612,212 | 608,673 | 609,764 | | 2,448 | | 2,448 | | 612,212 | | | 0 | 5,703 | 07/15/2041. |
| 3137AY SG 7 | FHLMC REMIC SERIES 4165 TD | | 12/15/2020. | PRINCIPAL RECEIPT | | 1,100,286 | 1,100,286 | 1,055,243 | 1,058,235 | | 42,051 | | 42,051 | | 1,100,286 | | | 0 | 7,840 | 12/15/2042. |
| 3137B0 TR 5 | FHLMC REMIC SERIES 4186 MC | | 12/15/2020. | PRINCIPAL RECEIPT | | 578,436 | 578,436 | 554,033 | 563,623 | | 14,813 | | 14,813 | | 578,436 | | | 0 | 4,774 | 03/15/2028. |
| 3137B1 MQ 2 | FHLMC REMIC SERIES 4198 QD | | 12/15/2020. | PRINCIPAL RECEIPT | | 663,074 | 663,074 | 671,880 | 668,527 | | (5,453) | | (5,453) | | 663,074 | | | 0 | 7,917 | 01/15/2033. |
| 3137B1 XV 9 | FHLMC REMIC SERIES 4204 HA | | 12/15/2020. | PRINCIPAL RECEIPT | | 376,555 | 376,555 | 378,320 | 377,812 | | (1,256) | | (1,256) | | 376,555 | | | 0 | 5,195 | 05/15/2028. |
| 3137B3 FF 0 | FHLMC REMIC SERIES 4226 GV | | 12/15/2020. | PRINCIPAL RECEIPT | | 4,351,232 | 4,351,232 | 4,321,828 | 4,328,343 | | 22,889 | | 22,889 | | 4,351,232 | | | 0 | 114,912 | 09/15/2036. |
| 3137B7 3L 1 | FHLMC REMIC SERIES 4289 WE | | 12/15/2020. | PRINCIPAL RECEIPT | | 698,961 | 698,961 | 715,889 | 708,311 | | (9,350) | | (9,350) | | 698,961 | | | 0 | 12,718 | 08/15/2031. |
| 3137B7 TL 3 | FHLMC REMIC SERIES 4306 A | | 12/15/2020. | PRINCIPAL RECEIPT | | 531,765 | 531,765 | 556,027 | 542,754 | | (10,989) | | (10,989) | | 531,765 | | | 0 | 12,523 | 03/15/2041. |
| 3137B9 FL 4 | FHLMC REMIC SERIES 4314 KA | | 12/15/2020. | PRINCIPAL RECEIPT | | 1,881,929 | 1,881,929 | 1,926,037 | 1,904,820 | | (22,891) | | (22,891) | | 1,881,929 | | | 0 | 36,335 | 12/15/2039. |
| 3137BA 3T 7 | FHLMC REMIC SERIES 4329 KA | | 12/15/2020. | PRINCIPAL RECEIPT | | 879,721 | 879,721 | 902,677 | 891,583 | | (11,862) | | (11,862) | | 879,721 | | | 0 | 16,935 | 01/15/2040. |
| 3137BB A9 1 | FHLMC REMIC SERIES 4337 BA | | 12/15/2020. | PRINCIPAL RECEIPT | | 1,132,942 | 1,132,942 | 1,186,756 | 1,173,090 | | (40,149) | | (40,149) | | 1,132,942 | | | 0 | 18,972 | 02/15/2046. |
| 3137BB N9 7 | FHLMC REMIC SERIES 4358 DA | | 12/15/2020. | PRINCIPAL RECEIPT | | 1,279,220 | 1,279,220 | 1,309,202 | 1,295,722 | | (16,502) | | (16,502) | | 1,279,220 | | | 0 | 25,455 | 06/15/2040. |
| 3137BN NQ 3 | FHLMC REMIC SERIES 4566 CE | | 12/15/2020. | PRINCIPAL RECEIPT | | 1,200,882 | 1,200,882 | 1,190,937 | 1,193,824 | | 7,058 | | 7,058 | | 1,200,882 | | | 0 | 18,091 | 01/15/2043. |
| 3137BN Z8 0 | FHLMC REMIC SERIES 4569 A | | 12/15/2020. | PRINCIPAL RECEIPT | | 1,738,620 | 1,738,620 | 1,796,212 | 1,782,608 | | (43,987) | | (43,987) | | 1,738,620 | | | 0 | 28,339 | 11/15/2040. |
| 3137BQ UP 0 | FHLMC REMIC SERIES 4601 NK | | 12/15/2020. | PRINCIPAL RECEIPT | | 3,269,699 | 3,269,699 | 3,238,024 | | | 31,675 | | 31,675 | | 3,269,699 | | | 0 | 38,884 | 09/15/2045. |
| 3137BR 6T 7 | FHLMC REMIC SERIES 4608 HA | | 12/15/2020. | PRINCIPAL RECEIPT | | 2,892,720 | 2,892,720 | 2,973,174 | 2,949,576 | | (56,856) | | (56,856) | | 2,892,720 | | | 0 | 48,301 | 06/15/2041. |
| 3137BR ZF 5 | FHLMC REMIC SERIES 4615 TA | | 12/15/2020. | PRINCIPAL RECEIPT | | 4,124,715 | 4,124,715 | 4,193,031 | 4,193,363 | | (68,647) | | (68,647) | | 4,124,715 | | | 0 | 89,929 | 02/15/2046. |
| 3137BV EH 5 | FHLMC REMIC SERIES 4655 HA | | 12/15/2020. | PRINCIPAL RECEIPT | | 3,190,869 | 3,190,869 | 3,311,523 | 3,268,861 | | (77,992) | | (77,992) | | 3,190,869 | | | 0 | 67,528 | 01/15/2042. |
| 3137BX LE 0 | FHLMC REMIC SERIES 4672 QA | | 12/15/2020. | PRINCIPAL RECEIPT | | 5,438,078 | 5,438,078 | 5,580,827 | 5,586,885 | | (148,808) | | (148,808) | | 5,438,078 | | | 0 | 109,741 | 08/15/2045. |
| 3137BW YH 1 | FHLMC REMIC SERIES 4674 A | | 12/15/2020. | PRINCIPAL RECEIPT | | 2,396,040 | 2,396,040 | 2,453,695 | 2,441,082 | | (45,042) | | (45,042) | | 2,396,040 | | | 0 | 46,633 | 12/15/2042. |
| 3137BY XF 2 | FHLMC REMIC SERIES 4690 CA | | 12/15/2020. | PRINCIPAL RECEIPT | | 2,473,477 | 2,473,477 | 2,542,270 | 2,542,566 | | (69,090) | | (69,090) | | 2,473,477 | | | 0 | 43,212 | 11/15/2036. |
| 3137F1 XN 3 | FHLMC REMIC SERIES 4698 HP | | 12/15/2020. | PRINCIPAL RECEIPT | | 674,721 | 674,721 | 663,756 | 664,845 | | 9,876 | | 9,876 | | 674,721 | | | 0 | 10,833 | 05/15/2046. |
| 3137FA ZM 3 | FHLMC REMIC SERIES 4717 BA | | 12/15/2020. | PRINCIPAL RECEIPT | | 984,908 | 984,908 | 1,011,070 | 1,011,248 | | (26,340) | | (26,340) | | 984,908 | | | 0 | 20,336 | 02/15/2047. |
| 3137FA ZV 3 | FHLMC REMIC SERIES 4717 BP | | 12/15/2020. | PRINCIPAL RECEIPT | | 1,424,080 | 1,424,080 | 1,461,907 | 1,462,168 | | (38,087) | | (38,087) | | 1,424,080 | | | 0 | 29,404 | 02/15/2047. |
| 3137FD KH 4 | FHLMC REMIC SERIES 4759 NA | | 12/15/2020. | PRINCIPAL RECEIPT | | 2,043,186 | 2,043,186 | 2,027,862 | 2,031,437 | | 11,749 | | 11,749 | | 2,043,186 | | | 0 | 37,045 | 08/15/2044. |
| 3137F3 W8 3 | FHLMC REMIC SERIES 4764 WJ | | 12/15/2020. | PRINCIPAL RECEIPT | | 2,924,827 | 2,924,827 | 2,903,805 | 2,911,430 | | 13,397 | | 13,397 | | 2,924,827 | | | 0 | 56,277 | 01/15/2045. |
| 3137F4 7J 5 | FHLMC REMIC SERIES 4782 L | | 12/15/2020. | PRINCIPAL RECEIPT | | 3,865,429 | 3,865,429 | 3,953,609 | 3,946,268 | | (80,839) | | (80,839) | | 3,865,429 | | | 0 | 86,551 | 09/15/2044. |
| 3137F5 N5 4 | FHLMC REMIC SERIES 4794 DA | | 12/15/2020. | PRINCIPAL RECEIPT | | 3,564,309 | 3,564,309 | 3,700,199 | 3,664,232 | | (99,922) | | (99,922) | | 3,564,309 | | | 0 | 86,119 | 08/15/2044. |
| 3137FG 2Q 7 | FHLMC REMIC SERIES 4801 | | 12/15/2020. | PRINCIPAL RECEIPT | | 3,711,404 | 3,711,404 | 3,788,531 | 3,767,556 | | (56,153) | | (56,153) | | 3,711,404 | | | 0 | 89,705 | 01/15/2044. |
| 3137FG BD 6 | FHLMC REMIC SERIES 4811 VB | | 12/15/2020. | PRINCIPAL RECEIPT | | 2,532,846 | 2,532,846 | 2,590,626 | 2,569,687 | | (36,842) | | (36,842) | | 2,532,846 | | | 0 | 86,272 | 08/15/2029. |
| 3137FL KM 5 | FHLMC REMIC SERIES 4869 AJ | | 12/15/2020. | PRINCIPAL RECEIPT | | 1,733,463 | 1,733,463 | 1,778,018 | 1,778,109 | | (44,646) | | (44,646) | | 1,733,463 | | | 0 | 35,774 | 04/15/2049. |
| 3138L9 AT 9 | FN AM8117 | | 12/25/2020. | PRINCIPAL RECEIPT | | 57,108 | 57,108 | 58,643 | 57,783 | | (675) | | (675) | | 57,108 | | | 0 | 801 | 03/01/2025. |
| 31415Y LW 7 | FNMA PASS-THRU POOL 993241 | | 12/25/2020. | PRINCIPAL RECEIPT | | 55,862 | 55,862 | 58,742 | 57,683 | | (1,821) | | (1,821) | | 55,862 | | | 0 | 1,104 | 06/01/2024. |
| 31417Y GK 7 | FNMA PASS-THRU 15 YEAR | | 12/25/2020. | PRINCIPAL RECEIPT | | 133,126 | 133,126 | 137,536 | 135,742 | | (2,615) | | (2,615) | | 133,126 | | | 0 | 2,964 | 10/01/2024. |
| 3136B7 B3 4 | FNMA REMIC SERIES 2019-069 | | 12/25/2020. | PRINCIPAL RECEIPT | | 796,509 | 796,509 | 835,277 | | | (38,768) | | (38,768) | | 796,509 | | | 0 | 6,909 | 12/25/2049. |
| 31394B MD 3 | FNMA REMIC TRUST 2004-89 AQ | | 12/25/2020. | PRINCIPAL RECEIPT | | 205,662 | 205,662 | 210,418 | 207,461 | | (1,799) | | (1,799) | | 205,662 | | | 0 | 4,954 | 12/25/2024. |
| 31398M Q2 5 | FNMA REMIC TRUST 2010-36 BC | | 12/25/2020. | PRINCIPAL RECEIPT | | 1,728,196 | 1,728,196 | 1,772,211 | 1,771,102 | | (42,906) | | (42,906) | | 1,728,196 | | | 0 | 36,505 | 04/25/2030. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 |
| 3136A2 AR 4 | FNMA REMIC TRUST 2011-110 EC | | 12/25/2020. | PRINCIPAL RECEIPT | | 734,320 | 734,320 | 747,515 | 743,257 | | (8,937) | | (8,937) | | 734,320 | | | 0 | 8,853 | 04/25/2041. |
| 3136A2 MY 6 | FNMA REMIC TRUST 2011-128 QB | | 12/25/2020. | PRINCIPAL RECEIPT | | 227,602 | 227,602 | 235,781 | 231,068 | | (3,466) | | (3,466) | | 227,602 | | | 0 | 2,972 | 03/25/2039. |
| 31397S XM 1 | FNMA REMIC TRUST 2011-40 KA | | 12/25/2020. | PRINCIPAL RECEIPT | | 57 | 57 | 57 | 57 | | | | 0 | | 57 | | | 0 | | 03/25/2026. |
| 3136A0 LP 0 | FNMA REMIC TRUST 2011-70 ND | | 12/25/2020. | PRINCIPAL RECEIPT | | 4,068,315 | 4,068,315 | 4,206,892 | 4,082,335 | | (14,020) | | (14,020) | | 4,068,315 | | | 0 | 91,888 | 04/25/2037. |
| 3136A8 ZR 4 | FNMA REMIC TRUST 2012-103 DA | | 12/25/2020. | PRINCIPAL RECEIPT | | 974,600 | 974,600 | 1,028,660 | 1,012,715 | | (38,115) | | (38,115) | | 974,600 | | | 0 | 23,389 | 10/25/2041. |
| 3136AA JT 3 | FNMA REMIC TRUST 2012-139 CA | | 12/25/2020. | PRINCIPAL RECEIPT | | 1,147,012 | 1,147,012 | 1,122,489 | 1,123,769 | | 23,243 | | 23,243 | | 1,147,012 | | | 0 | 12,031 | 11/25/2042. |
| 3136AA 5A 9 | FNMA REMIC TRUST 2012-149 ND | | 12/25/2020. | PRINCIPAL RECEIPT | | 827,228 | 827,228 | 827,228 | 827,228 | | | | 0 | | 827,228 | | | 0 | 9,845 | 06/25/2042. |
| 3136AA 6K 6 | FNMA REMIC TRUST 2012-151 YA | | 12/25/2020. | PRINCIPAL RECEIPT | | 434,841 | 434,841 | 446,867 | 442,341 | | (7,500) | | (7,500) | | 434,841 | | | 0 | 3,993 | 01/25/2028. |
| 3136A3 X9 7 | FNMA REMIC TRUST 2012-3 BA | | 12/25/2020. | PRINCIPAL RECEIPT | | 354,455 | 354,455 | 354,345 | 354,411 | | 44 | | 44 | | 354,455 | | | 0 | 3,751 | 04/25/2040. |
| 3136A5 XR 2 | FNMA REMIC TRUST 2012-30 PB | | 12/25/2020. | PRINCIPAL RECEIPT | | 465,624 | 465,624 | 467,661 | 466,606 | | (982) | | (982) | | 465,624 | | | 0 | 6,134 | 10/25/2040. |
