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LIFE, AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

UNITY FINANCIAL LIFE INSURANCE COMPANY

NAIC Group Code 0000 (Current) 0000 (Prior) NAIC Company Code 63819 Employer's ID Number 23-1640528

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

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 05/06/1964 Commenced Business 05/06/1964

Statutory Home Office 4675 Cornell Road, Suite 160 (Street and Number), Cincinnati, OH, US 45241 (City or Town, State, Country and Zip Code)

Main Administrative Office 4675 Cornell Road, Suite 160 (Street and Number)
Cincinnati, OH, US 45241 (City or Town, State, Country and Zip Code), 513-247-0711 (Area Code) (Telephone Number)

Mail Address P.O. Box 625700 (Street and Number or P.O. Box), Cincinnati, OH, US 45262-5700 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 4675 Cornell Road, Suite 160 (Street and Number)
Cincinnati, OH, US 45241 (City or Town, State, Country and Zip Code), 513-247-0711 (Area Code) (Telephone Number)

Internet Website Address www.uflife.com

Statutory Statement Contact Kevin Smith (Name), 513-247-5665 (Area Code) (Telephone Number)
ksmith@uflife.com (E-mail Address), 513-247-5040 (FAX Number)

OFFICERS

CEO & President Jay Cresson Hardy
Vice President & Treasurer Kevin Christopher Smith
Vice President & Secretary Elaine Marie Greer

OTHER

Cynthia Lee English, Vice President	Adam Michael Goller, Vice President	Christopher Kuhnen, Vice President

DIRECTORS OR TRUSTEES

David Benjamin Abraham	Thomas Cresson Hardy - Chairman	David Kevin Mullen
David Michael Davis	John Bernard Yanko	Jay Cresson Hardy

State of Ohio
County of Hamilton
SS:

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

Jay Hardy CEO & President	Elaine Greer Vice President & Secretary	Kevin Smith Vice President & Treasurer

Subscribed and sworn to before me this
19th day of February

Michael O'Brien
Notary
June 18, 2022

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	34,871,032	10.656	34,871,034		34,871,034	10.656
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	947,519	0.290	947,519		947,519	0.290
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	8,851,839	2.705	8,851,839		8,851,839	2.705
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	35,511,611	10.852	35,511,611		35,511,611	10.852
1.06 Industrial and miscellaneous	237,439,206	72.561	237,439,202		237,439,202	72.561
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans		0.000				0.000
1.11 Total long-term bonds	317,621,207	97.064	317,621,205		317,621,205	97.064
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	1,779,500	0.544	1,779,500		1,779,500	0.544
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	1,779,500	0.544	1,779,500		1,779,500	0.544
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	1,381,374	0.422	1,381,375		1,381,375	0.422
6.02 Cash equivalents (Schedule E, Part 2)	4,585,047	1.401	4,585,050		4,585,050	1.401
6.03 Short-term investments (Schedule DA)	773,405	0.236	773,404		773,404	0.236
6.04 Total cash, cash equivalents and short-term investments	6,739,826	2.060	6,739,829		6,739,829	2.060
7. Contract loans	437,412	0.134	437,412		437,412	0.134
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	650,000	0.199	650,000		650,000	0.199
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	327,227,945	100.000	327,227,946		327,227,946	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	650,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		650,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		650,000
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		650,000

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		311,300,127
2.	Cost of bonds and stocks acquired, Part 3, Column 7		55,226,167
3.	Accrual of discount		428,632
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	92,244	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11		92,244
5.	Total gain (loss) on disposals, Part 4, Column 19		1,544,333
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		48,558,130
7.	Deduct amortization of premium		754,712
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		122,038
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		319,400,699
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		319,400,699

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	34,871,032	42,220,706	33,484,137	37,789,990
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	34,871,032	42,220,706	33,484,137	37,789,990
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	947,519	1,029,244	951,315	945,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	8,851,839	9,636,381	8,860,152	8,795,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	35,511,611	38,226,992	35,498,336	35,516,712
Industrial and Miscellaneous, SVO	8.	United States	229,778,228	245,384,507	231,169,996	224,515,391
Identified Funds, Unaffiliated Bank	9.	Canada	2,804,702	3,196,320	2,961,699	2,300,000
Loans and Hybrid Securities	10.	Other Countries	4,856,273	5,067,137	4,842,714	4,870,000
(unaffiliated)	11.	Totals	237,439,203	253,647,964	238,974,409	231,685,391
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	317,621,204	344,761,287	317,768,349	314,732,093
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	1,779,500	1,779,500	1,779,500	
Industrial and Miscellaneous	21.	Canada				
(unaffiliated)	22.	Other Countries				
	23.	Totals	1,779,500	1,779,500	1,779,500	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	1,779,500	1,779,500	1,779,500	
	26.	Total Stocks	1,779,500	1,779,500	1,779,500	
	27.	Total Bonds and Stocks	319,400,704	346,540,787	319,547,849	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	272,534	916,755	21,763,980	11,334,773	582,991	XXX	34,871,033	11.0	33,101,261	10.6	34,871,034	(1)
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	272,534	916,755	21,763,980	11,334,773	582,991	XXX	34,871,033	11.0	33,101,261	10.6	34,871,034	(1)
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		947,519				XXX	947,519	0.3	1,477,969	0.5	947,519	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		947,519				XXX	947,519	0.3	1,477,969	0.5	947,519	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	709,717	1,711,747	2,458,672	2,335,000	2,096,702	XXX	9,311,838	2.9	7,647,336	2.5	9,311,838	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	709,717	1,711,747	2,458,672	2,335,000	2,096,702	XXX	9,311,838	2.9	7,647,336	2.5	9,311,838	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	4,028,928	10,143,418	10,207,607	8,819,763	2,311,895	XXX	35,511,611	11.2	41,265,421	13.3	35,511,611	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	4,028,928	10,143,418	10,207,607	8,819,763	2,311,895	XXX	35,511,611	11.2	41,265,421	13.3	35,511,611	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	6,554,082	32,071,824	38,891,542	44,478,854	27,150,274	XXX	149,146,576	46.8	162,476,686	52.3	136,381,120	12,765,456
6.2 NAIC 2	3,136,738	12,545,518	36,279,757	15,701,339	16,291,309	XXX	83,954,661	26.4	64,952,843	20.9	55,493,256	28,461,405
6.3 NAIC 3	1,002,823	486,244	244,321	244,244	1,431,443	XXX	3,409,075	1.1			2,406,253	1,002,822
6.4 NAIC 4		1,000,000	242,299			XXX	1,242,299	0.4			242,299	1,000,000
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	10,693,643	46,103,586	75,657,919	60,424,437	44,873,026	XXX	237,752,611	74.7	227,429,529	73.1	194,522,928	43,229,683
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 11,565,261	45,791,263	73,321,801	66,968,390	32,141,862		229,788,577	72.2	XXX	XXX	217,023,122	12,765,455
11.2 NAIC 2	(d) 3,136,738	12,545,518	36,279,757	15,701,339	16,291,309		83,954,661	26.4	XXX	XXX	55,493,256	28,461,405
11.3 NAIC 3	(d) 1,002,823	486,244	244,321	244,244	1,431,443		3,409,075	1.1	XXX	XXX	2,406,253	1,002,822
11.4 NAIC 4	(d)	1,000,000	242,299				1,242,299	0.4	XXX	XXX	242,299	1,000,000
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	15,704,822	59,823,025	110,088,178	82,913,973	49,864,614		(b) 318,394,612	100.0	XXX	XXX	275,164,930	43,229,682
11.8 Line 11.7 as a % of Col. 7	4.9	18.8	34.6	26.0	15.7		100.0	XXX	XXX	XXX	86.4	13.6
12. Total Bonds Prior Year												
12.1 NAIC 1	14,455,075	43,130,031	76,873,027	73,165,110	38,345,430		XXX	XXX	245,968,673	79.1	236,428,190	9,540,483
12.2 NAIC 2	3,637,934	9,910,894	26,766,393	11,461,731	13,175,891		XXX	XXX	64,952,843	20.9	38,056,538	26,896,305
12.3 NAIC 3							XXX	XXX				
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	18,093,009	53,040,925	103,639,420	84,626,841	51,521,321		XXX	XXX	(b) 310,921,516	100.0	274,484,728	36,436,788
12.8 Line 12.7 as a % of Col. 9	5.8	17.1	33.3	27.2	16.6		XXX	XXX	100.0	XXX	88.3	11.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1	11,428,047	41,935,870	71,794,336	61,070,771	30,794,105		217,023,129	68.2	236,428,190	76.0	217,023,129	XXX
13.2 NAIC 2	2,632,528	9,365,343	17,814,563	9,456,008	16,224,814		55,493,256	17.4	38,056,538	12.2	55,493,256	XXX
13.3 NAIC 3		486,244	244,321	244,244	1,431,443		2,406,252	0.8			2,406,252	XXX
13.4 NAIC 4			242,299				242,299	0.1			242,299	XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	14,060,575	51,787,457	90,095,519	70,771,023	48,450,362		275,164,936	86.4	274,484,728	88.3	275,164,936	XXX
13.8 Line 13.7 as a % of Col. 7	5.1	18.8	32.7	25.7	17.6		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.4	16.3	28.3	22.2	15.2		86.4	XXX	XXX	XXX	86.4	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	137,214	3,855,393	1,527,465	5,897,619	1,347,757		12,765,448	4.0	9,540,483	3.1	XXX	12,765,448
14.2 NAIC 2	504,210	3,180,175	18,465,194	6,245,331	66,495		28,461,405	8.9	26,896,305	8.7	XXX	28,461,405
14.3 NAIC 3	1,002,823						1,002,823	0.3			XXX	1,002,823
14.4 NAIC 4		1,000,000					1,000,000	0.3			XXX	1,000,000
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	1,644,247	8,035,568	19,992,659	12,142,950	1,414,252		43,229,676	13.6	36,436,788	11.7	XXX	43,229,676
14.8 Line 14.7 as a % of Col. 7	3.8	18.6	46.2	28.1	3.3		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.5	2.5	6.3	3.8	0.4		13.6	XXX	XXX	XXX	XXX	13.6