| 3136A4 2C 2 | FNMA REMIC TRUST 2012-34 PB | | 12/25/2020. | PRINCIPAL RECEIPT | | 431,405 | 431,405 | 434,640 | 433,034 | | (1,629) | | (1,629) | | 431,405 | | | 0 | 5,175 | 01/25/2032. |
| 3136A5 AC 0 | FNMA REMIC TRUST 2012-40 MG | | 12/25/2020. | PRINCIPAL RECEIPT | | 743,633 | 743,633 | 747,584 | 746,396 | | (2,763) | | (2,763) | | 743,633 | | | 0 | 9,891 | 04/25/2041. |
| 3136A5 P6 7 | FNMA REMIC TRUST 2012-53 PB | | 12/25/2020. | PRINCIPAL RECEIPT | | 530,212 | 530,212 | 544,461 | 537,660 | | (7,448) | | (7,448) | | 530,212 | | | 0 | 6,957 | 02/25/2041. |
| 3136A7 U3 4 | FNMA REMIC TRUST 2012-84 QG | | 12/25/2020. | PRINCIPAL RECEIPT | | 264,631 | 264,631 | 267,938 | 266,601 | | (1,971) | | (1,971) | | 264,631 | | | 0 | 4,797 | 09/25/2031. |
| 3136A7 5E 8 | FNMA REMIC TRUST 2012-96 PD | | 12/25/2020. | PRINCIPAL RECEIPT | | 508,606 | 508,606 | 515,202 | 512,438 | | (3,833) | | (3,833) | | 508,606 | | | 0 | 6,377 | 07/25/2041. |
| 3136AC ES 6 | FNMA REMIC TRUST 2013-10 DE | | 12/25/2020. | PRINCIPAL RECEIPT | | 737,917 | 737,917 | 739,647 | 739,169 | | (1,251) | | (1,251) | | 737,917 | | | 0 | 7,973 | 10/25/2041. |
| 3136AH U9 9 | FNMA REMIC TRUST 2013-133 VT | | 12/25/2020. | PRINCIPAL RECEIPT | | 553,196 | 553,196 | 569,316 | 560,161 | | (6,965) | | (6,965) | | 553,196 | | | 0 | 9,031 | 05/25/2025. |
| 3136AC WN 7 | FNMA REMIC TRUST 2013-20 CA | | 12/25/2020. | PRINCIPAL RECEIPT | | 1,158,943 | 1,158,943 | 1,183,209 | 1,178,848 | | (19,905) | | (19,905) | | 1,158,943 | | | 0 | 14,341 | 01/25/2043. |
| 3136AD MZ 9 | FNMA REMIC TRUST 2013-30 JA | | 12/25/2020. | PRINCIPAL RECEIPT | | 573,343 | 573,343 | 536,004 | 542,007 | | 31,336 | | 31,336 | | 573,343 | | | 0 | 5,338 | 04/25/2043. |
| 3136AD EY 1 | FNMA REMIC TRUST 2013-36 AB | | 12/25/2020. | PRINCIPAL RECEIPT | | 737,910 | 737,910 | 758,203 | 750,120 | | (12,210) | | (12,210) | | 737,910 | | | 0 | 11,696 | 05/25/2032. |
| 3136AD V4 8 | FNMA REMIC TRUST 2013-41 WG | | 12/25/2020. | PRINCIPAL RECEIPT | | 722,697 | 722,697 | 724,729 | 724,132 | | (1,436) | | (1,436) | | 722,697 | | | 0 | 9,488 | 11/25/2042. |
| 3136AD 5Q 8 | FNMA REMIC TRUST 2013-50 MN | | 12/25/2020. | PRINCIPAL RECEIPT | | 3,981,218 | 3,981,218 | 4,014,187 | 4,014,961 | | (33,744) | | (33,744) | | 3,981,218 | | | 0 | 65,627 | 01/25/2033. |
| 3136AJ C3 8 | FNMA REMIC TRUST 2014-26 GA | | 12/25/2020. | PRINCIPAL RECEIPT | | 1,746,050 | 1,746,050 | 1,789,429 | 1,775,389 | | (29,339) | | (29,339) | | 1,746,050 | | | 0 | 36,683 | 09/25/2039. |
| 3136AJ K4 7 | FNMA REMIC TRUST 2014-28 ND | | 12/25/2020. | PRINCIPAL RECEIPT | | 1,482,994 | 1,482,994 | 1,517,520 | 1,501,170 | | (18,176) | | (18,176) | | 1,482,994 | | | 0 | 28,751 | 03/25/2040. |
| 3136AQ UM 0 | FNMA REMIC TRUST 2015-92 VA | | 12/25/2020. | PRINCIPAL RECEIPT | | 610,778 | 610,778 | 644,371 | 630,569 | | (19,791) | | (19,791) | | 610,778 | | | 0 | 9,971 | 01/25/2029. |
| 3136AR R4 2 | FNMA REMIC TRUST 2016-25 A | | 12/25/2020. | PRINCIPAL RECEIPT | | 1,245,745 | 1,245,745 | 1,299,467 | 1,288,696 | | (42,951) | | (42,951) | | 1,245,745 | | | 0 | 23,783 | 11/25/2042. |
| 3136AT JR 6 | FNMA REMIC TRUST 2016-49 PA | | 12/25/2020. | PRINCIPAL RECEIPT | | 733,222 | 733,222 | 750,980 | 746,852 | | (13,629) | | (13,629) | | 733,222 | | | 0 | 11,643 | 09/25/2045. |
| 3136AT CK 8 | FNMA REMIC TRUST 2016-50 BN | | 12/25/2020. | PRINCIPAL RECEIPT | | 3,188,981 | 3,188,981 | 3,300,131 | 3,303,135 | | (114,154) | | (114,154) | | 3,188,981 | | | 0 | 45,963 | 02/25/2046. |
| 3136AU MC 2 | FNMA REMIC TRUST 2016-94 MN | | 12/25/2020. | PRINCIPAL RECEIPT | | 813,249 | 813,249 | 804,608 | 807,350 | | 5,900 | | 5,900 | | 813,249 | | | 0 | 12,122 | 05/25/2045. |
| 3136AV L6 4 | FNMA REMIC TRUST 2017-17 EA | | 12/25/2020. | PRINCIPAL RECEIPT | | 6,805,068 | 6,805,068 | 6,936,916 | 6,934,997 | | (129,929) | | (129,929) | | 6,805,068 | | | 0 | 136,086 | 11/25/2041. |
| 3136AV V9 7 | FNMA REMIC TRUST 2017-22 BE | | 12/25/2020. | PRINCIPAL RECEIPT | | 2,179,179 | 2,179,179 | 2,264,984 | 2,237,716 | | (58,537) | | (58,537) | | 2,179,179 | | | 0 | 48,316 | 08/25/2040. |
| 3136AW EJ 2 | FNMA REMIC TRUST 2017-28 A | | 12/25/2020. | PRINCIPAL RECEIPT | | 2,472,641 | 2,472,641 | 2,547,980 | 2,529,870 | | (57,229) | | (57,229) | | 2,472,641 | | | 0 | 51,761 | 05/25/2045. |
| 3136AX FG 5 | FNMA REMIC TRUST 2017-54 P | | 12/25/2020. | PRINCIPAL RECEIPT | | 959,298 | 959,298 | 971,888 | 971,309 | | (12,011) | | (12,011) | | 959,298 | | | 0 | 15,529 | 05/25/2046. |
| 3136AY DD 2 | FNMA REMIC TRUST 2017-66 BH | | 12/25/2020. | PRINCIPAL RECEIPT | | 1,828,099 | 1,828,099 | 1,889,512 | 1,877,909 | | (49,810) | | (49,810) | | 1,828,099 | | | 0 | 40,313 | 05/25/2044. |
| 3136B1 DG 6 | FNMA REMIC TRUST 2018-11B VC | | 12/25/2020. | PRINCIPAL RECEIPT | | 353,151 | 353,151 | 365,456 | 361,339 | | (8,188) | | (8,188) | | 353,151 | | | 0 | 7,698 | 04/25/2029. |
| 3136B1 ML 5 | FNMA REMIC TRUST 2018-22 BA | | 12/25/2020. | PRINCIPAL RECEIPT | | 2,945,578 | 2,945,578 | 3,001,728 | 2,992,508 | | (46,930) | | (46,930) | | 2,945,578 | | | 0 | 66,994 | 05/25/2044. |
| 3136B4 3E 6 | FNMA REMIC TRUST 2019-37 TC | | 12/25/2020. | PRINCIPAL RECEIPT | | 2,145,725 | 2,145,725 | 2,181,934 | 2,181,748 | | (36,023) | | (36,023) | | 2,145,725 | | | 0 | 31,783 | 03/25/2037. |
| 3136B8 5H 8 | FNMA REMIC TRUST 2020-16 JG | | 12/25/2020. | PRINCIPAL RECEIPT | | 205,954 | 205,954 | 212,849 | | | (6,894) | | (6,894) | | 205,954 | | | 0 | 1,548 | 01/01/2050. |
| 613741 EX 1 | MONTGOMERY CNTY VA ECONOMIC DE | | 06/01/2020. | MATURITY | | 2,665,000 | 2,665,000 | 2,667,665 | 2,665,185 | | (185) | | (185) | | 2,665,000 | | | 0 | 39,309 | 06/01/2020. |
| 3199999. | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | 189,615,829 | 189,615,829 | 191,177,062 | 186,861,572 | 0 | (1,739,820) | 0 | (1,739,820) | 0 | 189,407,901 | 0 | 207,928 | 207,928 | 2,956,081 | XXX |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 03523T BP 2 | ANHEUSER BUSCH INBEV WORLDWIDE | C | 08/12/2020. | CALLED @ 104.2590000 | | 277,329 | 266,000 | 264,718 | 265,643 | | 84 | | 84 | | 265,727 | | 273 | 273 | 18,478 | 07/15/2022. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 |
| 03524B AE 6 | ANHEUSER-BUSCH INBEV S.A. | C | 09/17/2020. | TENDER OFFER | | 665,082 | 600,000 | 604,320 | 601,975 | | (323) | | (323) | | 601,652 | | 63,430 | 63,430 | 25,037 | 02/01/2024. |
| 822582 AM 4 | SHELL INTERNATIONAL FINANCE BV | C | 03/25/2020. | MATURITY | | 1,000,000 | 1,000,000 | 995,280 | 999,864 | | 136 | | 136 | | 1,000,000 | | | 0 | 21,875 | 03/25/2020. |
| 822582 BG 6 | SHELL INTERNATIONAL FINANCE BV | C | 05/11/2020. | MATURITY | | 1,000,000 | 1,000,000 | 997,880 | 999,839 | | 161 | | 161 | | 1,000,000 | | | 0 | 10,625 | 05/11/2020. |
| 0258M0 DX 4 | AMERICAN EXPRESS CR CORP MTNBE | | 08/14/2020. | CALLED @ 100.0000000 | | 1,000,000 | 1,000,000 | 1,002,770 | 1,001,481 | | (1,481) | | (1,481) | | 1,000,000 | | | 0 | 23,833 | 09/14/2020. |
| 038222 AF 2 | APPLIED MATLS INC | | 06/27/2020. | CALLED @ 103.7847816 | | 5,189,239 | 5,000,000 | 5,434,700 | 5,125,646 | | (41,687) | | (41,687) | | 5,083,959 | | (83,959) | (83,959) | 303,906 | 06/15/2021. |
| 00206R AX 0 | AT&T INC | | 06/29/2020. | CALLED @ 103.5717063 | | 3,107,151 | 3,000,000 | 3,263,010 | 3,058,556 | | (20,815) | | (20,815) | | 3,037,741 | | (37,741) | (37,741) | 190,218 | 05/15/2021. |
| 00206R AZ 5 | AT&T INC | | 06/29/2020. | VARIOUS | | 1,542,534 | 1,485,000 | 1,648,972 | 1,518,097 | | (9,946) | | (9,946) | | 1,508,151 | | (23,151) | (23,151) | 107,725 | 08/15/2021. |
| 06051G FT 1 | BANK OF AMERICA CORP | | 10/19/2020. | MATURITY | | 1,000,000 | 1,000,000 | 1,002,700 | 1,001,615 | | (1,615) | | (1,615) | | 1,000,000 | | | 0 | 26,250 | 10/19/2020. |
| 06406H BP 3 | BANK NEW YORK MTN BK ENT | | 01/15/2020. | MATURITY | | 500,000 | 500,000 | 506,100 | 500,030 | | (30) | | (30) | | 500,000 | | | 0 | 11,500 | 01/15/2020. |
| 07330N AR 6 | BB&T CO | | 05/01/2020. | CALLED @ 100.0000000 | | 1,000,000 | 1,000,000 | 1,001,480 | 1,000,212 | | (212) | | (212) | | 1,000,000 | | | 0 | 9,375 | 06/01/2020. |
| 134429 AW 9 | CAMPBELL SOUP CO | | 01/22/2020. | CALLED @ 103.0215640 | | 1,030,216 | 1,000,000 | 994,900 | 999,216 | | 35 | | 35 | | 999,250 | | 750 | 750 | 41,667 | 04/15/2021. |
| 14913Q 2A 6 | CATERPILLAR FINANCIAL SERVICE | | 09/04/2020. | MATURITY | | 1,000,000 | 1,000,000 | 999,160 | 999,807 | | 193 | | 193 | | 1,000,000 | | | 0 | 18,500 | 09/04/2020. |
| 191216 AV 2 | COCA COLA CO | | 10/20/2020. | CALLED @ 102.6566780 | | 1,026,567 | 1,000,000 | 999,130 | 999,835 | | 78 | | 78 | | 999,913 | | 87 | 87 | 64,058 | 09/01/2021. |
| 191216 BY 5 | COCA COLA CO | | 10/05/2020. | CALLED @ 101.1946860 | | 505,973 | 500,000 | 501,050 | 500,364 | | (165) | | (165) | | 500,199 | | (199) | (199) | 14,455 | 09/01/2021. |
| 19416Q DY 3 | COLGATE PALMOLIVE CO MTNS BE | | 12/18/2020. | CALLED @ 102.0373800 | | 1,020,374 | 1,000,000 | 985,540 | 997,007 | | 1,522 | | 1,522 | | 998,530 | | 1,471 | 1,471 | 47,119 | 11/15/2021. |
| 205887 BR 2 | CONAGRA BRANDS INC | | 12/23/2020. | CALLED @ 105.8790000 | | 1,014,321 | 958,000 | 976,058 | 968,657 | | (3,034) | | (3,034) | | 965,624 | | (7,624) | (7,624) | 93,014 | 01/25/2023. |
| 219350 AT 2 | CORNING INC | | 11/24/2020. | CALLED @ 121.3989033 | | 3,641,967 | 3,000,000 | 3,796,590 | 3,469,101 | | (91,157) | | (91,157) | | 3,377,944 | | (377,944) | (377,944) | 857,217 | 05/15/2024. |
| 26138E AQ 2 | DR PEPPER SNAPPLE GROUP INC | | 01/15/2020. | MATURITY | | 2,057,000 | 2,057,000 | 2,030,814 | 2,056,838 | | 162 | | 162 | | 2,057,000 | | | 0 | 20,570 | 01/15/2020. |
| 263901 AC 4 | DUKE ENERGY INDIANA INC | | 07/15/2020. | MATURITY | | 1,000,000 | 1,000,000 | 971,250 | 998,047 | | 1,953 | | 1,953 | | 1,000,000 | | | 0 | 37,500 | 07/15/2020. |
| 278642 AK 9 | EBAY INC | | 08/10/2020. | CALLED @ 102.5592400 | | 512,796 | 500,000 | 498,895 | 499,731 | | 102 | | 102 | | 499,833 | | 167 | 167 | 27,531 | 08/01/2021. |
| 302445 AD 3 | FLIR SYS INC | | 08/19/2020. | CALLED @ 102.0020000 | | 3,774,074 | 3,700,000 | 3,821,064 | 3,737,380 | | (15,200) | | (15,200) | | 3,722,179 | | (22,179) | (22,179) | 152,442 | 06/15/2021. |
| 369622 SM 8 | GENERAL ELECTRIC CAPITAL CORP | | 05/19/2020. | TENDER OFFER | | 296,686 | 287,000 | 321,879 | 292,105 | | (1,735) | | (1,735) | | 290,370 | | 6,316 | 6,316 | 11,746 | 02/11/2021. |
| 36962G 4R 2 | GENERAL ELECTRIC CAPITAL CORP | | 04/23/2020. | CALLED @ 101.0000000 | | 116,150 | 115,000 | 125,496 | 116,191 | | (520) | | (520) | | 115,671 | | (671) | (671) | 4,183 | 09/16/2020. |
| 446438 RM 7 | HUNTINGTON NATIONAL BANK | | 03/01/2020. | CALLED @ 100.0000000 | | 2,000,000 | 2,000,000 | 1,997,480 | 1,999,869 | | 87 | | 87 | | 1,999,956 | | 44 | 44 | 20,000 | 04/01/2020. |
| 46625H HS 2 | JPMORGAN CHASE & CO | | 07/22/2020. | MATURITY | | 1,000,000 | 1,000,000 | 1,048,220 | 1,004,350 | | (4,350) | | (4,350) | | 1,000,000 | | | 0 | 44,000 | 07/22/2020. |
| 46625H LW 8 | JPMORGAN CHASE & CO | | 05/23/2020. | CALLED @ 100.0000000 | | 1,500,000 | 1,500,000 | 1,515,885 | 1,501,441 | | (1,441) | | (1,441) | | 1,500,000 | | | 0 | 17,188 | 06/23/2020. |
| 500255 AS 3 | KOHLS CORP | | 08/14/2020. | ANCORA ADVISORS | | 4,000,000 | 4,000,000 | 3,961,400 | 3,983,683 | | 3,145 | | 3,145 | | 3,986,828 | | 13,172 | 13,172 | 136,139 | 02/01/2023. |
| 548661 CQ 8 | LOWES COS INC | | 04/15/2020. | MATURITY | | 1,000,000 | 1,000,000 | 998,180 | 999,935 | | 65 | | 65 | | 1,000,000 | | | 0 | 23,125 | 04/15/2020. |
| 571903 AL 7 | MARRIOTT INTL INC NEW | | 07/30/2020. | CALLED @ 100.0000000 | | 2,000,000 | 2,000,000 | 2,010,380 | 2,000,930 | | (930) | | (930) | | 2,000,000 | | | 0 | 53,438 | 10/15/2020. |
| 585055 BS 4 | MEDTRONIC INC | | 10/29/2020. | CALLED @ 112.7420000 | | 1,140,949 | 1,012,000 | 996,840 | 999,415 | | 1,842 | | 1,842 | | 1,001,257 | | 10,743 | 10,743 | 165,673 | 03/15/2025. |
| 61747Y DW 2 | MORGAN STANLEY | | 01/27/2020. | MATURITY | | 1,000,000 | 1,000,000 | 1,009,470 | 1,000,156 | | (156) | | (156) | | 1,000,000 | | | 0 | 13,250 | 01/27/2020. |
| 620076 BB 4 | MOTOROLA SOLUTIONS INC | | 09/14/2020. | CALLED @ 105.4801892 | | 1,778,396 | 1,686,000 | 1,668,297 | 1,679,946 | | 1,735 | | 1,735 | | 1,681,681 | | 4,319 | 4,319 | 144,908 | 05/15/2022. |
| 637071 AJ 0 | NATIONAL OILWELL VARCO INC | | 08/26/2020. | CALLED @ 103.5000000 | | 435,735 | 421,000 | 416,928 | 419,660 | | 291 | | 291 | | 419,950 | | 1,050 | 1,050 | 22,792 | 12/01/2022. |
| 674599 BY 0 | OCCIDENTAL PETE CORP DEL | | 04/09/2020. | NATIONAL FINANCIAL SERVICES | | 974,500 | 1,000,000 | 999,770 | 999,971 | | 7 | | 7 | | 999,978 | | (25,478) | (25,478) | 28,814 | 02/01/2021. |
| 674599 CC 7 | OCCIDENTAL PETE CORP DEL | | 04/15/2020. | DAVIDSON D A & COMPANY INC | | 823,000 | 1,000,000 | 1,015,100 | 1,004,434 | | (668) | | (668) | | 1,003,766 | | (180,766) | (180,766) | 21,007 | 02/15/2022. |
| 74005P AZ 7 | PRAXAIR INC | | 12/15/2020. | CALLED @ 101.9523707 | | 3,058,571 | 3,000,000 | 3,111,840 | 3,030,099 | | (17,103) | | (17,103) | | 3,012,996 | | (12,996) | (12,996) | 174,571 | 09/01/2021. |
| 78409V AK 0 | S&P GLOBAL INC | | 09/12/2020. | CALLED @ 119.8978700 | | 5,994,894 | 5,000,000 | 5,361,250 | 5,324,521 | | (32,485) | | (32,485) | | 5,292,036 | | (292,036) | (292,036) | 1,231,394 | 02/15/2026. |
| 808513 AD 7 | SCHWAB CHARLES CORP NEW | | 07/22/2020. | MATURITY | | 5,000,000 | 5,000,000 | 5,544,000 | 5,056,980 | | (56,980) | | (56,980) | | 5,000,000 | | | 0 | 222,500 | 07/22/2020. |
| 87612E AV 8 | TARGET CORP | | 01/28/2020. | CALLED @ 101.0014810 | | 1,010,015 | 1,000,000 | 997,130 | 999,815 | | 25 | | 25 | | 999,841 | | 159 | 159 | 30,789 | 07/15/2020. |
| 907818 EE 4 | UNION PAC CORP | | 06/19/2020. | MATURITY | | 1,000,000 | 1,000,000 | 999,200 | 999,922 | | 78 | | 78 | | 1,000,000 | | | 0 | 11,250 | 06/19/2020. |
| 913017 BR 9 | UNITED TECHNOLOGIES CORP | | 03/29/2020. | VARIOUS | | 1,504,493 | 1,500,000 | 1,499,965 | 1,499,999 | | (52) | | (52) | | 1,499,947 | | 3,543 | 3,543 | 27,877 | 04/15/2020. |
| 90327Q CX 5 | USAA CAP CORP | | 08/01/2020. | MATURITY | | 1,000,000 | 1,000,000 | 999,520 | 999,941 | | 59 | | 59 | | 1,000,000 | | | 0 | 24,500 | 08/01/2020. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 |
| 918204 AV 0 | V F CORP | | 03/04/2020. | CALLED @ 103.3900000 | | 5,169,500 | 5,000,000 | 5,272,300 | 5,070,213 | | 809 | | 809 | | 5,071,022 | | (71,022) | (71,022) | 258,458 | 09/01/2021. |
| 92553P AJ 1 | VIACOM INC NEW | | 05/28/2020. | TENDER OFFER | | 2,104,720 | 2,000,000 | 2,027,460 | 2,008,976 | | (1,822) | | (1,822) | | 2,007,154 | | 97,566 | 97,566 | 35,090 | 12/15/2021. |
| 92826C AB 8 | VISA INC | | 12/14/2020. | MATURITY | | 6,000,000 | 6,000,000 | 5,991,250 | 5,998,257 | | 1,744 | | 1,744 | | 6,000,000 | | | 0 | 132,000 | 12/14/2020. |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | 82,772,232 | 80,087,000 | 83,185,621 | 81,289,750 | 0 | (289,594) | 0 | (289,594) | 0 | 81,000,155 | 0 | (932,676) | (932,676) | 4,977,587 | XXX |
| 8399997. | Total - Bonds - Part 4 | | | | | 291,848,429 | 289,163,197 | 294,401,905 | 287,846,646 | 0 | (2,264,370) | 0 | (2,264,370) | 0 | 289,868,424 | 0 | (724,748) | (724,748) | 8,238,453 | XXX |
| 8399998. | Total - Bonds - Summary Item from Part 5 | | | | | 13,985,000 | 13,985,000 | 13,971,523 | | | 573 | | 573 | | 13,972,096 | | 12,904 | 12,904 | 64,181 | XXX |
| 8399999. | Total - Bonds | | | | | 305,833,429 | 303,148,197 | 308,373,428 | 287,846,646 | 0 | (2,263,797) | 0 | (2,263,797) | 0 | 303,840,520 | 0 | (711,844) | (711,844) | 8,302,634 | XXX |
| 8999998. | Total - Preferred Stocks - Summary Item from Part 5 | | | | | 82,531 | XXX | 85,619 | | | | | 0 | | 85,619 | | (3,089) | (3,089) | | XXX |
| 8999999. | Total - Preferred Stocks | | | | | 82,531 | XXX | 85,619 | 0 | 0 | 0 | 0 | 0 | 0 | 85,619 | 0 | (3,089) | (3,089) | 0 | XXX |
| **Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded** | | | | | | | | | | | | | | | | | | | | |
| M0854Q 10 5 | ALLOT COMMUNICATIONS LTD | C | 10/09/2020. | VARIOUS | 8,384.000 | 97,279 | XXX | 41,497 | 71,264 | (29,767) | | | (29,767) | | 41,497 | | 55,782 | 55,782 | | XXX |
| 25243Q 20 5 | DIAGEO P L C | C | 08/31/2020. | ANCORA ADVISORS | 9,500.000 | 1,280,382 | XXX | 1,081,569 | 1,599,990 | (518,421) | | | (518,421) | | 1,081,569 | | 198,813 | 198,813 | 34,436 | XXX |
| G5698W 11 6 | LUXFER HOLDINGS PLC | C | 03/12/2020. | VARIOUS | 6,179.000 | 91,477 | XXX | 117,714 | 114,373 | 3,341 | | | 3,341 | | 117,714 | | (26,237) | (26,237) | 772 | XXX |
| G6564A 10 5 | NOMAD HOLDINGS LTD | C | 11/20/2020. | VARIOUS | 11,670.000 | 263,451 | XXX | 114,351 | 261,058 | (146,707) | | | (146,707) | | 114,351 | | 149,100 | 149,100 | | XXX |
| G6700G 10 7 | NVENT ELECTRIC PLC | C | 04/15/2020. | GOLDMAN, SACHS & CO | 3,710.000 | 62,676 | XXX | 91,056 | 94,902 | (3,846) | | | (3,846) | | 91,056 | | (28,379) | (28,379) | 649 | XXX |
| G7S00T 10 4 | PENTAIR PLC | C | 11/25/2020. | VARIOUS | 5,270.000 | 202,465 | XXX | 195,970 | 241,735 | (45,765) | | | (45,765) | | 195,970 | | 6,495 | 6,495 | 2,563 | XXX |
| 68235B 10 9 | 180 DEGREE CAP CORP | | 10/20/2020. | VARIOUS | 44,031.000 | 85,810 | XXX | 61,203 | 94,667 | (33,464) | | | (33,464) | | 61,203 | | 24,607 | 24,607 | | XXX |
| 003881 30 7 | ACACIA RESH CORP | | 10/15/2020. | VARIOUS | 33,925.000 | 104,691 | XXX | 90,919 | 90,241 | 679 | | | 679 | | 90,919 | | 13,772 | 13,772 | | XXX |
| 00081T 10 8 | ACCO BRANDS CORP | | 01/02/2020. | SIDOTI & CO | 7,572.000 | 68,835 | XXX | 65,016 | 70,874 | (5,858) | | | (5,858) | | 65,016 | | 3,819 | 3,819 | | XXX |
| 01167P 10 1 | ALASKA COMMUNICATIONS SYS GRP | | 11/03/2020. | VARIOUS | 130,000.000 | 299,338 | XXX | 221,387 | 230,100 | (8,713) | | | (8,713) | | 221,387 | | 77,951 | 77,951 | 8,616 | XXX |
| 018581 10 8 | ALLIANCE DATA SYSTEMS CORP | | 12/15/2020. | THE BENCH MARK CO | 970.000 | 68,583 | XXX | 45,931 | | | | | 0 | | 45,931 | | 22,653 | 22,653 | | XXX |
| 02005N 10 0 | ALLY FINANCIAL INC | | 04/22/2020. | VARIOUS | 8,600.000 | 138,339 | XXX | 168,939 | 262,816 | (93,877) | | | (93,877) | | 168,939 | | (30,600) | (30,600) | 1,634 | XXX |
| 02083X 10 3 | ALPINE INCOME PROPERTY TRUST INC | | 07/13/2020. | VARIOUS | 5,497.000 | 66,774 | XXX | 104,054 | 100,478 | (597) | | | (597) | | 104,054 | | (37,280) | (37,280) | 1,691 | XXX |