(a) Includes $ 26,063,860 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 523,405 ; NAIC 2 $ 250,000 ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations			20,929,001	10,384,021	191,309	XXX	31,504,331	9.9	31,106,632	10.0	31,504,330	1
1.02 Residential Mortgage-Backed Securities	71,599	241,859	221,213	204,253	70,865	XXX	809,789	0.3	292,715	0.1	809,788	1
1.03 Commercial Mortgage-Backed Securities	200,936	674,896	613,767	746,499	320,818	XXX	2,556,916	0.8	1,701,914	0.5	2,556,915	1
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	272,535	916,755	21,763,981	11,334,773	582,992	XXX	34,871,036	11.0	33,101,261	10.6	34,871,033	3
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		947,519				XXX	947,519	0.3	1,477,969	0.5	947,519	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals		947,519				XXX	947,519	0.3	1,477,969	0.5	947,519	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	709,717	1,711,747	2,458,672	2,335,000	2,096,702	XXX	9,311,838	2.9	7,647,336	2.5	9,311,838	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	709,717	1,711,747	2,458,672	2,335,000	2,096,702	XXX	9,311,838	2.9	7,647,336	2.5	9,311,838	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	1,310,286	961,649	3,614,642	3,624,463	235,000	XXX	9,746,040	3.1	15,405,544	5.0	9,746,040	
5.02 Residential Mortgage-Backed Securities	1,088,749	3,616,440	2,960,834	3,475,044	1,593,410	XXX	12,734,477	4.0	19,972,825	6.4	12,734,477	
5.03 Commercial Mortgage-Backed Securities	260,146	848,158	747,860	873,788	272,340	XXX	3,002,292	0.9	3,750,058	1.2	3,002,292	
5.04 Other Loan-Backed and Structured Securities	1,369,747	4,717,171	2,884,271	846,468	211,145	XXX	10,028,802	3.1	2,136,998	0.7	10,028,802	
5.05 Totals	4,028,928	10,143,418	10,207,607	8,819,763	2,311,895	XXX	35,511,611	11.2	41,265,425	13.3	35,511,611	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	9,122,958	36,490,917	47,789,385	46,750,584	44,558,846	XXX	184,712,690	58.0	170,486,842	54.8	141,483,012	43,229,678
6.02 Residential Mortgage-Backed Securities	25,722	86,369	77,962	89,401	13,439	XXX	292,893	0.1	444,640	0.1	292,893	
6.03 Commercial Mortgage-Backed Securities	577,922	1,275,899	757,388	595,786	218,395	XXX	3,425,390	1.1	3,779,376	1.2	3,425,390	
6.04 Other Loan-Backed and Structured Securities	967,041	8,250,401	27,033,184	12,988,666	82,346	XXX	49,321,638	15.5	52,718,670	17.0	49,321,638	
6.05 Totals	10,693,643	46,103,586	75,657,919	60,424,437	44,873,026	XXX	237,752,611	74.7	227,429,528	73.1	194,522,933	43,229,678
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	11,142,961	40,111,832	74,791,700	63,094,068	47,081,857	XXX	236,222,418	74.2	XXX	XXX	192,992,739	43,229,679
11.02 Residential Mortgage-Backed Securities	1,186,070	3,944,668	3,260,009	3,768,698	1,677,714	XXX	13,837,159	4.3	XXX	XXX	13,837,158	1
11.03 Commercial Mortgage-Backed Securities	1,039,004	2,798,953	2,119,015	2,216,073	811,553	XXX	8,984,598	2.8	XXX	XXX	8,984,597	1
11.04 Other Loan-Backed and Structured Securities	2,336,788	12,967,572	29,917,455	13,835,134	293,491	XXX	59,350,440	18.6	XXX	XXX	59,350,440	
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	15,704,823	59,823,025	110,088,179	82,913,973	49,864,615		318,394,615	100.0	XXX	XXX	275,164,934	43,229,681
11.09 Line 11.08 as a % of Col. 7	4.9	18.8	34.6	26.0	15.7		100.0	XXX	XXX	XXX	86.4	13.6
12. Total Bonds Prior Year												
12.01 Issuer Obligations	14,385,579	37,478,189	70,000,161	57,069,250	47,191,144	XXX	XXX	XXX	226,124,323	72.7	192,602,903	33,521,420
12.02 Residential Mortgage-Backed Securities	1,698,974	5,704,008	4,936,191	5,759,735	2,611,272	XXX	XXX	XXX	20,710,180	6.7	20,710,179	1
12.03 Commercial Mortgage-Backed Securities	1,283,930	3,078,156	2,120,581	1,978,736	769,945	XXX	XXX	XXX	9,231,348	3.0	8,485,818	745,530
12.04 Other Loan-Backed and Structured Securities	849,744	6,982,450	26,533,879	20,285,175	204,420	XXX	XXX	XXX	54,855,668	17.6	52,835,825	2,019,843
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	18,218,227	53,242,803	103,590,812	85,092,896	50,776,781		XXX	XXX	310,921,519	100.0	274,634,725	36,286,794
12.09 Line 12.08 as a % of Col. 9	5.9	17.1	33.3	27.4	16.3		XXX	XXX	100.0	XXX	88.3	11.7
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	9,498,713	32,076,265	54,799,040	50,951,118	45,667,604	XXX	192,992,740	60.6	192,602,903	61.9	192,992,740	XXX
13.02 Residential Mortgage-Backed Securities	1,186,070	3,944,668	3,260,009	3,768,698	1,677,714	XXX	13,837,159	4.3	20,710,179	6.7	13,837,159	XXX
13.03 Commercial Mortgage-Backed Securities	1,039,004	2,798,953	2,119,015	2,216,073	811,553	XXX	8,984,598	2.8	8,485,818	2.7	8,984,598	XXX
13.04 Other Loan-Backed and Structured Securities	2,336,788	12,967,572	29,917,455	13,835,134	293,491	XXX	59,350,440	18.6	52,835,825	17.0	59,350,440	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	14,060,575	51,787,458	90,095,519	70,771,023	48,450,362		275,164,937	86.4	274,634,725	88.3	275,164,937	XXX
13.09 Line 13.08 as a % of Col. 7	5.1	18.8	32.7	25.7	17.6		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	4.4	16.3	28.3	22.2	15.2		86.4	XXX	XXX	XXX	86.4	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	1,644,248	8,035,567	19,992,660	12,142,950	1,414,253	XXX	43,229,678	13.6	33,521,420	10.8	XXX	43,229,678
14.02 Residential Mortgage-Backed Securities						XXX			1	0.0	XXX	
14.03 Commercial Mortgage-Backed Securities						XXX			745,530	0.2	XXX	
14.04 Other Loan-Backed and Structured Securities						XXX			2,019,843	0.6	XXX	
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	1,644,248	8,035,567	19,992,660	12,142,950	1,414,253		43,229,678	13.6	36,286,794	11.7	XXX	43,229,678
14.09 Line 14.08 as a % of Col. 7	3.8	18.6	46.2	28.1	3.3		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.5	2.5	6.3	3.8	0.4		13.6	XXX	XXX	XXX	XXX	13.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,051,988	1,051,988			
2. Cost of short-term investments acquired	800,183	800,183			
3. Accrual of discount	143	143			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	61	61			
6. Deduct consideration received on disposals	1,077,018	1,077,018			
7. Deduct amortization of premium	1,953	1,953			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	773,404	773,404			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	773,404	773,404			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 10, prior year)
2. Cost paid/(consideration received) on additions:
   2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12
   2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14
3. Unrealized valuation increase/(decrease):
   3.1 Section 1, Column 17
   3.2 Section 2, Column 19
4. SSAP No. 108 Adjustments
5. Total gain (loss) on termination recognized, Section 2, Column 22
6. Considerations received/(paid) on terminations, Section 2, Column 15
7. Amortization:
   7.1 Section 1, Column 19
   7.2 Section 2, Column 21
8. Adjustment to the book/adjusted carrying value of hedged item:
   8.1 Section 1, Column 20
   8.2 Section 2, Column 23
9. Total foreign exchange change in book/adjusted carrying value:
   9.1 Section 1, Column 18
   9.2 Section 2, Column 20
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)
11. Deduct nonadmitted assets
12. Statement value at end of current period (Line 10 minus Line 11)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)

3.1 Add:

Change in variation margin on open contracts - Highly effective hedges

3.11 Section 1, Column 15, current year minus

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All other

3.13 Section 1, Column 18, current year minus

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 19, current year to date minus

3.24 Section 1, Column 19, prior year plus

3.25 SSAP No. 108 Adjustments

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)

4.2 Less:

4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)

4.22 Amount recognized (Section 2, Column 16)

4.23 SSAP No. 108 Adjustments

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:
   5.1 Total gain (loss) recognized for terminations in prior year
   5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
9999999999 - Totals						XXX	XXX	XXX			XXX	XXX	XXX		

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory										

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14		
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		
4.	Part D, Section 1, Column 5		
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16		
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		
10.	Part D, Section 1, Column 8		
11.	Part D, Section 1, Column 9		
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,505,549	1	2,505,548	
2. Cost of cash equivalents acquired	19,334,323	1,104,847	18,229,476	
3. Accrual of discount	153	153		
4. Unrealized valuation increase (decrease)	71		71	
5. Total gain (loss) on disposals	1		1	
6. Deduct consideration received on disposals	17,255,047	1,105,000	16,150,047	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,585,050	1	4,585,049	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	4,585,050	1	4,585,049	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	Related Party Loan		Cincinnati	OH	Jay Hardy		06/30/2020		650,000	650,000	650,000								100.000
3099999. Collateral Loans - Affiliated									650,000	650,000	650,000								XXX
4899999. Total - Unaffiliated																			XXX
4999999. Total - Affiliated									650,000	650,000	650,000								XXX
5099999 - Totals									650,000	650,000	650,000								XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE 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
							650,000			
3099999. Collateral Loans - Affiliated							650,000			XXX
4899999. Total - Unaffiliated										XXX
4999999. Total - Affiliated							650,000			XXX
5099999 - Totals							650,000			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
5099999 - Totals																			

NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133EH-N3-3	FEDERAL FARM CR BKS CONS BD	CF			1.	4,612,684	120.0760	6,003,800	5,000,000	4,656,737		20,420			3.110	3.827	MN	25,917	155,500	11/20/2018	11/01/2033
3133EJ-K6-5	FEDERAL FARM CR BKS CONS BD	CF			1.	2,028,216	127.1510	2,543,020	2,000,000	2,024,781		(1,658)			3.730	3.633	AO	14,298	74,600	11/20/2018	10/22/2032
3133EJ-WB-1	FEDERAL FARM CR BKS CONS BD	CF			1.	2,930,169	125.4480	3,763,440	3,000,000	2,938,160		3,773			3.580	3.823	FA	44,452	107,400	11/02/2018	08/02/2033
3130A3-VD-3	FEDERAL HOME LOAN BANK	CF			1.	4,011,160	113.1380	4,525,520	4,000,000	4,007,717		(1,087)			2.625	2.609	JD	5,833	105,000	09/27/2017	06/11/2027
3130AD-7C-0	FEDERAL HOME LOAN BANK	CF			1.	3,938,280	114.6460	4,585,840	4,000,000	3,954,867		5,782			2.750	2.952	JD	6,417	110,000	01/19/2018	12/10/2027
313381-FD-2	FEDERAL HOME LOAN BANK	CF			1.	3,887,720	112.9500	4,518,000	4,000,000	3,918,582		10,476			2.500	2.845	JD	5,833	100,000	12/20/2017	12/10/2027
313382-GT-4	FEDERAL HOME LOAN BANK	CF			1.	3,953,100	115.6990	4,627,960	4,000,000	3,964,845		4,294			3.000	3.162	MS	37,000	120,000	03/08/2018	03/10/2028
3134A4-AA-2	FEDERAL HOME LOAN MORTGAGE CO	SD			1.	153,959	144.9100	144,910	100,000	128,618		(2,309)			6.750	3.436	MS	1,988	6,750	09/01/2006	03/15/2031
31358D-DR-2	FEDERAL NATIONAL MORTGAGE ASSN	@CF			1.	1,638,360	88.3420	3,975,390	4,500,000	2,796,763		138,339			0.000	5.206	N/A			07/21/2011	05/15/2030
31359M-FJ-7	FEDERAL NATIONAL MORTGAGE ASSN	CF			1.	1,544,692	152.6990	1,908,738	1,250,000	1,417,662		(14,204)			7.125	5.315	JJ	41,068	89,063	03/30/2010	01/15/2030
88059F-BA-8	TENN VALLEY AUTH	@CF			1.	350,976	58.7470	939,952	1,600,000	635,724		33,520			0.000	5.566	N/A			01/13/2010	01/15/2038
912810-FE-3	US TREASURY BOND	M			1.A FE	778,486	128.6700	950,871	739,000	764,365		(2,433)			5.500	5.062	FA	29,900	39,738	05/18/2020	08/15/2028
912810-FF-0	US TREASURY BOND	CF			1.A FE	109,547	127.3030	127,303	100,000	104,199		(434)			5.250	4.661	MN	3,307	5,250	06/27/2003	11/15/2028
912810-SN-9	US TREASURY BOND	CF			1.A FE	191,234	95.6170	191,234	200,000	191,309		75			1.250	1.437	MN	319	1,250	09/08/2020	05/15/2050
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						30,128,583	XXX	38,805,978	34,489,000	31,504,329		194,554			XXX	XXX	XXX	216,332	914,551	XXX	XXX
38374F-3P-7	GNMA 2004-026 GE	CF			1.	214,675	110.0690	258,695	235,029	231,123		188			5.000	5.492	MON	979	11,582	07/28/2004	04/16/2034
38376V-BN-6	GNMA 2010-020 PW				1.		100.0000								4.500	4.594	MON			03/03/2010	09/16/2038
95002T-AA-2	WELLS FARO MBS				1.C FM	578,742	103.2810	578,742	560,355	578,665		(77)			3.000	2.623	MON	1,401	7,004	07/15/2020	06/25/2050
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						793,417	XXX	837,437	795,384	809,788		111			XXX	XXX	XXX	2,380	18,586	XXX	XXX
12559Y-AB-1	CIM TRUST			5	1.C FM	579,854	102.5000	579,854	565,711	579,820		(34)			2.000	1.717	MON	943	5,893	07/23/2020	07/25/2050
38378K-QE-2	GNMA 2013-072 A	CF			1.	1,002,100	103.0830	1,017,337	986,911	997,253		805			2.039	1.917	MON	1,621	20,193	05/09/2013	10/16/2046
36261P-AT-9	GS MORTGAGE SECURITY	CF			1.C FM	494,397	102.9820	494,314	480,000	494,159		(204)			2.547	2.224	MON	966	14,630	11/01/2019	11/10/2052
82281E-AA-5	SHELLPOINT				1.C FE	188,253	102.3440	188,253	183,942	188,208		(45)			7.500	7.494	MON	1,150	2,682	07/15/2020	11/25/2046
97651L-AC-5	WINWATER MTG LN			5	1.C FM	297,533	102.9370	297,533	289,042	297,475		(58)			3.000	2.635	MON	723	4,215	07/15/2020	06/20/2045
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						2,562,137	XXX	2,577,291	2,505,606	2,556,915		464			XXX	XXX	XXX	5,403	47,613	XXX	XXX
0599999. Total - U.S. Government Bonds						33,484,137	XXX	42,220,706	37,789,990	34,871,032		195,129			XXX	XXX	XXX	224,115	980,750	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
560459-5E-5	MAINE MUN BD BK MUN BD BK 2 GO				1.E FE	756,315	109.1210	818,408	750,000	752,519		(450)			5.093	5.077	MN	6,366	38,198	06/15/2010	11/01/2025
917542-QR-6	UTAH ST TAXABLE GO BONDS				1.A FE	195,000	108.1210	210,836	195,000	195,000					4.554	4.606	JJ	4,440	8,880	09/29/2009	07/01/2024
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						951,315	XXX	1,029,244	945,000	947,519		(450)			XXX	XXX	XXX	10,806	47,078	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						951,315	XXX	1,029,244	945,000	947,519		(450)			XXX	XXX	XXX	10,806	47,078	XXX	XXX
114894-ZW-1	BROWARD COUNTY FL ARPT SYS				1.E FE	475,000	104.3810	495,810	475,000	475,000					3.477	3.507	AO	4,129	14,222	11/01/2019	10/01/2043
341271-AD-6	FLORIDA ST BRD OF ADMIN				1.C FE	485,000	102.3360	496,330	485,000	485,000					1.258	1.262	JJ	1,780		09/03/2020	07/01/2025
438670-P9-6	HONOLULU HI GO				1.B FE	247,738	101.7790	254,448	250,000	249,717		332			2.412	2.566	MN	1,005	6,030	08/14/2014	11/01/2021
544445-BD-0	LA DEPT OF APRTS				1.C FE	1,000,000	117.3870	1,173,870	1,000,000	1,000,000					3.887	3.925	MN	4,967	38,870	11/16/2016	05/15/2038
576000-XQ-1	MASSACHUSETTS ST. SCH BLDG				1.C FE	475,000	107.6560	511,366	475,000	475,000					3.395	3.424	AO	3,404	14,558	11/07/2019	10/15/2040
59334D-LS-1	MIAMI-DADE COUNTY FL WATER & SEWER				1.D FE	335,000	107.9720	361,706	335,000	335,000					3.490	3.520	AO	2,923	10,555	11/01/2019	10/01/2042
64971W-J5-0	NEW YORK NY CITY TRANSITIONAL				1.A FE	185,606	104.4320	208,864	200,000	190,774		2,567			2.000	3.508	MN	667	4,000	12/13/2018	05/01/2024
64971X-BK-3	NEW YORK NY CITY TRANSITIONAL				1.A FE	450,439	109.2080	513,278	470,000	455,974		2,775			2.790	3.531	FA	5,464	13,113	12/20/2018	08/01/2025
650009-S5-3	NEW YORK ST THRUWAY AUTH REV				1.F FE	480,000	108.5320	520,954	480,000	480,000					2.900	2.921	JJ	6,960	9,319	10/18/2019	01/01/2035
776154-UC-8	ROMEOVILLE IL GO				1.C FE	580,000	107.3550	622,659	580,000	580,000					3.900	3.938	JD	63	22,620	07/11/2013	12/30/2023
801546-PL-0	SANTA CLARA CNTY CA-A	CF			1.B FE	1,738,196	110.1440	1,899,984	1,725,000	1,733,821		(1,440)			2.900	2.820	FA	20,844	50,025	11/15/2017	08/01/2026
80168F-MG-8	SANTA CLARA VLY WT-D				1.B FE	739,914	112.4620	787,234	700,000	724,851		(3,494)			3.369	2.781	JD	1,965	23,583	06/23/2016	06/01/2027
882724-QP-5	TEXAS ST GO				1.A FE	475,000	109.3370	519,351	475,000	475,000					3.211	3.237	AO	3,813	12,287	12/01/2019	04/01/2044
91412G-XE-0	UNIVERSITY OF CALIFORNIA				1.C FE	473,259	118.9190	505,406	425,000	471,702		(1,237)			3.931	3.300	MN	2,135	16,707	09/26/2019	05/15/2045
915217-XF-5	UNIVERSITY OF VA UNIV REVS				1.A FE	340,000	99.2110	337,317	340,000	340,000					2.256	2.269	MS	2,557	852	07/15/2020	09/01/2050
928172-7B-5	VIRGINIA STATE PUB BLDG				1.B FE	380,000	112.5800	427,804	380,000	380,000					3.273	3.300	FA	5,182	3,386	04/09/2020	08/01/2040