| 032037 10 3 | AMPCO-PITTSBURGH CORP | | 01/15/2020. | BAYPOINT TRADING | 17,068.000 | 50,077 | XXX | 56,324 | 51,375 | 4,950 | | | 4,950 | | 56,324 | | (6,248) | (6,248) | | XXX |
| 032332 50 4 | AMTECH SYS INC | | 10/12/2020. | VARIOUS | 27,435.000 | 147,007 | XXX | 149,308 | 196,435 | (47,127) | | | (47,127) | | 149,308 | | (2,300) | (2,300) | | XXX |
| 00187Y 10 0 | API GROUP CORP | | 06/29/2020. | BAYPOINT TRADING | 2,840.000 | 34,282 | XXX | 27,104 | 29,962 | (2,858) | | | (2,858) | | 27,104 | | 7,179 | 7,179 | | XXX |
| 037833 10 0 | APPLE INC | | 08/03/2020. | BARCLAYS CAPITAL INC | 1,000.000 | 436,003 | XXX | 175,026 | 293,650 | (118,623) | | | (118,623) | | 175,026 | | 260,977 | 260,977 | 1,590 | XXX |
| 03966V 10 7 | ARCONIC CORPORATION | | 12/09/2020. | CJS SECURITIES INC | 519.000 | 15,767 | XXX | 8,051 | | | | | 0 | | 8,051 | | 7,716 | 7,716 | | XXX |
| 039653 10 0 | ARCOSA INC | | 11/20/2020. | VARIOUS | 6,699.000 | 285,630 | XXX | 181,711 | 298,440 | (116,729) | | | (116,729) | | 181,711 | | 103,919 | 103,919 | 545 | XXX |
| 04238R 10 6 | ARMSTRONG FLOORING INC | | 03/04/2020. | JONESTRADING INSTITUTIONAL SER | 38,658.000 | 85,999 | XXX | 165,070 | 165,070 | | | | 0 | | 165,070 | | (79,070) | (79,070) | | XXX |
| 00206R 10 2 | AT&T INC | | 04/02/2020. | BARCLAYS CAPITAL INC | 27,525.000 | 777,652 | XXX | 790,530 | 1,075,677 | (285,147) | | | (285,147) | | 790,530 | | (12,878) | (12,878) | 14,313 | XXX |
| 05366Y 20 1 | AVIAT NETWORKS INC | | 12/16/2020. | VARIOUS | 14,153.000 | 307,852 | XXX | 110,110 | 198,850 | (88,739) | | | (88,739) | | 110,110 | | 197,742 | 197,742 | | XXX |
| 00246W 10 3 | AXT INC | | 11/19/2020. | VARIOUS | 67,417.000 | 388,254 | XXX | 259,073 | 293,264 | 100,001 | | 134,192 | (34,191) | | 259,073 | | 129,180 | 129,180 | | XXX |
| 090672 10 6 | BIOTELEMETRY INC | | 12/18/2020. | VARIOUS | 4,071.000 | 248,947 | XXX | 155,047 | 188,487 | (33,441) | | | (33,441) | | 155,047 | | 93,901 | 93,901 | | XXX |
| 09215C 10 5 | BLACK KNIGHT INC | | 09/03/2020. | GREAT PACIFIC SECURITIES | 480.000 | 39,327 | XXX | 22,271 | 30,950 | (8,680) | | | (8,680) | | 22,271 | | 17,056 | 17,056 | | XXX |
| 097023 10 5 | BOEING CO | | 01/02/2020. | JEFFRIES & CO | 2,150.000 | 713,549 | XXX | 338,817 | 700,384 | (361,567) | | | (361,567) | | 338,817 | | 374,732 | 374,732 | | XXX |
| 109641 10 0 | BRINKER INTERNATIONAL INC | | 03/12/2020. | VARIOUS | 2,686.000 | 69,454 | XXX | 107,780 | 112,812 | (5,032) | | | (5,032) | | 107,780 | | (38,326) | (38,326) | 610 | XXX |
| 05605H 10 0 | BWX TECHNOLOGIES INC | | 11/05/2020. | VARIOUS | 4,443.000 | 250,163 | XXX | 161,844 | 275,821 | (113,978) | | | (113,978) | | 161,844 | | 88,320 | 88,320 | 2,291 | XXX |
| 127097 10 3 | CABOT OIL & GAS CORP | | 10/12/2020. | VARIOUS | 13,167.000 | 234,632 | XXX | 239,949 | 229,237 | 10,712 | | | 10,712 | | 239,949 | | (5,317) | (5,317) | 2,688 | XXX |
| 13765N 10 7 | CANNAE HOLDINGS INC | | 09/11/2020. | VARIOUS | 8,550.000 | 319,437 | XXX | 97,585 | 317,975 | (220,390) | | | (220,390) | | 97,585 | | 221,852 | 221,852 | | XXX |
| 159864 10 7 | CHARLES RIV LABS INTL INC | | 08/14/2020. | VARIOUS | 1,510.000 | 293,004 | XXX | 206,287 | 230,668 | (24,381) | | | (24,381) | | 206,287 | | 86,718 | 86,718 | | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 |
| 171484 10 8 | CHURCHILL DOWNS INC. | .. | 10/28/2020. | VARIOUS | 390.000 | 65,250 | XXX | 36,993 | | | | | 0 | | 36,993 | | 28,257 | 28,257 | | XXX |
| 17306X 10 2 | CITI TRENDS INC. | .. | 12/15/2020. | VARIOUS | 6,667.000 | 231,049 | XXX | 120,217 | 114,698 | (12,315) | | | (12,315) | | 120,217 | | 110,832 | 110,832 | 386 | XXX |
| 17878Y 10 8 | CIVEO CORP CDA. | .. | 03/18/2020. | JONESTRADING INSTITUTIONAL SER. | 154,696.000 | 113,082 | XXX | 293,291 | 199,558 | 93,733 | | | 93,733 | | 293,291 | | (180,209) | (180,209) | | XXX |
| 192176 10 5 | COFFEE HOLDINGS INC. | .. | 06/18/2020. | JEFFRIES & CO. | 21,418.000 | 65,454 | XXX | 100,779 | 98,523 | 2,256 | | | 2,256 | | 100,779 | | (35,325) | (35,325) | | XXX |
| 191912 40 1 | COHEN & STEERS REAL ESTATE SEC. | .. | 07/01/2020. | CAPITAL GAIN | | 133,569 | XXX | | | | | | 0 | | | | 133,569 | 133,569 | | XXX |
| 199908 10 4 | COMFORT SYS USA INC. | .. | 10/28/2020. | VARIOUS | 7,780.000 | 291,461 | XXX | 313,961 | 387,833 | (73,872) | | | (73,872) | | 313,961 | | (22,500) | (22,500) | 1,506 | XXX |
| 205477 10 2 | COMPUTER TASK GROUP INC. | .. | 09/17/2020. | VARIOUS | 32,931.000 | 159,880 | XXX | 188,063 | 170,583 | 17,480 | | | 17,480 | | 188,063 | | (28,183) | (28,183) | | XXX |
| 221006 10 9 | CORVEL CORP. | .. | 11/23/2020. | VARIOUS | 2,620.000 | 230,196 | XXX | 142,654 | 191,755 | (77,751) | | | (77,751) | | 142,654 | | 87,542 | 87,542 | | XXX |
| 221907 10 8 | COUNTY BANCORP INC. | .. | 11/17/2020. | VARIOUS | 14,083.000 | 293,243 | XXX | 261,781 | 360,947 | (99,166) | | | (99,166) | | 261,781 | | 31,462 | 31,462 | 2,288 | XXX |
| 223622 60 6 | COWEN INC. | .. | 12/21/2020. | VARIOUS | 17,949.000 | 337,235 | XXX | 267,293 | 282,697 | (15,404) | | | (15,404) | | 267,293 | | 69,941 | 69,941 | 1,802 | XXX |
| 125919 30 8 | CPI AEROSTRUCTURES INC. | .. | 10/16/2020. | VARIOUS | 5,120.000 | 16,683 | XXX | 32,029 | 34,458 | (2,429) | | | (2,429) | | 32,029 | | (15,346) | (15,346) | | XXX |
| 125906 10 7 | CSS INDUSTRIES INC. | .. | 01/21/2020. | JONESTRADING INSTITUTIONAL SER. | 20,145.000 | 188,076 | XXX | 79,976 | 88,839 | (8,864) | | | (8,864) | | 79,976 | | 108,100 | 108,100 | | XXX |
| 231082 80 1 | CUMULUS MEDIA INC. | .. | 03/12/2020. | VARIOUS | 10,316.000 | 119,732 | XXX | 170,194 | 181,252 | (11,058) | | | (11,058) | | 170,194 | | (50,463) | (50,463) | | XXX |
| 23204G 10 0 | CUSTOMERS BANCORP INC. | .. | 03/30/2020. | VARIOUS | 12,542.000 | 143,172 | XXX | 271,288 | 298,625 | (27,337) | | | (27,337) | | 271,288 | | (128,116) | (128,116) | | XXX |
| 23283R 10 0 | CYRUSONE INC. | .. | 02/20/2020. | VARIOUS | 1,580.000 | 101,507 | XXX | 68,635 | 103,379 | (34,744) | | | (34,744) | | 68,635 | | 32,872 | 32,872 | 790 | XXX |
| 239360 10 0 | DAWSON GEOPHYSICAL CO. | .. | 10/12/2020. | VARIOUS | 95,674.000 | 105,382 | XXX | 125,230 | 229,618 | (75) | | 104,312 | (104,387) | | 125,230 | | (19,848) | (19,848) | | XXX |
| 25264R 20 7 | DIAMOND HILL INVESTMENT GROUP. | .. | 10/15/2020. | GREAT PACIFIC SECURITIES. | 200.000 | 27,743 | XXX | 28,267 | 28,092 | 175 | | | 175 | | 28,267 | | (525) | (525) | | XXX |
| 253827 70 3 | DIGIRAD CORP. | .. | 02/04/2020. | JONESTRADING INSTITUTIONAL SER. | 14,438.000 | 42,381 | XXX | 37,537 | 37,539 | (2) | | | (2) | | 37,537 | | 4,844 | 4,844 | | XXX |
| 25382P 20 8 | DIGITAL ALLY INC. | .. | 01/10/2020. | PIPER JAFFRAY INC. | 18,759.000 | 19,143 | XXX | 19,134 | 19,134 | | | | 0 | | 19,134 | | 9 | 9 | | XXX |
| 254423 10 6 | DINEEQUITY INC. | .. | 12/29/2020. | VARIOUS | 1,260.000 | 52,449 | XXX | 94,232 | 105,235 | (11,003) | | | (11,003) | | 94,232 | | (41,783) | (41,783) | 1,097 | XXX |
| 254687 10 6 | DISNEY WALT COMPANY. | .. | 06/24/2020. | BARCLAYS CAPITAL INC. | 3,575.000 | 398,366 | XXX | 373,728 | 517,052 | (143,324) | | | (143,324) | | 373,728 | | 24,638 | 24,638 | 3,146 | XXX |
| 25787G 10 0 | DONNELLEY FINL SOLUTIONS INC. | .. | 10/15/2020. | VARIOUS | 11,117.000 | 128,074 | XXX | 162,515 | 116,395 | 46,121 | | | 46,121 | | 162,515 | | (34,441) | (34,441) | | XXX |
| 26614N 10 2 | DOWDUPONT DE NEMOURS INC. | .. | 03/13/2020. | MORGAN STANLEY & CO INC. | 17,325.000 | 603,841 | XXX | 1,136,029 | 1,112,265 | 23,764 | | | 23,764 | | 1,136,029 | | (532,188) | (532,188) | 4,985 | XXX |
| 233331 10 7 | DTE ENERGY CO. | .. | 09/18/2020. | JONESTRADING INSTITUTIONAL SER. | 178.000 | 20,132 | XXX | 20,063 | | | | | 0 | | 20,063 | | 69 | 69 | 326 | XXX |
| Y2187A 15 0 | EAGLE BULK SHIPPING INC. | .. | 10/14/2020. | VARIOUS | 29,018.000 | 73,645 | XXX | 154,754 | 141,764 | 12,991 | | | 12,991 | | 154,754 | | (81,108) | (81,108) | | XXX |
| 28470R 10 2 | ELDORADO RESORTS INC. | .. | 03/18/2020. | VARIOUS | 5,800.000 | 137,162 | XXX | 199,842 | 345,912 | (146,070) | | | (146,070) | | 199,842 | | (62,680) | (62,680) | | XXX |
| 29089Q 10 5 | EMERGENT BIOSOLUTIONS INC. | .. | 08/31/2020. | VARIOUS | 840.000 | 100,204 | XXX | 45,619 | 23,199 | (1,935) | | | (1,935) | | 45,619 | | 54,586 | 54,586 | | XXX |
| 29272W 10 9 | ENERGIZER HOLDINGS INC. | .. | 08/11/2020. | VARIOUS | 2,543.000 | 117,438 | XXX | 124,066 | 127,709 | (3,644) | | | (3,644) | | 124,066 | | (6,628) | (6,628) | 1,382 | XXX |
| 315910 86 9 | FIDELITY EMERGING MARKETS FUND. | .. | 12/07/2020. | CAPITAL GAIN | | 110,859 | XXX | | | | | | 0 | | | | 110,859 | 110,859 | | XXX |
| 320557 10 1 | FIRST INTERNET BANCORP. | .. | 09/03/2020. | JONESTRADING INSTITUTIONAL SER. | 5,205.000 | 101,587 | XXX | 164,085 | 123,411 | 40,674 | | | 40,674 | | 164,085 | | (62,498) | (62,498) | 723 | XXX |
| 339382 10 3 | FLEXSTEEL INDUSTRIES INC. | .. | 10/09/2020. | VARIOUS | 3,782.000 | 80,220 | XXX | 84,186 | 75,337 | 8,848 | | | 8,848 | | 84,186 | | (3,966) | (3,966) | 1,508 | XXX |