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						8,860,152	XXX	9,636,381	8,795,000	8,851,839		(497)			XXX	XXX	XXX	67,858	240,127	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						8,860,152	XXX	9,636,381	8,795,000	8,851,839		(497)			XXX	XXX	XXX	67,858	240,127	XXX	XXX
167560-PL-9	CHICAGO ILL MET WTR RECLMATION	M			1.C FE	1,920,384	143.5130	2,425,370	1,690,000	1,881,872		(7,005)			5.720	4.865	JD	8,056	96,668	12/02/2014	12/01/2038
185630-VS-6	CLEMSON UNIV SC REV				1.D FE	508,197	106.9930	551,014	515,000	511,892		659			3.000	3.175	MN	2,575	15,450	12/10/2014	05/01/2025
26678P-DH-0	DURHAM LTD OBLIG-TXBL	SD		2	1.B FE	72,097	109.0690	81,802	75,000	72,764		173			3.370	3.752	JD	211	2,528	12/02/2016	06/01/2031
485424-NF-8	KANSAS ST DEPT TRANSN HWY REV	SD			1.C FE	400,000	129.9040	519,616	400,000	400,000					4.596	4.649	MS	6,128	9,192	09/01/2010	09/01/2035
508354-RR-0	LAKE COUNTY IL FST PRESV DIST				1.A FE	400,580	100.2600	401,040	400,000	400,373		(21)			5.900	5.976	JD	1,049	23,600	02/01/2010	12/15/2032
592647-AG-6	MET WASHINGTON DC ARPTS	CF			1.D FE	531,521	114.4570	606,622	530,000	530,861		(131)			3.935	3.941	AO	5,214	20,856	07/10/2015	10/01/2026
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV				1.F FE	473,171	167.8960	755,532	450,000	469,181		(473)			7.414	7.127	JJ	16,682	33,363	04/28/2009	01/01/2040
67756A-2N-1	OHIO ST HIGHER EDL FAC COMM				1.C FE	800,000	100.0000	800,000	800,000	800,000					3.679	3.713	JJ	14,716	29,432	11/16/2011	01/01/2021
73358W-3L-6	PORT AUTH OF NEW YORK & NEW JERSEY				1.E FE	235,000	107.1060	251,699	235,000	235,000					3.287	3.314	FA	3,219	7,403	08/08/2019	08/01/2069
812631-GZ-6	SEATTLE WASH DRAIN & WASTEWATER				1.B FE	448,686	107.8020	485,109	450,000	449,756		124			4.750	4.838	MN	3,563	21,375	12/17/2009	11/01/2022
864813-T3-4	SUFFOLK VA REF B	CF		2	1.A FE	1,300,000	105.4840	1,371,292	1,300,000	1,300,000					2.450	2.465	FA	13,271	31,850	07/15/2016	02/01/2029
880558-AR-2	TENNESSEE ST SCH BD AUTH HI				1.B FE	501,000	115.6320	578,160	500,000	500,619		(73)			3.479	3.490	MN	2,899	17,395	05/06/2015	05/01/2028
880558-EV-9	TENNESSEE ST SCH BD AUTH HI	CF			1.B FE	512,280	102.0320	520,363	510,000	510,286		(335)			2.669	2.617	MN	2,269	13,612	08/19/2014	11/01/2021
914713-P2-2	UNIVERSITY OF NC CHAPEL HILL REV	SD			1.A FE	405,349	117.1720	439,395	375,000	400,273		(1,245)			3.327	2.819	JD	1,040	12,476	09/26/2016	12/01/2036
91523N-QM-1	UNIVERSITY WASH UNIV REVS R	CF			1.B FE	1,281,788	111.4930	1,432,685	1,285,000	1,283,163		278			3.100	3.151	JD	3,320	39,835	09/23/2015	12/01/2026
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						9,790,053	XXX	11,219,699	9,515,000	9,746,040		(8,049)			XXX	XXX	XXX	84,212	375,035	XXX	XXX
08162V-AE-8	BMARK 19B10 A4	CF			1.C FM	657,838	108.9840	681,150	625,000	657,031		(516)			4.388	4.134	MON	2,273	23,231	05/24/2019	03/15/2062
3128MJ-5B-2	FG	CF			1.	584,449	105.6020	627,833	594,528	584,752		160			3.500	3.785	MON	3,457	20,815	09/24/2018	10/01/2048
31394Y-H9-8	FHLMC 2793 PE	CF			1.	133,673	111.4970	166,295	149,148	148,651		24			5.000	5.190	MON	621	7,457	06/29/2004	05/15/2034
31395M-DU-0	FHLMC 2934 KG	CF			1.	86,952	110.7270	98,795	89,224	89,120		5			5.000	5.141	MON	372	4,461	05/20/2005	02/15/2035
3132Y3-3P-7	FHLMC PC GOLD FGQ559805	CF			1.	637,261	108.0500	662,277	612,935	636,643		(343)			5.500	5.073	MON	2,809	27,582	02/05/2019	11/01/2048
3140HC-CG-9	FN BJ9970	CF			1.	951,855	106.9820	999,056	933,854	951,255		(289)			4.000	3.811	MON	3,113	37,348	06/26/2018	05/01/2048
3140Q9-H8-9	FN CA2054	CF			1.	663,275	108.6250	693,084	638,052	662,354		(398)			4.565	4.123	MON	2,427	28,712	08/02/2018	07/01/2048
31418C-XM-1	FN MA3383				1.B FE	157,549	104.0310	157,549	151,444	157,481		(68)			5.500	5.052	MON	694	3,534	04/01/2020	06/01/2048
31418D-FQ-0	FN MA3774	CF			1.	988,709	104.8650	1,021,384	973,999	988,410		(237)			3.000	2.849	MON	2,435	29,221	11/01/2019	09/01/2049
31418C-Z9-8	FNMA	CF			1.	592,487	106.7480	623,559	584,141	592,236		(133)			4.000	3.878	MON	1,947	23,643	09/24/2018	09/01/2048
31393T-HN-9	FNMA 2003-81 LC				1.		100.0000								4.500	4.594	MON			08/15/2003	09/25/2018
31394U-KE-1	FNMA 2005-102 PG	CF			1.	143,130	111.5580	170,973	153,259	152,540		30			5.000	5.214	MON	639	7,663	10/28/2005	11/25/2035
3132DV-6U-4	FNMA FR SD8083				1.	234,807	104.1800	234,807	225,386	234,739		(68)			2.000	1.525	MON	376	1,872	08/01/2020	08/01/2050
3132DV-7J-8	FNMA FR SD8097	CF			1.	464,905	103.8880	482,981	464,905	464,905					1.500	1.510	MON	581	3,012	08/01/2020	08/01/2050
31418D-Q8-8	FNMA MA4078				1.	230,524	104.5390	230,524	220,515	230,451		(73)			2.000	1.483	MON	368	1,838	08/01/2020	07/01/2050
31412U-Y6-1	FNMA POOL - 935533	CF			1.	55,730	113.0780	61,764	54,620	54,967		(11)			4.500	4.482	MON	205	2,458	11/23/2009	08/01/2039
31416B-NK-0	FNMA POOL - 995094	CF			1.	72,471	110.4950	75,047	67,919	68,757		(36)			4.500	4.345	MON	255	3,056	02/09/2012	11/01/2035
31417G-ZP-4	FNMA POOL - AB9749	CF			1.	1,260,670	106.3910	1,352,226	1,270,997	1,262,721		200			3.000	3.140	MON	3,177	38,130	09/05/2014	06/01/2043
31417M-QQ-9	FNMA POOL - AC3162				1.	49,483	103.0020	49,215	47,781	47,886		(24)			4.500	4.462	MON	179	2,150	09/29/2009	10/01/2024
31417S-AA-8	FNMA POOL - AC5400	CF			1.	41,679	111.8920	46,021	41,130	41,227		(3)			4.500	4.553	MON	154	1,851	09/29/2009	10/01/2039
31418S-CJ-6	FNMA POOL - AD4572	CF			1.	95,951	116.0550	107,097	92,281	93,177		(25)			5.000	4.946	MON	385	4,614	05/07/2010	05/01/2040
31418T-D5-3	FNMA POOL - AD5523	CF			1.	107,697	111.1070	117,804	106,027	106,439		(12)			4.500	4.527	MON	398	4,771	05/07/2010	06/01/2040
31419C-D3-4	FNMA POOL - AE1921	CF			1.	31,712	110.0440	33,950	30,851	30,978		(4)			4.000	4.005	MON	103	1,234	09/14/2010	09/01/2040
3138A9-CX-0	FNMA POOL - AH7285	CF			1.	84,619	110.2200	94,940	86,137	85,749		11			4.000	4.149	MON	287	3,445	03/30/2011	03/01/2041
3138AD-HM-0	FNMA POOL - AI0235	CF			1.	17,657	106.0230	18,577	17,521	17,529		(1)			3.500	3.537	MON	51	613	04/27/2011	05/01/2026
31417Y-TU-1	FNMA POOL - MA0562	CF			1.	75,736	112.2510	81,414	72,529	73,585		(30)			4.500	4.348	MON	272	3,264	09/14/2010	11/01/2040
31417Y-W3-7	FNMA POOL - MA0665	CF			1.	193,877	109.7050	211,618	192,897	193,248		(10)			4.000	4.044	MON	643	7,716	05/25/2011	02/01/2041
31418D-ET-5	FNMA POOL MA3745	CF			1.	910,226	105.6390	933,581	883,746	909,649		(435)			3.000	2.664	MON	2,209	30,921	09/01/2019	08/01/2049
3140JG-LW-3	FNMA-PASS THRU	CF			1.	553,689	108.4410	576,769	531,873	553,195		(330)			4.716	4.255	MON	2,090	24,022	03/19/2019	12/01/2048
3132DV-4L-6	FR FNMA	CF			1.	382,334	108.4410	393,138	362,536	381,977		(307)			4.000	3.365	MON	1,208	16,403	11/01/2019	10/01/2049
3132DV-3Y-9	FR FNMA SD8015	CF			1.	1,243,370	105.5070	1,323,464	1,254,385	1,243,600		184			2.000	2.127	MON	3,667	32,572	10/01/2019	10/01/2049
3137FP-J5-5	FREDDIE MAC FHMS	CF			1.	479,374	109.0730	512,643	470,000	477,668		(1,490)			2.106	1.335	MON	685	12,248	10/16/2019	07/25/2025
78413M-AC-2	SFAVE 155AVE A2A	CF			1.C FM	542,263	105.6770	549,520	520,000	541,557		(538)			3.888	3.329	MON	1,589	19,027	06/21/2019	01/05/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						12,725,952	XXX	13,389,055	12,519,620	12,734,477		(4,767)			XXX	XXX	XXX	39,669	428,884	XXX	XXX
05606F-AA-1	BX 190C11 A	CF			1.C FM	592,220	103.1050	592,854	575,000	591,734		(475)			2.702	2.299	MON	1,206	18,411	12/06/2019	12/11/2041
12592P-BE-2	COMM 2014-UBS6 A4				1.C FM	484,707	104.2940	479,752	460,000	484,183		(466)			2.878	2.237	MON	1,029	17,777	10/09/2019	12/10/2047
3137BL-MB-1	FHM KS03 A2				1.	11,427	102.3910	11,427	11,160	11,306		(92)			2.790	1.010	MON	26	48	09/03/2019	06/25/2022