| 350060 10 9 | FOSTER L B CO. | .. | 10/15/2020. | VARIOUS | 5,686.000 | 86,866 | XXX | 69,408 | 110,195 | (40,786) | | | (40,786) | | 69,408 | | 17,458 | 17,458 | | XXX |
| 357023 10 0 | FREIGHTCAR AMER INC. | .. | 10/15/2020. | VARIOUS | 13,129.000 | 27,180 | XXX | 16,428 | 27,177 | | | 10,749 | (10,749) | | 16,428 | | 10,752 | 10,752 | | XXX |
| 36467W 10 9 | GAMESTOP CORP NEW. | .. | 12/28/2020. | VARIOUS | 4,447.000 | 64,046 | XXX | 17,292 | | | | | 0 | | 17,292 | | 46,754 | 46,754 | | XXX |
| 36467J 10 8 | GAMING & LEISURE PPTYS INC. | .. | 12/24/2020. | VARIOUS | 2,361.504 | 44,768 | XXX | 88,293 | 101,598 | (13,362) | | | (13,362) | | 88,293 | | (43,525) | (43,525) | | XXX |
| 36164V 30 5 | GCI LIBERTY INC. | .. | 11/09/2020. | VARIOUS | 3,185.000 | 246,786 | XXX | 147,399 | 225,657 | (78,259) | | | (78,259) | | 147,399 | | 99,387 | 99,387 | | XXX |
| Y2685T 13 1 | GENCO SHIPPING & TRADING LTD. | .. | 10/14/2020. | VARIOUS | 11,189.000 | 63,491 | XXX | 108,873 | 118,827 | (9,954) | | | (9,954) | | 108,873 | | (45,382) | (45,382) | 2,139 | XXX |
| 37364X 10 9 | GEOSPACE TECHNOLOGIES CORP. | .. | 01/03/2020. | IVY SECURITES INC. | 3,436.000 | 55,245 | XXX | 38,850 | 57,622 | (18,772) | | | (18,772) | | 38,850 | | 16,395 | 16,395 | | XXX |
| 384556 10 6 | GRAHAM CORP. | .. | 10/15/2020. | JEFFRIES & CO. | 17.000 | 240 | XXX | 312 | | | | | 0 | | 312 | | (72) | (72) | 4 | XXX |
| 317609 35 2 | GRANDEUR PEAK INTERNATIONAL OPPORTUNITIES FUND | .. | 12/30/2020. | CAPITAL GAIN | | 156,455 | XXX | | | | | | 0 | | | | 156,455 | 156,455 | | XXX |
| 402307 10 2 | GULF ISLAND FABRICATION INC. | .. | 03/19/2020. | VARIOUS | 66,913.000 | 255,320 | XXX | 353,602 | 339,249 | 14,353 | | | 14,353 | | 353,602 | | (98,282) | (98,282) | | 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 | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 |
| 415864 10 7 | HARSCO CORP. | | 01/10/2020. | JONESTRADING INSTITUTIONAL SER. | 2,570.000 | 55,005 | XXX | 47,346 | 59,136 | (11,790) | | | (11,790) | | 47,346 | | 7,659 | 7,659 | | XXX |
| 404139 10 7 | HC2 HOLDINGS INC. | | 10/09/2020. | VARIOUS | 42,494.000 | 119,957 | XXX | 99,861 | 92,212 | 7,649 | | | 7,649 | | 99,861 | | 20,096 | 20,096 | | XXX |
| 40416M 10 5 | HD SUPPLY HOLDINGS INC. | | 11/16/2020. | VARIOUS | 1,760.000 | 69,541 | XXX | 69,978 | 70,787 | (809) | | | (809) | | 69,978 | | (436) | (436) | | XXX |
| 44244K 10 9 | HOUSTON WIRE & CABLE CO. | | 10/13/2020. | VARIOUS | 22,027.000 | 58,745 | XXX | 48,239 | 97,139 | 38,651 | | 87,552 | (48,901) | | 48,239 | | 10,506 | 10,506 | | XXX |
| 443201 10 8 | HOWMET AEROSPACE INC. | | 04/15/2020. | VARIOUS | 11,943.000 | 276,526 | XXX | 298,396 | 392,933 | (94,537) | | | (94,537) | | 298,396 | | (21,870) | (21,870) | 138 | XXX |
| 44891N 10 9 | IAC/INTERACTIVECORP NEW | | 07/03/2020. | COST ADJ | | 42,279 | XXX | 42,279 | | | | | 0 | | 42,279 | | | 0 | | XXX |
| 45174J 50 9 | IHEARTMEDIA INC. | | 04/02/2020. | VARIOUS | 6,430.000 | 43,376 | XXX | 101,923 | 108,667 | (6,744) | | | (6,744) | | 101,923 | | (58,547) | (58,547) | | XXX |
| 452465 20 6 | IMEDIA BRANDS INC. | | 04/21/2020. | VARIOUS | 36,591.000 | 88,964 | XXX | 90,525 | 145,998 | | | 55,473 | (55,473) | | 90,525 | | (1,561) | (1,561) | | XXX |
| 45409B 80 0 | INDEXIQ ETF TR. | | 06/17/2020. | JONESTRADING INSTITUTIONAL SER. | 80,135.000 | 2,495,381 | XXX | 2,583,480 | 2,660,482 | (77,002) | | | (77,002) | | 2,583,480 | | (88,100) | (88,100) | | XXX |
| 461148 10 8 | INTEVAC INC. | | 10/16/2020. | VARIOUS | 20,550.000 | 118,633 | XXX | 100,080 | 145,083 | (45,003) | | | (45,003) | | 100,080 | | 18,553 | 18,553 | | XXX |
| 461203 10 1 | INVACARE CORP. | | 10/09/2020. | VARIOUS | 12,159.000 | 95,436 | XXX | 52,284 | 109,674 | (57,390) | | | (57,390) | | 52,284 | | 43,153 | 43,153 | 237 | XXX |
| 46564T 10 7 | ITERIS INC. | | 10/15/2020. | VARIOUS | 3,270.000 | 16,032 | XXX | 4,997 | 16,317 | (11,320) | | | (11,320) | | 4,997 | | 11,035 | 11,035 | | XXX |
| 46590V 10 0 | JBG SMITH PROPERTYS. | | 07/27/2020. | VARIOUS | 3,160.000 | 92,558 | XXX | 106,800 | 126,052 | (19,252) | | | (19,252) | | 106,800 | | (14,242) | (14,242) | 1,422 | XXX |
| 48238T 10 9 | KAR AUCTION SERVICES INC. | | 07/14/2020. | VARIOUS | 8,970.000 | 123,912 | XXX | 188,105 | 195,456 | (7,351) | | | (7,351) | | 188,105 | | (64,192) | (64,192) | 3,409 | XXX |
| 48716P 10 8 | KEARNY FINANCIAL CORP MD. | | 01/31/2020. | ANCORA ADVISORS | 6,820.000 | 84,413 | XXX | 90,538 | 94,321 | (3,783) | | | (3,783) | | 90,538 | | (6,124) | (6,124) | | XXX |
| 493144 10 9 | KEY TRONIC CORP. | | 10/15/2020. | VARIOUS | 31,664.000 | 218,524 | XXX | 218,347 | 172,252 | 46,094 | | | 46,094 | | 218,347 | | 178 | 178 | | XXX |
| 494274 10 3 | KIMBALL INTL INC. | | 08/28/2020. | VARIOUS | 3,720.000 | 41,157 | XXX | 44,684 | 76,892 | (32,209) | | | (32,209) | | 44,684 | | (3,527) | (3,527) | 1,004 | XXX |
| 50050N 10 3 | KONTOOR BRANDS INC. | | 12/10/2020. | VARIOUS | 9,350.000 | 272,475 | XXX | 301,042 | 379,170 | (84,111) | | | (84,111) | | 301,042 | | (28,567) | (28,567) | 2,682 | XXX |
| 511795 10 6 | LAKELAND INDUSTRIES INC. | | 10/09/2020. | VARIOUS | 41,314.000 | 727,278 | XXX | 373,148 | 446,191 | (73,043) | | | (73,043) | | 373,148 | | 354,130 | 354,130 | | XXX |
| 514766 10 4 | LANDEC CORP. | | 10/09/2020. | VARIOUS | 6,092.000 | 63,026 | XXX | 35,312 | 68,901 | (33,588) | | | (33,588) | | 35,312 | | 27,714 | 27,714 | | XXX |
| 52634L 10 8 | LENSAR INC. | | 10/19/2020. | VARIOUS | 220.059 | 1,834 | XXX | 1,557 | | | | | 0 | | 1,557 | | 277 | 277 | | XXX |
| 537008 10 4 | LITTELFUSE INC. | | 06/08/2020. | JEFFRIES & CO. | 610.000 | 109,324 | XXX | 112,234 | 116,693 | (4,458) | | | (4,458) | | 112,234 | | (2,910) | (2,910) | 586 | XXX |
| 55826T 10 2 | MADISON SQUARE GARDEN ENTERTNMNT. | | 08/14/2020. | JEFFRIES & CO. | 20.000 | 1,367 | XXX | 1,500 | | | | | 0 | | 1,500 | | (133) | (133) | | XXX |
| 55825T 10 3 | MADISON SQUARE GRDN SPRT CORP. | | 04/22/2020. | COST ADJ | | 21,631 | XXX | 21,631 | | | | | 0 | | 21,631 | | | 0 | | XXX |
| 56585A 10 2 | MARATHON PETE CORP. | | 04/27/2020. | SG COWAN & CO. | 35,000.000 | 908,709 | XXX | 1,990,747 | 2,108,750 | (118,003) | | | (118,003) | | 1,990,747 | | (1,082,038) | (1,082,038) | 19,466 | XXX |
| 56624R 10 8 | MARCHEX INC. | | 02/18/2020. | JONESTRADING INSTITUTIONAL SER. | 18,970.000 | 59,279 | XXX | 54,174 | 71,707 | (17,532) | | | (17,532) | | 54,174 | | 5,105 | 5,105 | | XXX |
| 57164Y 10 7 | MARRIOTT VACATIONS WORLDWID CORP. | | 03/18/2020. | VARIOUS | 2,170.000 | 149,106 | XXX | 204,869 | 279,409 | (74,541) | | | (74,541) | | 204,869 | | (55,763) | (55,763) | 2,109 | XXX |
| 574599 10 6 | MASCO CORP COM. | | 10/27/2020. | VARIOUS | 6,720.000 | 360,827 | XXX | 232,919 | 322,493 | (89,574) | | | (89,574) | | 232,919 | | 127,908 | 127,908 | 2,214 | XXX |
| 552690 10 9 | MDU RES GROUP INC. | | 02/04/2020. | VARIOUS | 2,410.000 | 71,065 | XXX | 60,272 | 71,601 | (11,329) | | | (11,329) | | 60,272 | | 10,793 | 10,793 | 500 | XXX |
| 589584 10 1 | MERIDIAN BIOSCIENCE INC. | | 10/09/2020. | GREAT PACIFIC SECURITIES | 1,200.000 | 22,505 | XXX | 10,843 | | | | | 0 | | 10,843 | | 11,662 | 11,662 | | XXX |
| 58958P 10 4 | MERIDIAN BK PAOLI PA. | | 10/16/2020. | VARIOUS | 2,810.000 | 48,102 | XXX | 48,528 | 56,734 | (8,206) | | | (8,206) | | 48,528 | | (426) | (426) | 260 | XXX |
| 552746 34 9 | MFS INTERNATIONAL VALUE FUND R6. | | 12/11/2020. | CAPITAL GAIN | | 655,373 | XXX | | | | | | 0 | | | | 655,373 | 655,373 | | XXX |
| 624580 10 6 | MOVADO GROUP INC. | | 10/09/2020. | VARIOUS | 1,400.000 | 19,724 | XXX | 24,559 | 30,436 | (982) | | 4,895 | (5,877) | | 24,559 | | (4,835) | (4,835) | | XXX |
| 629579 10 3 | NACCO INDS INC. | | 09/25/2020. | VARIOUS | 1,443.000 | 35,261 | XXX | 46,845 | 67,576 | (20,731) | | | (20,731) | | 46,845 | | (11,584) | (11,584) | 663 | XXX |
| 652526 20 3 | NEWTEK BUSINESS SVCS CORP. | | 10/09/2020. | GREAT PACIFIC SECURITIES | 110.000 | 2,066 | XXX | 1,340 | | | | | 0 | | 1,340 | | 725 | 725 | 125 | XXX |
| 666762 10 9 | NORTHRIM BANCORP INC. | | 10/09/2020. | VARIOUS | 1,061.000 | 30,068 | XXX | 23,482 | | | | | 0 | | 23,482 | | 6,586 | 6,586 | 366 | XXX |
| 68162K 10 6 | OLYMPIC STEEL INC. | | 10/12/2020. | VARIOUS | 7,657.000 | 91,655 | XXX | 134,059 | 137,213 | (3,154) | | | (3,154) | | 134,059 | | (42,404) | (42,404) | 243 | XXX |
| 68235P 10 8 | ONE GAS INC. | | 11/18/2020. | VARIOUS | 1,350.000 | 104,955 | XXX | 43,713 | 126,320 | (82,607) | | | (82,607) | | 43,713 | | 61,242 | 61,242 | 1,976 | XXX |
| 683373 10 4 | ONTRAK INC. | | 10/28/2020. | VARIOUS | 1,652.000 | 82,568 | XXX | 20,516 | 26,944 | (6,429) | | | (6,429) | | 20,516 | | 62,052 | 62,052 | | XXX |
| 700517 10 5 | PARK HOTELS RESORTS INC. | | 03/18/2020. | VARIOUS | 14,845.000 | 165,217 | XXX | 394,689 | 384,040 | 10,648 | | | 10,648 | | 394,689 | | (229,471) | (229,471) | 8,165 | XXX |
| 69325Q 10 5 | PC-TEL INC. | | 11/16/2020. | VARIOUS | 8,725.000 | 68,583 | XXX | 39,797 | 74,426 | (34,629) | | | (34,629) | | 39,797 | | 28,786 | 28,786 | 505 | XXX |
| 69329Y 10 4 | PDL BIOPHARMA INC. | | 12/09/2020. | VARIOUS | 101,001.000 | 334,043 | XXX | 261,744 | 327,748 | (66,005) | | | (66,005) | | 261,744 | | 72,299 | 72,299 | 27,260 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 |
| 70805E 10 9 | PENNANT GROUP INC. | | 03/05/2020. | VARIOUS | 3,750.000 | 115,022 | XXX | 56,037 | 124,013 | (67,976) | | | (67,976) | | 56,037 | | 58,985 | 58,985 | | XXX |
| 713448 10 8 | PEPSICO INC. | | 01/02/2020. | IVY SECURITES INC. | 1,800.000 | 244,290 | XXX | 112,262 | 246,006 | (133,744) | | | (133,744) | | 112,262 | | 132,028 | 132,028 | 1,719 | XXX |
| 71361F 10 0 | PERCEPTRON INC. | | 09/30/2020. | VARIOUS | 45,225.000 | 296,327 | XXX | 196,375 | 248,738 | (52,362) | | | (52,362) | | 196,375 | | 99,952 | 99,952 | | XXX |
| 714157 20 3 | PERMA-FIX ENVIRONMENTAL SERVICES | | 09/14/2020. | VARIOUS | 20,558.000 | 141,510 | XXX | 48,311 | 187,078 | (138,767) | | | (138,767) | | 48,311 | | 93,199 | 93,199 | | XXX |
| 715347 10 0 | PERSPECTA INC. | | 02/12/2020. | VARIOUS | 4,984.000 | 121,169 | XXX | 100,437 | 131,777 | (31,340) | | | (31,340) | | 100,436 | | 20,733 | 20,733 | 299 | XXX |
| 693366 20 5 | PICO HOLDINGS INC. | | 11/12/2020. | VARIOUS | 32,727.000 | 276,488 | XXX | 292,802 | 363,924 | (18,509) | | 52,613 | (71,122) | | 292,802 | | (16,314) | (16,314) | | XXX |
| 73757R 10 2 | POSTAL REALTY TRUST INC. | | 10/16/2020. | VARIOUS | 3,839.000 | 57,339 | XXX | 65,088 | 65,071 | 17 | | | 17 | | 65,088 | | (7,750) | (7,750) | 2,207 | XXX |
| 737630 10 3 | POTLATCHDELTIC CORPORATION | | 10/16/2020. | VARIOUS | 6,440.000 | 245,844 | XXX | 225,161 | 278,659 | (53,498) | | | (53,498) | | 225,161 | | 20,683 | 20,683 | 4,649 | XXX |
| 742718 10 9 | PROCTER & GAMBLE CO. | | 01/14/2020. | MORGAN, J.P. SECURITIES | 5,975.000 | 733,347 | XXX | 463,503 | 746,278 | (282,774) | | | (282,774) | | 463,503 | | 269,843 | 269,843 | | XXX |
| 74316X 10 1 | PROFIRE ENERGY INC. | | 03/31/2020. | VARIOUS | 34,183.000 | 34,785 | XXX | 63,743 | 49,565 | 14,177 | | | 14,177 | | 63,743 | | (28,957) | (28,957) | | XXX |
| 744375 20 5 | PSYCHEMEDICS CORP. | | 02/21/2020. | JONESTRADING INSTITUTIONAL SER. | 2,330.000 | 20,616 | XXX | 20,288 | 21,320 | (1,031) | | | (1,031) | | 20,288 | | 328 | 328 | | XXX |
| 74915M 10 0 | QURATE RETAIL INC. | | 09/21/2020. | COST ADJ | | 85,619 | XXX | 85,619 | | | | | 0 | | 85,619 | | | 0 | | XXX |
| 754730 10 9 | RAYMOND JAMES FINANCIAL INC. | | 03/04/2020. | IVY SECURITES INC. | 1,110.000 | 91,622 | XXX | 94,454 | 99,301 | (4,847) | | | (4,847) | | 94,454 | | (2,832) | (2,832) | 411 | XXX |
| 75605L 70 8 | REALNETWORKS INC. | | 02/12/2020. | JONESTRADING INSTITUTIONAL SER. | 51,337.000 | 63,672 | XXX | 61,604 | 61,604 | | | | 0 | | 61,604 | | 2,068 | 2,068 | | XXX |
| 763165 10 7 | RICHARDSON ELECTRS LTD. | | 10/27/2020. | VARIOUS | 19,023.000 | 83,133 | XXX | 76,948 | 107,099 | (9,112) | | 21,040 | (30,152) | | 76,948 | | 6,185 | 6,185 | 3,424 | XXX |
| 794093 10 4 | SALEM COMMUNICATIONS CORP DEL. | | 04/08/2020. | VARIOUS | 106,634.000 | 98,244 | XXX | 163,150 | 153,553 | 9,597 | | | 9,597 | | 163,150 | | (64,906) | (64,906) | 1,806 | XXX |
| 806407 10 2 | SCHEIN HENRY INC. | | 08/04/2020. | VARIOUS | 6,194.000 | 384,848 | XXX | 388,499 | 413,264 | (24,764) | | | (24,764) | | 388,499 | | (3,651) | (3,651) | | XXX |
| 824543 10 2 | SHILOH INDUSTRIES INC. | | 03/16/2020. | VARIOUS | 30,373.000 | 60,228 | XXX | 125,744 | 108,128 | 17,616 | | | 17,616 | | 125,744 | | (65,516) | (65,516) | | XXX |
| 829214 10 5 | SIMULATIONS PLUS INC. | | 07/24/2020. | VARIOUS | 1,590.000 | 86,211 | XXX | 12,201 | 46,221 | (34,020) | | | (34,020) | | 12,201 | | 74,010 | 74,010 | 191 | XXX |
| 838518 10 8 | SOUTH JERSEY INDS INC. | | 05/21/2020. | JEFFRIES & CO. | 4,493.000 | 122,605 | XXX | 127,898 | 148,179 | (20,281) | | | (20,281) | | 127,898 | | (5,293) | (5,293) | 1,326 | XXX |
| 784635 10 4 | SPX CORP. | | 11/30/2020. | VARIOUS | 7,130.000 | 353,779 | XXX | 154,602 | 362,774 | (208,173) | | | (208,173) | | 154,602 | | 199,177 | 199,177 | | XXX |
| 855668 10 9 | STARRETT L S CO. | | 11/05/2020. | VARIOUS | 12,507.000 | 36,505 | XXX | 40,617 | 71,540 | 3,502 | | 34,425 | (30,923) | | 40,617 | | (4,112) | (4,112) | | XXX |
| 859241 10 1 | STERLING CONSTRUCTION CO INC. | | 10/12/2020. | VARIOUS | 1,470.000 | 22,133 | XXX | 19,654 | 20,698 | (1,043) | | | (1,043) | | 19,654 | | 2,478 | 2,478 | | XXX |
| 871561 10 6 | SYNACOR INC. | | 10/13/2020. | VARIOUS | 21,050.000 | 27,919 | XXX | 33,680 | 31,996 | 1,684 | | | 1,684 | | 33,680 | | (5,761) | (5,761) | | XXX |
| 87162W 10 0 | SYNNEX CORP. | | 12/03/2020. | VARIOUS | 90.000 | 67,399 | XXX | 65,556 | | | | | 0 | | 65,556 | | 1,843 | 1,843 | | XXX |
| 87538X 10 5 | TANDY LEATHER FACTORY INC. | | 10/20/2020. | JONESTRADING INSTITUTIONAL SER. | 10,097.000 | 30,726 | XXX | 44,762 | 57,654 | (10,702) | | 2,190 | (12,892) | | 44,762 | | (14,036) | (14,036) | | XXX |
| 88822Q 10 3 | TIPTREE INC. | | 09/03/2020. | VARIOUS | 12,063.000 | 63,635 | XXX | 70,497 | 98,193 | (27,696) | | | (27,696) | | 70,497 | | (6,862) | (6,862) | 1,056 | XXX |
| 893529 10 7 | TRANSCAT INC. | | 03/02/2020. | VARIOUS | 1,068.000 | 31,985 | XXX | 25,025 | 34,026 | (9,002) | | | (9,002) | | 25,025 | | 6,960 | 6,960 | | XXX |
| 89469A 10 4 | TREEHOUSE FOODS INC. | | 11/06/2020. | VARIOUS | 3,670.000 | 149,375 | XXX | 178,941 | 177,995 | 948 | | | 948 | | 178,941 | | (29,566) | (29,566) | | XXX |
| 898349 10 5 | TRUSTCO BK CORP N Y. | | 10/09/2020. | VARIOUS | 13,966.000 | 87,130 | XXX | 72,724 | 121,085 | (48,361) | | | (48,361) | | 72,724 | | 14,406 | 14,406 | 2,523 | XXX |
| 901476 10 1 | TWIN DISC INC. | | 04/08/2020. | VARIOUS | 3,351.000 | 24,905 | XXX | 33,688 | 36,928 | (3,240) | | | (3,240) | | 33,688 | | (8,783) | (8,783) | | XXX |
| 910710 10 2 | UNITED INS HOLDINGS CORP. | | 02/21/2020. | IVY SECURITES INC. | 1,880.000 | 18,800 | XXX | 11,622 | 23,707 | (12,085) | | | (12,085) | | 11,622 | | 7,178 | 7,178 | | XXX |
| 913837 10 0 | UNIVERSAL STAINLESS & ALLOY | | 10/09/2020. | VARIOUS | 12,138.000 | 89,723 | XXX | 102,239 | 180,856 | (78,617) | | | (78,617) | | 102,239 | | (12,516) | (12,516) | | XXX |
| 917047 10 2 | URBAN OUTFITTERS INC. | | 03/10/2020. | VARIOUS | 8,006.000 | 166,903 | XXX | 219,165 | 222,327 | (3,162) | | | (3,162) | | 219,165 | | (52,262) | (52,262) | | XXX |
| 917488 10 8 | UTAH MED PRODS INC. | | 08/03/2020. | VARIOUS | 790.000 | 73,546 | XXX | 39,713 | 85,241 | (45,528) | | | (45,528) | | 39,713 | | 33,833 | 33,833 | 444 | XXX |
| 91851C 20 1 | VAALCO ENERGY INC. | | 04/02/2020. | VARIOUS | 78,762.000 | 107,849 | XXX | 54,905 | 174,852 | (119,947) | | | (119,947) | | 54,905 | | 52,944 | 52,944 | | XXX |
| 922042 67 6 | VANGUARD GLOBAL EX-US REAL ESTATE | | 06/25/2020. | JONESTRADING INSTITUTIONAL SER. | 45,147.000 | 2,112,386 | XXX | 2,320,494 | 2,667,736 | (347,242) | | | (347,242) | | 2,320,494 | | (208,109) | (208,109) | | XXX |
| 922908 55 3 | VANGUARD REIT ETF | | 06/25/2020. | JONESTRADING INSTITUTIONAL SER. | 41,560.000 | 3,182,644 | XXX | 3,085,377 | 3,856,352 | (770,975) | | | (770,975) | | 3,085,377 | | 97,267 | 97,267 | 26,927 | XXX |
| 92214X 10 6 | VAREX IMAGING CORP. | | 05/13/2020. | VARIOUS | 3,328.000 | 78,257 | XXX | 99,455 | 99,208 | 247 | | | 247 | | 99,455 | | (21,198) | (21,198) | | XXX |
| 92220P 10 5 | VARIAN MED SYS INC. | | 08/04/2020. | VARIOUS | 1,990.000 | 340,224 | XXX | 187,293 | 282,600 | (95,307) | | | (95,307) | | 187,293 | | 152,931 | 152,931 | | XXX |
| 92335C 10 6 | VERA BRADLEY INC. | | 06/16/2020. | VARIOUS | 14,333.000 | 97,207 | XXX | 154,364 | 169,129 | (14,765) | | | (14,765) | | 154,365 | | (57,158) | (57,158) | | XXX |
| 92840M 10 2 | VISTRA ENERGY CORP. | | 10/01/2020. | THE BENCH MARK CO. | 1,580.000 | 28,652 | XXX | 25,927 | 36,324 | (10,397) | | | (10,397) | | 25,927 | | 2,724 | 2,724 | 640 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 |
| 91829F 10 4 | VOXX INTL CORP | .. | 10/14/2020. | VARIOUS | 67,739.000 | 362,833 | XXX | 218,060 | 296,697 | (78,637) | | | (78,637) | | 218,060 | | 144,773 | 144,773 | | XXX |
| 95058W 10 0 | WENDYS CO | .. | 10/30/2020. | KEYBANC CAPITAL MARKETS INC | 480.000 | 10,505 | XXX | 10,507 | | | | | 0 | | 10,507 | | (3) | (3) | 13 | XXX |
| 97717W 28 1 | WISDOMTREE EMERGING MARKETS SM CAP | .. | 06/17/2020. | JONESTRADING INSTITUTIONAL SER | 57,760.000 | 2,301,200 | XXX | 2,223,967 | 2,762,083 | (538,116) | | | (538,116) | | 2,223,967 | | 77,233 | 77,233 | 3,655 | XXX |
| 978097 10 3 | WOLVERINE WORLD WIDE INC | .. | 11/04/2020. | VARIOUS | 3,940.000 | 105,172 | XXX | 102,409 | 132,936 | (30,527) | | | (30,527) | | 102,409 | | 2,763 | 2,763 | 1,307 | XXX |
| 98262P 10 1 | WW INTERNATIONAL INC | .. | 03/18/2020. | VARIOUS | 2,650.000 | 71,848 | XXX | 84,246 | 101,257 | (17,011) | | | (17,011) | | 84,246 | | (12,398) | (12,398) | | XXX |
| 98311A 10 5 | WYNDHAM HOTELS & RESORTS INC | .. | 03/18/2020. | VARIOUS | 4,449.000 | 128,971 | XXX | 223,801 | 279,441 | (55,641) | | | (55,641) | | 223,801 | | (94,830) | (94,830) | | XXX |
| 98884U 10 8 | ZAGG INC | .. | 10/09/2020. | VARIOUS | 10,760.000 | 66,373 | XXX | 96,208 | 87,263 | 8,945 | | | 8,945 | | 96,208 | | (29,836) | (29,836) | | XXX |