3137B7-MZ-9	FHMS			5	1.	15,446	105.9220	15,446	14,582	15,194		(203)			3.527	0.434	MON	43		10/02/2019	10/25/2023
46641J-AW-6	JPMBB 2014-C18 A5				1.C FM	480,739	106.7970	475,247	445,000	479,954		(696)			3.579	2.596	MON	1,239	18,153	10/09/2019	02/15/2047
46644U-BA-5	JPPMBB 2015-C0 A5				1.C FM	476,850	107.1390	471,412	440,000	476,018		(669)			3.322	2.330	MON	1,138	16,816	10/01/2019	07/15/2048
61690Q-AE-9	MORGAN STANLEY BK AMERICA				1.C FM	473,619	106.4440	468,354	440,000	472,945		(542)			3.219	2.344	MON	1,104	16,364	10/01/2019	07/15/2050
94989K-AV-5	WELLS FARGO COML TG TR				1.C FM	471,677	106.2370	467,443	440,000	470,957		(579)			3.137	2.285	MON	1,074	16,003	10/01/2019	06/15/2048
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						3,006,685	XXX	2,981,935	2,825,742	3,002,291		(3,722)			XXX	XXX	XXX	6,859	103,572	XXX	XXX
00115B-AB-3	AEP TEXAS RESTORATION FUNDING				1.A FE	699,999	98.6570	690,599	700,000	699,999					2.294	2.307	FA	6,863	13,961	09/11/2019	08/01/2031
14918K-AJ-6	CATHEDRAL LAKE LTD			5	1.A FE	1,787,500	99.5400	1,990,800	2,000,000	1,816,786		29,286			1.468	6.351	JAJO	6,223	35,182	03/26/2020	04/20/2025
15032A-AS-6	CEDAR FUNDING CLO			5	1.C FE	1,830,000	99.7500	1,995,000	2,000,000	1,836,903		6,903			1.968	4.038	JAJO	10,004	43,278	03/31/2020	07/17/2031
17328C-AD-4	CGCMT 2019-C7 A4	CF			1.C FM	417,135	103.6750	419,884	405,000	417,091		(66)			2.490	2.222	MON	798	12,563	12/12/2019	12/15/2072
178772-AA-7	CITYLINE MORTGAGE TRUST	CF			1.C FM	595,500	99.2500	595,500	600,000	595,717		217			2.278	2.473	MON	1,051	11,298	04/03/2020	11/10/2031
36248G-AD-2	GS MORTGAGE SECURITIES TRUST	CF			1.C FM	204,750	102.3750	204,750	200,000	204,696		(54)			4.811	4.570	MON	771	5,695	04/07/2020	11/10/2046
77340E-AN-6	ROCKFORD TOWER CLO 2017-1			5	1.B FE	2,262,500	98.7500	2,468,750	2,500,000	2,280,289		17,789			1.687	4.118	JAJO	8,289	42,014	04/01/2020	04/15/2029
78403D-AN-0	SBA TOWER TRUST				1.F FE	450,000	101.1030	454,964	450,000	450,000					2.836	2.858	MON	1,025	12,727	09/10/2019	01/15/2050
78430E-AA-3	SGCMS 19PREZ A			5	1.A FE	512,188	102.4380	512,188	500,000	511,799		(389)			2.521	2.171	MON	974	13,846	01/03/2020	09/15/2039
90932J-AA-0	UNITED AIRLINE				1.E FE	704,126	100.5010	791,935	787,987	706,699		2,573			2.700	5.300	MON	6,610	22,677	04/09/2020	11/01/2033
92888C-AC-1	VOLVO FINANCIAL				1.A FE	13,413	100.2590	13,398	13,363	13,416		15			2.540	1.858	MON	16	339	09/01/2019	02/15/2022
92890N-AU-3	WFRBS COML MTG	CF			1.C FM	498,535	99.7070	498,535	500,000	495,408		(3,127)			3.929	4.043	MON	1,560	9,583	04/09/2020	12/15/2045
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						9,975,646	XXX	10,636,303	10,656,350	10,028,803		53,147			XXX	XXX	XXX	44,184	223,163	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						35,498,336	XXX	38,226,992	35,516,712	35,511,611		36,609			XXX	XXX	XXX	174,924	1,130,654	XXX	XXX
G8090*-AD-9	FIRST OMEGA SHIPPING INC				2.C	1,500,000	104.0800	1,561,200	1,500,000	1,500,000					3.980	4.020	MS	19,900	30,513	02/27/2020	03/01/2035
G4938#-AA-6	IRISH RESIDENTIAL				2.C PL	500,000	107.3360	536,680	500,000	500,000					3.440	3.470	MS	5,303	8,566	03/10/2020	03/10/2027
G6363#-AK-3	NORDIC AVIATION CAPITAL DESIGNATED				4.B	1,000,000	90.0000	900,000	1,000,000	1,000,000					3.920	3.958	FA	33,102	1,375	02/27/2020	02/27/2025
88579Y-AH-4	3M COMPANY				1.E FE	489,974	106.6250	533,125	500,000	491,190		223			3.875	4.031	JD	861	19,375	09/17/2015	06/15/2044
00287Y-BS-7	ABBVIE INC				2.B FE	401,316	105.6930	422,772	400,000	401,290		(23)			4.250	4.275	MN	1,889	17,000	11/13/2019	11/21/2049
003009-B@-5	ABERDEEN ASIA-PACIFIC INCOME				1.C FE	550,000	118.1700	649,935	550,000	550,000					3.730	3.765	JD	684	20,653	06/19/2019	06/19/2034
00392#-AA-0	ABTEEN VENTURES LLC				1.C PL	1,375,658	118.6250	1,631,875	1,375,658	1,375,658					3.930	4.002	MON	2,403	55,656	02/19/2019	08/15/2039
00440E-AW-7	ACE INA HLDG INC SR NT				1.F FE	1,033,650	120.9900	1,209,900	1,000,000	1,031,110		(706)			4.350	4.191	MN	7,008	43,500	03/10/2017	11/03/2045
00724F-AC-5	ADOBE SYSTEMS INC				1.F FE	281,662	105.6110	295,711	280,000	280,915		(208)			3.250	3.190	FA	3,792	9,100	04/17/2017	02/01/2025
00817Y-AG-3	AETNA INC				2.B FE	1,653,888	134.8890	1,645,646	1,220,000	1,566,173		(13,552)			6.750	4.412	JD	3,660	82,350	05/15/2014	12/15/2037
00909D-AA-1	AIR CANADA PASS THROUGH				1.G FE	250,000	100.0000	250,000	250,000	250,000					5.250	5.319	AO	3,573		09/09/2020	04/01/2029
010392-EC-8	ALABAMA POWER CO				1.F FE	902,619	126.8170	1,103,308	870,000	895,382		(2,082)			5.700	5.567	FA	18,734	49,590	06/11/2015	02/15/2033
01166V-AA-7	ALASKA AIRLINES				1.G FE	500,938	100.7500	503,750	500,000	500,882		(56)			4.800	4.826	FA	11,933		07/02/2020	08/15/2027
020002-BA-8	ALLSTATE CORP				1.G FE	970,566	118.7950	1,063,215	895,000	962,831		(1,866)			4.500	4.031	JD	1,790	40,275	12/27/2016	06/15/2043
02005N-BH-2	ALLY FINL INC				2.C FE	244,175	97.6700	244,175	250,000	245,110		935			3.875	4.554	MN	1,076	9,688	04/15/2020	05/21/2024
023135-AQ-9	AMAZON.COM INC				1.E FE	1,210,226	130.8380	1,504,637	1,150,000	1,204,434		(1,225)			4.950	4.674	JD	4,111	56,925	10/23/2015	12/05/2044
63681#-AA-8	AMAZON.COM, INC				1.D FE	169,970	99.9980	169,966	169,970	169,970					2.654	2.687	MON	113		12/22/2020	10/10/2042
02380#-AA-0	AMERICAN AIRLINES				2.C PL	92,644	96.5940	89,489	92,644	92,644					3.530	(21.010)	AO	818	3,316	09/26/2019	10/01/2024
02379#-AA-3	AMERICAN AIRLINES INC				2.A PL	232,500	98.2020	228,320	232,500	232,500					3.930	3.969	JD	406	9,137	06/18/2019	06/15/2024
02379*-AA-7	AMERICAN AIRLINES INC				1.E PL	488,125	100.7160	491,620	488,125	488,125					3.530	3.561	JD	766	17,231	06/18/2019	06/15/2026
78488@-AC-9	AMERICAN CORE REALTY FUND LP				2.A	167,000	110.6580	184,799	167,000	167,000					3.740	3.775	AO	1,561	9,369	04/01/2016	04/01/2026
78488@-AD-7	AMERICAN CORE REALTY FUND LP				2.A	333,000	110.6680	368,524	333,000	333,000					3.740	3.775	AO	3,114	9,331	06/07/2016	04/01/2026
025932-AL-8	AMERICAN FINANCIAL GROUP INC				2.A FE	90,052	112.5650	90,052	80,000	89,846		(206)			4.500	3.797	JD	160	3,600	01/15/2020	06/15/2047
026874-DA-2	AMERICAN INTL GROUP				2.A FE	240,013	115.1970	241,914	210,000	239,193		(775)			4.500	3.650	JJ	4,331	9,450	12/10/2019	07/16/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03027X-AL-4	AMERICAN TOWER CORP				2.C FE	1,144,596	100.3160	1,203,792	1,200,000	1,187,902		11,266			2.250	3.271	JJ	12,450	27,000	12/19/2016	01/15/2022
03040W-AN-5	AMERICAN WATER CAPITAL				2.A FE	908,997	102.0620	938,970	920,000	913,093		1,047			3.000	3.165	JD	2,300	27,600	11/23/2016	12/01/2026
03040W-AL-9	AMERICAN WATER CAPITAL CORP				2.A FE	423,932	104.8400	419,360	400,000	418,364		(4,159)			3.400	2.252	MS	4,533	13,600	08/27/2019	03/01/2025
032654-AS-4	ANALOG DEVICES INC				2.A FE	109,446	99.4960	109,446	110,000	109,522		77			2.950	3.083	AO	811	1,559	04/06/2020	04/01/2025
034863-AX-8	ANGLO AMERICAN CAPTIAL 144A		C		2.B FE	198,190	99.0950	198,190	200,000	198,240		50			2.625	2.748	MS	1,619		09/08/2020	09/10/2030
03522A-AJ-9	ANHEUSER BUSCH COMPANY				2.B FE	288,000	118.4460	284,270	240,000	286,818		(1,117)			4.900	3.734	FA	4,900	11,760	12/10/2019	02/01/2046
03523T-BQ-0	ANHEUSER BUSCH INBEV WORLDWI				2.B FE	1,159,533	103.3330	1,239,996	1,200,000	1,162,817		911			3.750	4.031	JJ	20,750	45,000	02/22/2016	07/15/2042
037389-BE-2	AON CORP				2.A FE	224,921	99.9650	224,921	225,000	224,926		4			2.800	2.824	MN	805	3,150	05/12/2020	05/15/2030
00194@-AA-2	APH FINANCE 2 LLC				1.G PL	600,000	123.9870	743,922	600,000	600,000					4.770	4.856	JAJO	6,678	28,620	06/10/2019	07/07/2039
037833-AL-4	APPLE INC	SD			1.B FE	1,909,761	112.1490	2,366,344	2,110,000	1,935,387		4,422			3.850	4.495	MN	12,862	81,235	09/18/2018	05/04/2043