| 29258Y 10 3 | ENDEAVOUR SILVER CORP | C | 10/09/2020. | VARIOUS | 44,317.000 | 109,433 | XXX | 75,809 | 106,803 | (30,995) | | | (30,995) | | 75,809 | | 33,624 | 33,624 | | XXX |
| 730843 20 8 | POINTS INTERNATIONAL LTD | C | 10/21/2020. | JONESTRADING INSTITUTIONAL SER | 2,767.000 | 26,237 | XXX | 29,517 | 42,211 | (12,694) | | | (12,694) | | 29,517 | | (3,281) | (3,281) | | XXX |
| Y8565N 30 0 | TEEKAY TANKERS LTD | C | 10/09/2020. | GREAT PACIFIC SECURITIES | 530.000 | 6,004 | XXX | 8,994 | | | | | 0 | | 8,993 | | (2,991) | (2,991) | | XXX |
| 9099999. | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | 35,325,405 | XXX | 33,129,715 | 40,297,132 | (7,142,980) | 0 | 507,441 | (7,650,421) | 0 | 33,129,714 | 0 | 2,195,691 | 2,195,691 | 220,407 | XXX |
| **Common Stocks - Mutual Funds** | | | | | | | | | | | | | | | | | | | | |
| 00203H 44 6 | AQR LONG-SHORT EQUITY I | .. | 06/17/2020. | MUTUAL FUND TRADING BROKER | 1,006,298.546 | 9,620,217 | XXX | 10,938,465 | 11,149,787 | (211,322) | | | (211,322) | | 10,938,465 | | (1,318,249) | (1,318,249) | | XXX |
| 00203H 42 0 | AQR STYLE PREMIA ALTERNATIVE I | .. | 02/28/2020. | ANCORA ADVISORS | 508,517.230 | 3,966,434 | XXX | 4,144,416 | 4,144,416 | | | | 0 | | 4,144,416 | | (177,981) | (177,981) | | XXX |
| 9499999. | Total - Common Stocks - Mutual Funds | | | | | 13,586,651 | XXX | 15,082,881 | 15,294,203 | (211,322) | 0 | 0 | (211,322) | 0 | 15,082,881 | 0 | (1,496,230) | (1,496,230) | 0 | XXX |
| 9799997. | Total - Common Stocks - Part 4 | | | | | 48,912,056 | XXX | 48,212,596 | 55,591,335 | (7,354,302) | 0 | 507,441 | (7,861,743) | 0 | 48,212,595 | 0 | 699,461 | 699,461 | 220,407 | XXX |
| 9799998 | Total - Common Stocks - Summary Item from Part 5 | | | | | 3,269,490 | XXX | 3,638,063 | | | | | 0 | | 3,638,063 | | (368,572) | (368,572) | 23,110 | XXX |
| 9799999. | Total - Common Stocks | | | | | 52,181,546 | XXX | 51,850,659 | 55,591,335 | (7,354,302) | 0 | 507,441 | (7,861,743) | 0 | 51,850,658 | 0 | 330,889 | 330,889 | 243,517 | XXX |
| 9899999. | Total - Preferred and Common Stocks | | | | | 52,264,077 | XXX | 51,936,278 | 55,591,335 | (7,354,302) | 0 | 507,441 | (7,861,743) | 0 | 51,936,277 | 0 | 327,800 | 327,800 | 243,517 | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 358,097,506 | XXX | 360,309,706 | 343,437,981 | (7,354,302) | (2,263,797) | 507,441 | (10,125,540) | 0 | 355,776,797 | 0 | (384,044) | (384,044) | 8,546,151 | XXX |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (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. Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | |
| 3133EL C3 6 | FEDERAL FARM CREDIT BANKS | | 06/08/2020 | ANCORA ADVISORS | 09/10/2020 | CALLED @ 100.0000000 | 3,985,000 | 3,979,023 | 3,985,000 | 3,979,295 | | 272 | | 272 | | | 5,705 | 5,705 | 10,706 | 1,338 |
| 3133EL KZ 6 | FEDERAL FARM CREDIT BANKS | | 01/31/2020 | ANCORA ADVISORS | 05/07/2020 | CALLED @ 100.0000000 | 10,000,000 | 9,992,500 | 10,000,000 | 9,992,801 | | 301 | | 301 | | | 7,199 | 7,199 | 53,475 | |
| 3199999. | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | | 13,985,000 | 13,971,523 | 13,985,000 | 13,972,096 | 0 | 573 | 0 | 573 | 0 | 0 | 12,904 | 12,904 | 64,181 | 1,338 |
| 8399998. | Total - Bonds | | | | | | 13,985,000 | 13,971,523 | 13,985,000 | 13,972,096 | 0 | 573 | 0 | 573 | 0 | 0 | 12,904 | 12,904 | 64,181 | 1,338 |
| **Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred** | | | | | | | | | | | | | | | | | | | | |
| 74915M 30 8 | QRATE RETAIL INC | | 09/21/2020 | VARIOUS | 10/07/2020 | VARIOUS | 837.090 | 85,619 | 82,531 | 85,619 | | | | 0 | | | (3,089) | (3,089) | | |
| 8599999. | Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred | | | | | | | 85,619 | 82,531 | 85,619 | 0 | 0 | 0 | 0 | 0 | 0 | (3,089) | (3,089) | 0 | 0 |
| 8999998. | Total - Preferred Stocks | | | | | | | 85,619 | 82,531 | 85,619 | 0 | 0 | 0 | 0 | 0 | 0 | (3,089) | (3,089) | 0 | 0 |
| **Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded** | | | | | | | | | | | | | | | | | | | | |
| 25243Q 20 5 | DIAGEO P L C | C | 07/01/2020 | VARIOUS | 08/31/2020 | ANCORA ADVISORS | 635.000 | 88,498 | 85,583 | 88,498 | | | | 0 | | | (2,915) | (2,915) | 532 | |
| G6518L 10 8 | NIELSEN HOLDINGS PLC | | 02/19/2020 | VARIOUS | 03/04/2020 | VARIOUS | 4,810.000 | 103,809 | 85,767 | 103,809 | | | | 0 | | | (18,043) | (18,043) | 163 | |
| 02128L 10 6 | ALTA EQUIPMENT GROUP INC | | 02/19/2020 | VARIOUS | 10/14/2020 | VARIOUS | 16,816.000 | 172,986 | 118,074 | 172,986 | | | | 0 | | | (54,912) | (54,912) | | |
| 03212B 10 3 | AMPLIFY ENERGY CORP | | 02/05/2020 | VARIOUS | 03/06/2020 | VARIOUS | 12,790.000 | 81,117 | 34,576 | 81,117 | | | | 0 | | | (46,541) | (46,541) | | |
| 03966V 10 7 | ARCONIC CORPORATION | | 04/03/2020 | VARIOUS | 12/09/2020 | VARIOUS | 1,461.500 | 22,639 | 28,787 | 22,639 | | | | 0 | | | 6,148 | 6,148 | | |
| 00206R 10 2 | AT&T INC | | 03/26/2020 | VARIOUS | 04/02/2020 | BARCLAYS CAPITAL INC | 11,975.000 | 364,288 | 338,325 | 364,288 | | | | 0 | | | (25,964) | (25,964) | | |
| 05351X 10 1 | AVAYA HOLDINGS CORP | | 08/17/2020 | VARIOUS | 12/11/2020 | VARIOUS | 6,607.000 | 92,792 | 129,374 | 92,792 | | | | 0 | | | 36,583 | 36,583 | | |
| 109696 10 4 | BRINKS CO | | 08/28/2020 | GOLDMAN, SACHS & CO | 09/22/2020 | JONESTRADING INSTITUTIONAL SER | 2,170.000 | 108,204 | 93,361 | 108,204 | | | | 0 | | | (14,843) | (14,843) | | |
| 125581 80 1 | CIT GROUP INC | | 06/05/2020 | JONESTRADING INSTITUTIONAL SERVICES | 09/11/2020 | JONESTRADING INSTITUTIONAL SER | 2,990.000 | 81,480 | 52,938 | 81,480 | | | | 0 | | | (28,541) | (28,541) | 1,047 | |
| 17306X 10 2 | CITI TRENDS INC | | 03/13/2020 | JONESTRADING INSTITUTIONAL SERVICES | 12/09/2020 | CJS SECURITIES INC | 143.000 | 2,201 | 5,969 | 2,201 | | | | 0 | | | 3,768 | 3,768 | 11 | |
| 17878Y 10 8 | CIVEO CORP CDA | | 02/28/2020 | JEFFRIES & CO | 03/18/2020 | JONESTRADING INSTITUTIONAL SER | 36,162.000 | 42,353 | 19,071 | 42,353 | | | | 0 | | | (23,282) | (23,282) | | |
| 26614N 10 2 | DOWDUPONT DE NEMOURS INC | | 02/28/2020 | ANCORA ADVISORS | 03/13/2020 | MORGAN STANLEY & CO INC | 740.000 | 31,515 | 25,792 | 31,515 | | | | 0 | | | (5,724) | (5,724) | 213 | |
| 233331 10 7 | DTE ENERGY CO | | 03/05/2020 | MORGAN STANLEY & CO INC | 09/18/2020 | JONESTRADING INSTITUTIONAL SER | 620.000 | 72,471 | 70,123 | 72,471 | | | | 0 | | | (2,347) | (2,347) | 1,136 | |
| 30048L 10 4 | EVOFEM BIOSCIENCES INC | | 05/26/2020 | IVY SECURITES INC | 10/28/2020 | VARIOUS | 9,903.610 | 48,229 | 23,387 | 48,229 | | | | 0 | | | (24,842) | (24,842) | | |
| 36164V 30 5 | GCI LIBERTY INC | | 04/16/2020 | PIPER JAFFRAY INC | 11/09/2020 | CJS SECURITIES INC | 780.000 | 46,857 | 66,393 | 46,857 | | | | 0 | | | 19,536 | 19,536 | | |
| 384556 10 6 | GRAHAM CORP | | 02/11/2020 | JEFFRIES & CO | 10/15/2020 | VARIOUS | 3,284.000 | 58,986 | 47,182 | 58,986 | | | | 0 | | | (11,803) | (11,803) | 722 | |
| 40624Q 20 3 | HALLMARK FINANCIAL SERVICES INC | | 03/12/2020 | VARIOUS | 08/03/2020 | JONESTRADING INSTITUTIONAL SER | 13,244.000 | 88,035 | 36,296 | 88,035 | | | | 0 | | | (51,739) | (51,739) | | |
| 40416M 10 5 | HD SUPPLY HOLDINGS INC | | 09/10/2020 | VARIOUS | 11/16/2020 | VARIOUS | 5,390.000 | 164,219 | 300,068 | 164,219 | | | | 0 | | | 135,848 | 135,848 | | |
| 45174J 50 9 | IHEARTMEDIA INC | | 01/29/2020 | VARIOUS | 08/06/2020 | VARIOUS | 10,440.000 | 185,507 | 70,266 | 185,507 | | | | 0 | | | (115,241) | (115,241) | | |
| 50050N 10 3 | KONTOOR BRANDS INC | | 05/26/2020 | CJS SECURITIES INC | 12/10/2020 | JONESTRADING INSTITUTIONAL SER | 1,230.000 | 18,623 | 54,431 | 18,623 | | | | 0 | | | 35,808 | 35,808 | | |
| 531229 12 8 | LIBERTY MEDIA CORP DEL | | 05/20/2020 | CORPORATE ACTION | 05/21/2020 | GREAT PACIFIC SECURITIES | 555.000 | | 2,995 | | | | | 0 | | | 2,995 | 2,995 | | |
| 55826T 10 2 | MADISON SQUARE GARDEN ENTERTAINMENT | | 04/22/2020 | VARIOUS | 08/14/2020 | JEFFRIES & CO | 880.000 | 62,396 | 60,144 | 62,396 | | | | 0 | | | (2,252) | (2,252) | | |
| 56585A 10 2 | MARATHON PETE CORP | | 03/26/2020 | VARIOUS | 04/27/2020 | SG COWAN & CO | 18,000.000 | 444,603 | 467,336 | 444,603 | | | | 0 | | | 22,734 | 22,734 | 834 | |
| 57164Y 10 7 | MARRIOTT VACATIONS WORLDWIDE CORP | | 03/06/2020 | LIQUIDNET INC | 03/18/2020 | JEFFRIES & CO | 370.000 | 33,914 | 13,003 | 33,914 | | | | 0 | | | (20,912) | (20,912) | 234 | |
| 57667L 10 7 | MATCH GROUP INC NEW | | 07/03/2020 | JEFFRIES & CO | 10/09/2020 | VARIOUS | 561.180 | 42,279 | 63,725 | 42,279 | | | | 0 | | | 21,446 | 21,446 | | |
| 589433 10 1 | MEREDITH CORP | | 08/13/2020 | VARIOUS | 08/17/2020 | VARIOUS | 15,506.000 | 400,520 | 243,802 | 400,520 | | | | 0 | | | (156,717) | (156,717) | 3,924 | |
| 600544 10 0 | MILLER HERMAN INC | | 02/14/2020 | LOOP CAPITAL MARKETS | 08/24/2020 | SIDOTI & CO | 2,030.000 | 81,958 | 50,081 | 81,958 | | | | 0 | | | (31,878) | (31,878) | 426 | |
| 629579 10 3 | NACCO INDS INC | | 01/07/2020 | JEFFRIES & CO | 09/25/2020 | GREAT PACIFIC SECURITIES | 1,567.000 | 73,685 | 28,539 | 73,685 | | | | 0 | | | (45,146) | (45,146) | 901 | |