Q0458*-AF-6	AQUASURE FINANCE PTY LTD				1.G FE	259,805	114.2140	296,733	259,805	259,805					4.320	(9.498)	JJ	5,198	11,224	01/15/2019	01/12/2034
04318@-AE-7	ARTISAN PARTNERS HOLDINGS				2.A PL	515,000	117.0840	602,983	515,000	515,000					4.530	4.581	FA	8,749	23,330	08/16/2019	08/16/2027
04318@-AD-9	ARTISAN PARTNERS HOLDINGS LP				2.A PL	500,000	112.8460	564,230	500,000	500,000					4.290	4.336	FA	8,044	21,450	08/16/2017	08/16/2025
00206R-MG-4	AT&T INC 144A NT				2.B FE	431,009	104.3780	431,009	412,931	430,994		(16)			3.800	3.618	JD	1,046	930	12/07/2020	12/01/2057
00206R-ME-9	AT&T INC PVT PLACEMENT SR 144A				2.B FE	66,493	99.2440	66,493	67,000	66,495		2			3.650	3.721	MS	700		09/25/2020	09/15/2059
04686J-AC-5	ATHENE HOLDING LTD				2.B FE	54,194	98.5350	54,194	55,000	54,210		15			3.500	3.706	JJ	444		10/06/2020	01/15/2031
04774#-AA-0	ATLANTA FALCONS STADIUM COMPANY LL				2.B PL	290,255	108.7590	315,678	290,255	290,255					3.590	3.622	MS	3,473	10,420	08/25/2016	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM COMPANY LL				2.B PL	207,325	108.4210	224,784	207,325	207,325					3.590	3.622	MS	2,481	7,443	11/01/2016	09/01/2042
Q0697#-AC-0	AUSGRID FINANCE PTY.LTD				2.A FE	1,000,000	110.7270	1,107,270	1,000,000	1,000,000					3.750	3.785	AO	9,375	37,500	09/06/2017	10/01/2032
002474-B@-2	AZZ INC				2.B FE	220,000	107.0570	235,525	220,000	220,000					3.170	3.195	JD	271		12/17/2020	12/17/2032
05523R-AF-4	BAE SYSTEMS PLC				2.B FE	297,696	99.2320	297,696	300,000	297,759		63			1.900	1.992	FA	1,678		09/08/2020	02/15/2031
05946K-AJ-0	BANCO BILBAO VIZCAYA				1.G FE	198,628	99.3140	198,628	200,000	198,710		82			1.125	1.270	MS	644		09/10/2020	09/18/2025
05969B-AD-5	BANCO SANTANDER MEXICO				2.A FE	150,000	100.0000	150,000	150,000	150,000					5.375	5.447	AO	1,657	4,031	04/14/2020	04/17/2025
05964H-AF-2	BANCO SANTANDER SA				1.G FE	419,664	105.2420	420,968	400,000	417,225		(2,121)			3.800	3.147	FA	5,404	15,200	11/06/2019	02/23/2028
06051G-FC-8	BANK AMER CORP				1.G FE	1,575,057	130.1370	1,919,521	1,475,000	1,570,025		(2,298)			5.000	4.598	JJ	32,778	73,750	12/12/2018	01/21/2044
06051G-GE-3	BANK OF AMERICA CORP				1.G FE	224,572	97.6400	224,572	230,000	226,007		1,435			3.124	4.053	JJ	3,213	3,593	03/20/2020	01/20/2023
06051G-HZ-5	BANK OF AMERICA CORP				1.F FE	485,000	100.0000	485,000	485,000	485,000					2.496	2.512	FA	4,640	6,053	02/10/2020	02/13/2031
06051G-JA-8	BANK OF AMERICA CORP				1.G FE	140,000	100.0000	140,000	140,000	140,000					4.083	4.125	MS	1,604	2,858	03/17/2020	03/20/2051
06406H-BU-2	BANK OF NEW YORK MELLON				1.E FE	1,318,227	102.4340	1,229,208	1,200,000	1,201,621		(19,091)			4.150	2.541	FA	20,750	49,800	06/29/2015	02/01/2021
06406R-AB-3	BANK OF NY MELLON CORP				1.F FE	750,375	106.0710	795,533	750,000	750,258		(32)			3.442	3.466	FA	10,326	25,815	02/14/2017	02/07/2028
066836-AA-5	BAPTIST HEALTH SOUTH FL				1.E FE	1,492,528	104.1650	1,441,644	1,384,000	1,395,534		(18,135)			4.591	3.261	FA	24,003	63,526	02/19/2016	08/15/2021
06742L-AR-4	BARCLAYS DRYROCK ISSUANCE				1.A FE	379,989	99.8910	379,586	380,000	379,991		2			1.960	1.970	MN	952	7,448	08/08/2019	05/15/2025
072863-AD-5	BAYLOR SCOTT & WHITE HOL				1.D FE	300,000	99.9040	299,712	300,000	300,000					1.947	1.956	MN	746	5,841	04/06/2016	11/15/2021
084664-BL-4	BERKSHIRE HATAWAY FIN				1.C FE	1,749,733	137.1230	1,988,284	1,450,000	1,707,721		(8,563)			5.750	4.416	JJ	38,445	83,375	02/22/2016	01/15/2040
08652B-AA-7	BEST BUY INC				2.B FE	998,870	109.7030	1,097,030	1,000,000	999,083		97			4.450	4.514	MS	11,619	44,500	09/27/2018	10/01/2028
092113-AS-8	BLACK HILLS CORP				2.A FE	249,513	100.0430	250,108	250,000	249,524		9			3.875	3.924	AO	6,889	10,010	10/01/2019	10/15/2049
05565E-BK-0	BMW US CAPITAL				1.F FE	499,840	99.9680	499,840	500,000	499,862		22			3.900	3.945	AO	4,442	9,750	04/07/2020	04/09/2025
09659W-2M-5	BNP PARIBAS 144A		C		1.G FE	485,000	100.0000	485,000	485,000	485,000					1.904	1.913	MS	2,334		09/23/2020	09/30/2028
10112R-AS-3	BOSTON PROPERTIES LP				2.A FE	1,425,399	102.3480	1,356,111	1,325,000	1,329,932		(12,957)			4.125	3.138	MN	6,984	54,656	04/24/2013	05/15/2021
101507-A*-2	BOULDER GROWTH AND INCOME FUND				1.F FE	1,500,000	106.1080	1,591,620	1,500,000	1,500,000					2.620	2.637	MN	6,113		11/05/2020	11/05/2030
10334#-AE-2	BOYD WALTERSON GSA FUND LP				2.C PL	600,000	113.1500	678,900	600,000	600,000					4.400	4.448	FA	10,487	26,400	04/10/2018	02/08/2030
07330M-AA-5	BRANCH BANKING & TRUST				1.G FE	971,479	107.4980	1,042,731	970,000	969,521		39			3.800	3.850	AO	6,246	36,860	11/09/2018	10/30/2026
10806C-AA-6	BRIDGE HOUSING CORP				1.E FE	120,000	100.0000	120,000	120,000	120,000					3.250	3.276	JJ	249		12/01/2020	07/15/2030
10922N-AF-0	BRIGHTHOUSE FINANCIAL IN				2.B FE	106,750	92.7050	111,246	120,000	106,997		215			4.700	5.555	JD	141	5,640	11/06/2019	06/22/2047
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC			3	2.A FE	405,997	100.0060	400,024	400,000	405,495		(504)			2.690	2.534	JD	897	11,342	01/28/2020	12/01/2029
11134#-AB-8	BROADSTONE NET LEASE INC				2.C FE	480,000	119.2790	572,539	480,000	480,000					5.090	5.155	JJ	12,148	24,432	07/02/2018	07/02/2028
115637-AP-5	BROWN-FOREMAN CORP				1.G FE	575,829	122.6070	680,469	555,000	574,257		(438)			4.500	4.316	JJ	11,516	24,975	03/10/2017	07/15/2045
115637-AM-2	BROWN-FORMAN CORP				1.G FE	728,883	100.1220	765,933	765,000	754,383		4,977			2.250	2.978	JJ	7,937	17,213	12/14/2015	01/15/2023
12189L-AG-6	BURLINGTON NORTH SANTA FE				1.E FE	1,441,745	122.3550	1,590,615	1,300,000	1,426,768		(3,883)			4.950	4.300	MS	18,948	64,350	05/24/2017	09/15/2041
133434-AD-2	CAMERON LNG LLC			3	1.G FE	105,000	102.1320	107,239	105,000	105,000					3.701	3.735	JJ	3,735	2,288	12/05/2019	01/15/2039
14040H-BN-4	CAPITAL ONE FINL CORP				2.A FE	1,118,568	106.6420	1,279,704	1,200,000	1,136,581		8,626			3.750	4.802	MS	14,000	45,000	11/09/2018	03/09/2027
14268#-AA-2	CARLSBAD ENERGY HOLDINGS LLC				2.A PL	300,000	108.5680	325,704	300,000	300,000					4.120	4.184	JAJO	5,184	12,360	05/26/2017	10/31/2038
14448C-AC-8	CARRIER GLOBAL CORP				2.C FE	404,934	101.3710	405,484	400,000	404,851		(83)			3.577	3.541	AO	3,418	8,664	02/14/2020	04/05/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
161175-BU-7	CHARTER COMM OPER				2.C FE	313,617	99.5610	313,617	315,000	313,695		78			2.800	2.867	AO	2,205	4,018	04/14/2020	04/01/2031
166764-BD-1	CHEVRON CORP				1.C FE	1,483,321	106.8120	1,543,433	1,445,000	1,465,738		(3,891)			3.326	3.030	MN	5,874	48,061	03/21/2016	11/17/2025
16829@-AG-8	CHICK FIL A INC				2.A	740,000	102.8410	761,023	740,000	740,000					2.090	2.101	AO	2,664		10/29/2020	10/29/2030
12542R-J@-0	CHS INC				2.C	900,000	102.7360	924,624	900,000	900,000					4.580	4.632	JJ	17,862	41,220	01/25/2016	01/25/2025
00440E-AS-6	CHUBB INA HOLDINGS				1.F FE	214,729	105.2080	220,937	210,000	212,369		(523)			3.150	2.884	MS	1,948	6,615	03/28/2016	03/15/2025
171340-AL-6	CHURCH & DWIGHT CO INC				2.A FE	1,198,680	108.9470	1,307,364	1,200,000	1,198,759		26			3.950	3.995	FA	19,750	47,400	11/08/2017	08/01/2047
125523-BG-4	CIGNA CORP				2.B FE	954,240	108.9670	926,220	850,000	941,639		(2,993)			3.700	3.032	FA	11,881	45,687	05/26/2016	02/15/2042
172062-AE-1	CINCINNATI FINL CORP				1.G FE	354,902	133.3930	544,243	408,000	365,686		1,466			6.125	7.612	MN	4,165	24,990	06/02/2009	11/01/2034
172062-AF-8	CINCINNATI FINL CORP				1.G FE	877,979	129.3090	905,163	700,000	813,516		(12,817)			6.920	4.374	MN	6,190	48,440	06/29/2015	05/15/2028
17275R-AD-4	CISCO SYSTEMS INC				1.E FE	1,752,654	140.0380	2,030,551	1,450,000	1,700,817		(9,089)			5.900	4.578	FA	32,319	85,550	09/27/2016	02/15/2039
125581-GR-3	CIT GROUP INC NEW SR NT				3.A FE	243,883	103.7800	243,883	235,000	242,062		(1,821)			5.000	3.804	FA	4,896	5,875	04/16/2020	08/01/2023
172967-GL-9	CITIGROUP INC				2.A FE	858,375	103.6970	933,273	900,000	888,698		4,897			3.375	4.025	MS	10,125	30,375	01/22/2014	03/01/2023
172967-ML-2	CITIGROUP INC				2.A FE	490,000	100.0000	490,000	490,000	490,000					2.660	2.678	JJ	5,503	6,532	01/22/2020	01/29/2031
172967-MS-7	CITIGROUP INC				1.G FE	835,000	100.0000	835,000	835,000	835,000					2.572	2.589	JD	1,670	10,738	06/01/2020	06/03/2031
12572Q-AE-5	CME GROUP INC				1.D FE	1,534,775	102.9270	1,543,905	1,500,000	1,508,889		(5,042)			3.000	2.661	MS	13,250	45,000	09/27/2016	09/15/2022
125896-BL-3	CMS ENERGY CORP				2.B FE	1,198,220	112.6800	1,352,160	1,200,000	1,198,434		36			4.700	4.766	MS	14,257	56,400	03/05/2014	03/31/2043
126117-AW-0	CNA FINANCIAL CORP				2.A FE	114,710	99.7480	114,710	115,000	114,720		10			2.050	2.089	FA	897		08/11/2020	08/15/2030
191216-CQ-1	COCA COLA CO				1.E FE	198,716	99.3580	198,716	200,000	198,733		17			4.200	4.283	MS	2,240	4,200	03/20/2020	03/25/2050
19565C-AA-8	COLONIAL ENTERPRISES INC				1.G FE	499,745	99.9490	499,745	500,000	499,759		14			3.250	3.283	MN	2,076	8,215	05/06/2020	05/15/2030
20605P-AJ-0	CONCHO RESOURCES INC.				1.F FE	288,691	116.6630	303,324	260,000	288,066		(560)			4.875	4.244	AO	3,169	12,675	11/18/2019	10/01/2047
20825C-AQ-7	CONOCOPHILLIPS				1.G FE	1,175,148	145.5950	1,383,153	950,000	1,132,432		(6,525)			6.500	5.019	FA	25,729	61,750	09/15/2014	02/01/2039
209111-EB-5	CONS EDISON CO OF NY				2.A FE	453,280	126.9900	525,739	414,000	441,262		(1,564)			5.875	5.210	AO	6,081	24,323	07/27/2011	04/01/2033
209111-EF-6	CONS EDISON CO OF NY				2.A FE	265,230	125.5280	313,820	250,000	259,734		(505)			5.700	5.354	FA	5,938	14,250	08/01/2005	02/01/2034
209111-ES-8	CONS EDISON CO OF NY				2.A FE	875,679	137.5740	963,018	700,000	842,005		(5,617)			6.300	4.599	FA	16,660	44,100	03/11/2014	08/15/2037
21036P-BE-7	CONSTELLATION BRANDS INC				2.C FE	518,915	103.7830	518,915	500,000	517,262		(1,653)			3.150	2.715	FA	6,563	15,838	01/24/2020	08/01/2029
225401-AQ-1	CREDIT SUISSE GROUP				2.A FE	300,000	100.0000	300,000	300,000	300,000					2.193	2.205	JD	475	3,290	06/02/2020	06/05/2026
22576C-C*-0	CRESCENT POINT ENERGY CORP				3.B	1,027,150	100.7330	1,007,330	1,000,000	1,002,823		(9,569)			5.130	4.174	AO	10,973	51,300	05/15/2018	04/14/2021
12656*-AJ-1	CSL LIMITED				1.G	675,000	109.7780	741,002	675,000	675,000					3.630	3.663	AO	5,649	24,503	10/08/2015	10/08/2025
126650-CX-6	CVS HEALTH CORP				2.B FE	533,133	109.2120	536,231	491,000	527,972		(4,488)			4.300	3.153	MS	24,335	23,336	11/06/2019	03/25/2028
240019-BT-5	DAYTON POWER AND LIGHT				2.A FE	94,387	99.3550	94,387	95,000	94,405		11			3.950	4.027	JD	167	3,753	06/03/2019	06/15/2049
24380@-AB-4	DEER DISTRICT LLC				2.C PL	493,034	119.4590	588,973	493,034	493,034					5.040	(1.446)	JD	2,071	24,752	11/15/2018	06/01/2044
24715@-AU-8	DELOITTE & TOUCHE LLP				1.F	1,000,000	114.7380	1,147,380	1,000,000	1,000,000					3.560	3.592	MN	5,340	17,800	05/07/2020	05/07/2030
23329P-AF-7	DNB BANK ASA 144A		C		1.G FE	405,000	100.0000	405,000	405,000	405,000					1.127	1.130	MS	1,331		09/09/2020	09/16/2026
256746-AH-1	DOLLAR TREE INC				2.B FE	1,225,500	107.2310	1,340,388	1,250,000	1,230,953		2,140			4.200	4.494	MN	6,708	52,500	05/10/2018	05/15/2028
25746U-CE-7	DOMINION RESOURCES INC				2.B FE	1,210,092	107.4110	1,288,932	1,200,000	1,205,467		(1,031)			3.900	3.830	AO	11,700	46,800	03/09/2016	10/01/2025
233331-AJ-6	DTE ENERGY COMPANY				2.B FE	1,461,061	130.8250	1,589,524	1,215,000	1,397,162		(10,701)			6.375	4.807	AO	16,352	77,456	03/07/2014	04/15/2033
23355L-AK-2	DXC TECHNOLOOGY CO				2.B FE	54,885	99.7910	54,885	55,000	54,900		15			4.125	4.215	AO	479	1,097	04/14/2020	04/15/2025
27409L-AE-3	EAST OHIO GAS COMPANY				1.F FE	305,586	98.5760	305,586	310,000	305,638		53			3.000	3.097	JD	413	4,624	06/02/2020	06/15/2050
278058-AM-4	EATON CORP				2.A FE	663,430	114.0610	593,117	520,000	545,617		(14,813)			8.100	4.968	FA	15,912	42,120	10/21/2011	08/15/2022
278062-AE-4	EATON CORP				2.A FE	293,145	111.7940	335,382	300,000	294,040		162			4.150	4.337	MN	2,040	12,450	11/13/2014	11/02/2042
278865-AV-2	ECOLAB INC				2.A FE	1,143,816	102.8050	1,233,660	1,200,000	1,160,915		5,978			2.700	3.346	MN	5,400	32,400	01/18/2018	11/01/2026
28501*-AY-1	ELECTRONIC TRANSMISSION TEXAS				2.B	450,000	109.8160	494,172	450,000	450,000					3.900	3.938	MS	5,070	17,550	03/17/2016	03/17/2036
291011-AQ-7	EMERSON ELECTRIC CO				1.F FE	1,249,870	132.1200	1,387,260	1,050,000	1,198,654		(9,716)			6.000	4.494	FA	23,800	63,000	03/17/2017	08/15/2032
29278N-AG-8	ENERGY TRANSFER OPERATING LP				2.C FE	430,792	112.3150	449,260	400,000	426,620		(2,623)			5.250	4.334	AO	4,433	21,000	05/21/2019	04/15/2029
29278N-AE-3	ENERGY TRANSFER PARTNERS				2.C FE	219,515	116.5340	227,241	195,000	219,077		(392)			6.000	5.221	JD	520	11,700	11/18/2019	06/15/2048
29364G-AL-7	ENTERGY CORP				2.B FE	249,885	100.4450	251,113	250,000	249,891		6			2.800	2.825	JD	311	4,006	05/14/2020	06/15/2030
29379V-AY-9	ENTERPRISE PRODS OPER LLC				2.A FE	1,157,805	109.9620	1,319,544	1,200,000	1,159,697		1,011			4.450	4.752	FA	20,173	53,400	03/01/2019	02/15/2043
26884A-AZ-6	ERP OPERATING LLP				1.G FE	782,676	104.4790	749,114	717,000	725,175		(8,290)			4.625	3.434	JD	1,474	33,161	12/18/2013	12/15/2021
29670G-AE-2	ESSENTIAL UTILITIES INC				2.B FE	354,141	101.1830	354,141	350,000	354,082		(58)			3.351	3.316	AO	2,476	5,864	04/16/2020	04/15/2050
29977A-B#-1	EVERCORE INC				2.B	440,000	110.0000	484,000	440,000	440,000					4.440	4.489	AO	14,652	24,420	08/01/2019	08/01/2031
299808-AH-8	EVEREST REINS HLDGS INC				1.G FE	266,879	98.8440	266,879	270,000	266,890		12			4.500	4.623	AO	2,835		10/05/2020	10/15/2050
30225V-A*-8	EXTRA SPACE STORAGE INC				2.B	1,000,000	110.0000	1,100,000	1,000,000	1,000,000					3.950	3.989	FA	13,935	39,500	08/24/2017	08/24/2027
30231G-AW-2	EXXON MOBIL CORPORATION				1.C FE	654,464	117.3090	750,778	640,000	653,128		(299)			4.114	4.024	MS	8,777	37,614	03/08/2016	03/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
314353-AA-1	FEDERAL EXPRESS CORP 2020-1				1.D FE	750,000	100.0000	750,000	750,000	750,000					1.875	1.884	FA	5,391		08/01/2020	02/20/2034
97786#-AP-7	FERGUSON PLC				2.A FE	300,000	110.6400	331,920	300,000	300,000					3.510	3.541	MN	907	10,530	12/01/2017	11/30/2026
337932-AM-9	FIRST ENERGY CORP				3.A FE	499,277	99.8680	499,340	500,000	499,290		12			3.400	3.437	MS	5,667	9,019	02/19/2020	03/01/2050
G3469#-AC-1	FIRST GROUP PLC				2.C	500,000	105.0860	525,430	500,000	500,000					4.290	4.336	MS	5,601	22,200	03/27/2018	03/27/2028
32055R-A#-4	FIRST INDUSTRIAL REALTY TRUST INC				2.B FE	250,000	116.1260	290,315	250,000	250,000					4.400	4.448	AO	2,169	11,000	04/20/2017	04/20/2029
33834D-AA-2	FIVE CORNERS FND				1.G FE	460,000	100.0000	460,000	460,000	460,000					2.850	2.870	MN	1,675	6,300	05/19/2020	05/15/2030
30288*-AA-8	FLNG LIQUEFACTION 2 LLC				2.B FE	947,600	115.0640	1,090,346	947,600	947,600					4.540	4.592	MS	10,875	43,021	11/29/2016	03/31/2038
341081-FC-6	FLORIDA POWER & LIGHT CO				1.E FE	1,227,460	135.7980	1,357,980	1,000,000	1,209,389		(7,070)			5.690	4.144	MS	18,967	56,900	05/10/2018	03/04/2040
302491-AU-9	FMC CORP				2.C FE	300,741	103.4580	310,374	300,000	300,659		(64)			3.450	3.450	AO	2,588	10,666	09/18/2019	10/01/2029
34489*-AA-7	FOOTBALL CLUB TEAM NOTES 2033 TRUS				1.F FE	500,000	112.5620	562,810	500,000	500,000					3.870	3.939	MON	9,460	19,565	08/15/2018	10/05/2025
35086@-AF-8	FOUR CORNERS			4	2.C FE	550,000	105.6370	581,004	550,000	550,000					3.200	3.226	AO	4,107	11,733	04/08/2020	04/08/2030