| 62945V 10 9 | NV5 GLOBAL INC | | 02/05/2020 | IVY SECURITES INC | 05/08/2020 | VARIOUS | 1,470.000 | 94,193 | 62,306 | 94,193 | | | | 0 | | | (31,887) | (31,887) | | |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consideration | Book/Adjusted Carrying Value at Disposal | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in 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 |
| 682680 10 3 | ONEOK INC NEW | .. | 04/07/2020 | SEAPORT SECURITIES CORP | 09/24/2020 | VARIOUS | 2,320.000 | 58,532 | 54,413 | 58,532 | | | | 0 | | | (4,120) | (4,120) | 4,329 | |
| 747906 50 1 | QUANTUM CORP | .. | 02/03/2020 | VARIOUS | 06/26/2020 | VARIOUS | 11,470.000 | 90,626 | 43,760 | 90,626 | | | | 0 | | | (46,866) | (46,866) | | |
| 749063 10 3 | QUMU CORP | .. | 04/21/2020 | BAYPOINT TRADING | 09/24/2020 | VARIOUS | 13,295.000 | 30,184 | 59,321 | 30,184 | | | | 0 | | | 29,138 | 29,138 | | |
| 78573L 10 6 | SABRA HEALTH CARE REIT INC | .. | 03/20/2020 | JONESTRADING INSTITUTIONAL SERVICES | 10/22/2020 | VARIOUS | 10,320.000 | 96,178 | 143,784 | 96,178 | | | | 0 | | | 47,606 | 47,606 | 6,192 | |
| 806882 10 6 | SCHNITZER STL INDS | .. | 02/28/2020 | IVY SECURITES INC | 12/04/2020 | VARIOUS | 2,896.000 | 46,918 | 75,655 | 46,918 | | | | 0 | | | 28,738 | 28,738 | 1,599 | |
| 87162W 10 0 | SYNNEX CORP | .. | 02/26/2020 | JONESTRADING INSTITUTIONAL SERVICES | 12/03/2020 | VARIOUS | 570.000 | 77,773 | 86,085 | 77,773 | | | | 0 | | | 8,311 | 8,311 | | |
| 92214X 10 6 | VAREX IMAGING CORP | .. | 03/03/2020 | JONESTRADING INSTITUTIONAL SERVICES | 06/04/2020 | VARIOUS | 2,460.000 | 59,120 | 42,899 | 59,120 | | | | 0 | | | (16,221) | (16,221) | | |
| 92335C 10 6 | VERA BRADLEY INC | .. | 03/11/2020 | JONESTRADING INSTITUTIONAL SERVICES | 06/16/2020 | LIQUIDNET INC | 237.000 | 1,386 | 1,391 | 1,386 | | | | 0 | | | 6 | 6 | | |
| 95058W 10 0 | WENDYS CO | .. | 03/26/2020 | KEYBANC CAPITAL MARKETS INC | 10/30/2020 | KEYBANC CAPITAL MARKETS INC | 2,290.000 | 34,196 | 50,116 | 34,196 | | | | 0 | | | 15,920 | 15,920 | 178 | |
| 968223 20 6 | WILEY JOHN & SONS INC | .. | 03/16/2020 | JONESTRADING INSTITUTIONAL SERVICES | 07/29/2020 | GREAT PACIFIC SECURITIES | 980.000 | 34,793 | 34,372 | 34,793 | | | | 0 | | | (421) | (421) | 669 | |
| 9099999. | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | 3,638,063 | 3,269,490 | 3,638,063 | 0 | 0 | 0 | 0 | 0 | 0 | (368,572) | (368,572) | 23,110 | 0 |
| 9799998. | Total - Common Stocks | | | | | | | 3,638,063 | 3,269,490 | 3,638,063 | 0 | 0 | 0 | 0 | 0 | 0 | (368,572) | (368,572) | 23,110 | 0 |
| 9899999. | Total - Preferred and Common Stocks | | | | | | | 3,723,682 | 3,352,021 | 3,723,682 | 0 | 0 | 0 | 0 | 0 | 0 | (371,661) | (371,661) | 23,110 | 0 |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | | | 17,695,205 | 17,337,021 | 17,695,778 | 0 | 573 | 0 | 573 | 0 | 0 | (358,757) | (358,757) | 87,291 | 1,338 |

# SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Stock of Such Company Owned by Insurer on Statement Date | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 |
| CUSIP Identification | Description<br>Name of Subsidiary, Controlled or Affiliated Company | Foreign | NAIC Company Code | ID Number | NAIC Valuation Method | Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock? | Total Amount of Such Intangible Assets | Book/Adjusted Carrying Value | Nonadmitted Amount | Number of Shares | % of Outstanding |
| **Common Stocks - U.S. Property and Casualty Insurer** | | | | | | | | | | | |
| 58458* 10 5 | MEDICAL HEALTH INSURING CORPORATION OF OHIO | | 95828 | 34-1442712 | 8bi | NO | | 82,964,717 | | 10,000.000 | 100.0 |
| 1199999. Total - Common Stocks - U.S. Property and Casualty Insurer | | | | | | | 0 | 82,964,717 | 0 | XXX | XXX |
| **Common Stocks - U.S. Life Insurer** | | | | | | | | | | | |
| 21058# 10 3 | MEDMUTUAL LIFE INSURANCE COMPANY | | 62375 | 21-0706531 | 8bi | NO | | 34,591,587 | | 16,000.000 | 100.0 |
| 1299999. Total - Common Stocks - U.S. Life Insurer | | | | | | | 0 | 34,591,587 | 0 | XXX | XXX |
| **Common Stocks - U.S. Health Entity** | | | | | | | | | | | |
| 86815* 10 4 | SUPERIOR DENTAL CARE INC | | 96280 | 31-1119867 | 8bi | NO | | 18,779,087 | | 1,000.000 | 100.0 |
| 1399999. Total - Common Stocks - U.S. Health Entity | | | | | | | 0 | 18,779,087 | 0 | XXX | XXX |
| 1899999. Total - Common Stocks | | | | | | | 0 | 136,335,391 | 0 | XXX | XXX |
| 1999999. Total - Preferred and Common Stock | | | | | | | 0 | 136,335,391 | 0 | XXX | XXX |

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....1,746,768,141.
2. Total amount of intangible assets nonadmitted $.....0.



# SCHEDULE D - PART 6 - SECTION 2

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

# 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<br>Depository | | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|---|
| **Open Depositories** | | | | | | | |
| CINCINNATI FEDERAL | CINCINNATI, OHIO | | 0.30 | 977 | | 250,962 | XXX |
| CIVISTA BANK | SANDUSKY, OHIO | | 0.80 | 14,029 | | 1,039,729 | XXX |
| CORTLAND BANK | CORTLAND, OHIO | | 1.10 | 34,902 | | 3,340,049 | XXX |
| FARMERS & MERCHANTS BANK | ARCHBOLD, OHIO | | 0.88 | 8,289 | 649 | 519,212 | XXX |
| FIFTH THIRD BANK | CINCINNATI, OHIO | | | | | (27,885,744) | XXX |
| PREMIER BANK | YOUNGSTOWN, OHIO | | 0.45 | 7,053 | | 526,030 | XXX |
| HUNTINGTON BANK | CLEVELAND, OHIO | | | | | 80,141,552 | XXX |
| THIRD FEDERAL SAVINGS & LOAN | CLEVELAND, OHIO | | 1.75 | 187,496 | | 10,423,521 | XXX |
| WATERFORD BANK | TOLEDO, OHIO | | 1.50 | 11,190 | 5,628 | 659,104 | XXX |
| 0199999. Total - Open Depositories | | XXX | XXX | 263,936 | 6,277 | 69,014,415 | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 263,936 | 6,277 | 69,014,415 | XXX |
| 0599999. Total Cash | | XXX | XXX | 263,936 | 6,277 | 69,014,415 | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | 106,613,046 | 4. April | 123,306,336 | 7. July | 129,658,300 | 10. October | 103,250,017 |
| 2. February | 138,330,668 | 5. May | 157,034,378 | 8. August | 113,688,267 | 11. November | 92,694,644 |
| 3. March | 139,773,579 | 6. June | 110,226,550 | 9. September | 113,344,559 | 12. December | 69,014,415 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| **Exempt Money Market Mutual Funds as Identified by the SVO** | | | | | | | | |
| 60934N 10 4 | FEDERATED GOVERNMENT OBLIGATIONS FUND INSTITUTIONAL SHARES | | 12/31/2020 | 0.010 | | 286,826,288 | 791 | 1,135,030 |
| 8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO | | | | | | 286,826,288 | 791 | 1,135,030 |
| 8899999. Total - Cash Equivalents | | | | | | 286,826,288 | 791 | 1,135,030 |

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| | 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 | | | | | | |
| 2. Alaska AK | | | | | | |
| 3. Arizona AZ | | | | | | |
| 4. Arkansas AR | | | | | | |
| 5. California CA | | | | | | |
| 6. Colorado CO | | | | | | |
| 7. Connecticut CT | | | | | | |
| 8. Delaware DE | | | | | | |
| 9. District of Columbia DC | | | | | | |
| 10. Florida FL | | | | | | |
| 11. Georgia GA | B | PROPERTY & CASUALTY | | | 35,190 | 35,383 |
| 12. Hawaii HI | | | | | | |
| 13. Idaho ID | | | | | | |
| 14. Illinois IL | | | | | | |
| 15. Indiana IN | | | | | | |
| 16. Iowa IA | | | | | | |
| 17. Kansas KS | | | | | | |
| 18. Kentucky KY | | | | | | |
| 19. Louisiana LA | | | | | | |
| 20. Maine ME | | | | | | |
| 21. Maryland MD | | | | | | |
| 22. Massachusetts MA | | | | | | |
| 23. Michigan MI | | | | | | |
| 24. Minnesota MN | | | | | | |
| 25. Mississippi MS | | | | | | |
| 26. Missouri MO | | | | | | |
| 27. Montana MT | | | | | | |
| 28. Nebraska NE | | | | | | |
| 29. Nevada NV | | | | | | |
| 30. New Hampshire NH | | | | | | |
| 31. New Jersey NJ | | | | | | |
| 32. New Mexico NM | | | | | | |
| 33. New York NY | | | | | | |
| 34. North Carolina NC | B | PROPERTY & CASUALTY | | | 201,084 | 202,188 |
| 35. North Dakota ND | | | | | | |
| 36. Ohio OH | B | PROPERTY & CASUALTY | 502,710 | 505,470 | | |
| 37. Oklahoma OK | | | | | | |
| 38. Oregon OR | | | | | | |
| 39. Pennsylvania PA | | | | | | |
| 40. Rhode Island RI | | | | | | |
| 41. South Carolina SC | B | PROPERTY & CASUALTY | | | 135,731 | 136,477 |
| 42. South Dakota SD | | | | | | |
| 43. Tennessee TN | | | | | | |
| 44. Texas TX | | | | | | |
| 45. Utah UT | | | | | | |
| 46. Vermont VT | | | | | | |
| 47. Virginia VA | | | | | | |
| 48. Washington WA | | | | | | |
| 49. West Virginia WV | | | | | | |
| 50. Wisconsin WI | | | | | | |
| 51. Wyoming WY | | | | | | |
| 52. American Samoa AS | | | | | | |
| 53. Guam GU | | | | | | |
| 54. Puerto Rico PR | | | | | | |
| 55. US Virgin Islands VI | | | | | | |
| 56. Northern Mariana Islands MP | | | | | | |
| 57. Canada CAN | | | | | | |
| 58. Aggregate Alien and Other OT | XXX | XXX | 0 | 0 | 0 | 0 |
| 59. Total | XXX | XXX | 502,710 | 505,470 | 372,005 | 374,048 |

**DETAILS OF WRITE-INS**

| | | | | | | |
|---|---|---|---|---|---|---|
| 5801. | | | | | | |
| 5802. | | | | | | |
| 5803. | | | | | | |
| 5898. Summary of remaining write-ins for line 58 from overflow page | XXX | XXX | 0 | 0 | 0 | 0 |
| 5899. Total (Lines 5801 thru 5803+5898) (Line 58 above) | XXX | XXX | 0 | 0 | 0 | 0 |