36166N-AC-7	GE CAPITAL FUNDING				2.A FE	200,000	100.0000	200,000	200,000	200,000					4.550	4.602	MN	1,163	4,474	05/06/2020	05/15/2032
369550-AT-5	GENERAL DYNAMICS CORP				1.F FE	933,170	112.8710	1,128,710	1,000,000	941,077		1,659			3.600	4.047	MN	4,600	36,000	10/30/2015	11/15/2042
369550-BJ-6	GENERAL DYNAMICS CORP				1.F FE	14,780	98.5300	14,780	15,000	14,782		3			4.250	4.385	AO	170	329	03/23/2020	04/01/2050
375558-BF-9	GILEAD SCIENCES INC				2.A FE	527,915	107.6150	538,075	500,000	522,278		(3,964)			3.650	2.738	MS	6,083	18,250	07/26/2019	03/01/2026
38937L-AB-7	GRAY OAK PIPELINE, LLC				2.C FE	324,990	99.9970	324,990	325,000	324,991					3.450	3.480	AO	3,301		09/11/2020	10/15/2027
39808C-A*-6	GRIDIRON FUNDING LLC				2.C PL	500,000	120.3810	601,905	500,000	500,000					5.640	5.720	JD	7,128	35,250	05/15/2017	06/30/2027
40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING				1.B FE	525,995	103.9880	519,940	500,000	516,674		(6,970)			3.400	1.931	AO	3,117	17,000	08/28/2019	04/25/2023
401378-AD-6	GUARDIAN LIFE INSURANCE				1.D FE	454,719	98.8520	454,719	460,000	454,755		36			3.700	3.786	JJ	7,517	8,510	01/14/2020	01/22/2070
41242*-AY-8	HARDWOOD FUNDING LLC				1.G FE	991,490	112.2170	1,122,170	1,000,000	993,121		943			3.230	3.378	JD	2,153	48,181	04/01/2019	06/07/2027
41242*-BF-8	HARDWOOD FUNDING LLC				1.G FE	500,000	111.2170	556,085	500,000	500,000					3.430	3.459	JD	1,143	994	06/07/2017	06/07/2027
427096-B*-2	HERCULES CAPITAL INC				2.B FE	100,000	109.1900	109,190	100,000	100,000					4.500	4.551	MS	738		11/04/2020	03/04/2026
43815N-AB-0	HONDA AUTO RECIEVABLES 2019-3				1.A FE	95,415	99.9900	95,412	95,421	95,418		2			2.750	2.788	MON	377	2,240	08/20/2019	04/15/2022
43815N-AD-6	HONDA AUTO RECIEVABLES OWN TR				1.A FE	244,949	99.5630	243,929	245,000	244,960		8			1.850	1.854	Aug	1,712	3,399	08/20/2019	08/15/2025
438506-AS-6	HONEYWELL INC				1.F FE	352,160	128.5890	417,914	325,000	338,758		(1,431)			6.625	6.002	JD	957	21,531	07/18/2008	06/15/2028
438516-AT-3	HONEYWELL INC				1.F FE	1,523,295	134.8160	1,685,200	1,250,000	1,469,045		(9,372)			5.700	4.255	MS	20,979	71,250	11/30/2015	03/15/2037
404280-CE-7	HSBC HOLDINGS PLC			3	1.F FE	935,000	100.3720	938,478	935,000	935,000					2.633	2.650	MN	3,693	24,619	11/01/2019	11/07/2025
45082#-AA-0	IBERIA 2019-1 ENHANCED EQUIP				1.F PL	341,586	104.8010	357,986	341,586	341,586					3.670	3.721	FMAN	4,822	16,524	09/20/2019	05/20/2033
459200-JY-8	IBM				1.F FE	258,975	103.6150	259,038	250,000	256,804		(1,924)			3.000	2.171	MN	958	7,500	11/14/2019	05/15/2024
459200-BB-6	IBM CORP				1.F FE	1,097,106	133.2490	1,265,866	950,000	1,048,883		(6,251)			5.875	4.807	MN	4,961	55,813	11/20/2014	11/29/2032
45326Y-A@-6	INCITEC PIVOT LIMITED				2.B	250,000	113.7370	284,343	250,000	250,000					4.130	4.173	AO	1,750	10,325	10/30/2019	10/30/2030
458140-AK-6	INTEL CORP				1.E FE	1,937,493	125.0020	2,293,787	1,835,000	1,922,671		(2,599)			4.800	4.502	AO	22,020	88,080	07/12/2017	10/01/2041
G4588#-BJ-9	INTERMEDIATE CAPITAL GRP PLC				2.C	500,000	102.0740	510,370	500,000	500,000					4.190	4.234	MS	5,354	20,950	09/29/2016	09/29/2021
44929@-AP-9	INVESCO CORE REAL ESTATE USA LP				2.A	1,250,000	115.8630	1,448,288	1,250,000	1,250,000					3.760	3.795	JJ	22,978	47,625	07/05/2017	07/05/2029
466313-AJ-2	JABIL INC				2.C FE	208,938	106.7010	213,402	200,000	208,804		(133)			3.600	3.070	JJ	3,320	1,170	11/02/2020	01/15/2030
46849L-TK-7	JACKSON NATL LIFE GLOBAL				1.F FE	598,830	101.4300	608,580	600,000	599,173		224			2.650	2.710	JD	442	15,900	06/17/2019	06/21/2024
24422E-RH-4	JOHN DEERE CAPITAL CORP				1.F FE	1,250,652	102.4690	1,250,122	1,220,000	1,223,851		(4,761)			3.150	2.762	AO	8,113	38,430	12/14/2015	10/15/2021
478160-AL-8	JOHNSON & JOHNSON	SD			1.A FE	587,802	124.7530	748,518	600,000	591,705		460			4.950	5.170	MN	3,795	103,950	02/03/2009	05/15/2033
46647P-BU-9	JP MORGAN CHASE				1.F FE	190,000	100.0000	190,000	190,000	190,000					1.764	1.772	MN	391		11/12/2020	11/19/2031
46625H-JD-3	JP MORGAN CHASE & CO				1.F FE	225,884	100.3930	225,884	225,000	225,518		(366)			4.500	4.322	JJ	4,416	5,063	03/20/2020	01/24/2022
46647P-AL-0	JP MORGAN CHASE & CO				1.F FE	126,288	114.8070	126,288	110,000	125,949		(338)			3.964	3.201	MN	557	4,360	01/15/2020	11/15/2048
46647P-BN-5	JP MORGAN CHASE & CO				1.F FE	351,633	102.9690	360,392	350,000	351,610		(23)			3.109	3.110	AO	2,086	5,441	04/16/2020	04/22/2051
46625H-JX-9	JPMORGAN CHASE & CO				1.F FE	662,547	105.9880	688,922	650,000	656,077		(1,684)			3.625	3.358	MN	3,142	23,563	07/19/2017	05/13/2024
82894*-BB-2	JR SIMPLOT CO				2.C	500,000	124.0310	620,155	500,000	500,000					4.880	4.940	MN	4,067	24,400	05/01/2019	05/01/2034
48121@-AJ-0	JRD HOLDINS LLC				2.B PL	850,000	98.3120	835,652	850,000	850,000					2.730	2.749	MN	2,772		11/18/2020	11/18/2032
48305Q-AD-5	KAISER FOUNDATION HOSPIT				1.D FE	418,318	114.1640	479,489	420,000	418,430		32			4.150	4.217	MN	2,905	17,430	05/01/2017	05/01/2047
485170-BD-5	KANSAS CITY SOUTHERN			3	2.B FE	299,873	99.8270	299,481	300,000	299,885		11			2.875	2.901	MN	1,102	8,553	11/15/2019	11/15/2029
49427R-AP-7	KILROY REALTY LP				2.B FE	297,257	98.6050	295,815	300,000	297,553		227			3.050	3.179	FA	3,457	8,337	09/10/2019	02/15/2030
49446R-AV-1	KIMCO REALTY CORP				2.A FE	70,195	100.2780	70,195	70,000	70,191		(4)			3.700	3.718	AO	648	2,820	01/15/2020	10/01/2049
494550-BU-9	KINDER MORGAN ENER PART				2.B FE	267,811	116.9270	274,778	235,000	266,955		(766)			5.500	4.596	MS	4,308	12,925	11/18/2019	03/01/2044
501044-DG-3	KROGER CO			3	2.A FE	416,468	106.2560	425,024	400,000	416,089		(335)			4.450	4.239	FA	7,417	17,800	11/13/2019	02/01/2047
513075-BL-4	LAMAR CORP				4.A FE	243,178	103.4800	243,178	235,000	242,299		(879)			5.750	5.113	FA	5,630	6,756	04/16/2020	02/01/2026
521865-AZ-8	LEAR CORP				2.B FE	314,547	106.6260	314,547	295,000	314,275		(271)			5.250	4.883	MN	1,979	15,488	02/20/2020	05/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
526057-BW-3	LENNAR CORP				2.C FE	247,408	105.2800	247,408	235,000	245,124		(2,284)			4.875	3.360	JD	509	11,456	04/16/2020	12/15/2023
526107-AF-4	LENNOX INTL INC				2.C FE	69,794	99.7050	69,794	70,000	69,806		12			1.700	1.752	FA	526		07/22/2020	08/01/2027
53079E-BJ-2	LIBERTY MUTUAL GROUP INC				2.B FE	408,053	108.8140	408,053	375,000	407,486		(567)			3.951	3.512	AO	3,128	15,557	01/29/2020	10/15/2050
53154*-AM-5	LIBERTY UTILITIES CO				2.A	550,000	110.0000	605,000	550,000	550,000					3.940	3.979	AO	3,672	21,670	03/24/2017	04/30/2027
84611#-AF-8	LIFE STORAGE INC				2.B	1,000,000	110.0000	1,100,000	1,000,000	1,000,000					3.670	3.704	JJ	16,311	36,700	07/21/2016	07/21/2028
50249A-AG-8	LYB INT FINANCE III				2.B FE	74,402	99.2030	74,402	75,000	74,415		13			2.250	2.354	AO	389		10/06/2020	10/01/2030
57169*-BC-0	MARS INCORPORATED				1.F	1,000,000	119.9050	1,199,050	1,000,000	1,000,000					3.750	3.785	MS	9,792	37,500	09/27/2016	09/27/2046
571748-AR-3	MARSH & MCLENNAN COMPANY			2	2.A FE	1,116,218	103.6180	1,087,989	1,050,000	1,052,596		(8,765)			4.800	3.978	JJ	23,240	50,400	01/09/2013	07/15/2021
571748-AX-0	MARSH & MCLENNAN COS INC				2.A FE	199,164	105.5400	211,080	200,000	199,629		81			3.500	3.579	MS	2,158	7,000	09/04/2014	03/10/2025
552690-C#-4	MDU RESOURCES				1.G	1,000,000	111.3500	1,113,500	1,000,000	1,000,000					3.780	3.816	AO	6,405	37,800	10/30/2015	10/30/2025
58506Y-AS-1	MEDSTAR HELATH INC				1.F FE	225,000	100.0000	225,000	225,000	225,000					3.626	3.659	FA	3,082	4,736	01/09/2020	08/15/2049
59156R-AE-8	METLIFE INC				1.G FE	1,161,106	140.8060	1,436,221	1,020,000	1,126,961		(6,812)			6.500	5.459	JD	2,947	66,300	07/19/2017	12/15/2032
595620-AB-1	MIDAMERICAN ENERGY CO				1.E FE	1,005,931	139.7820	1,126,643	806,000	935,126		(9,040)			6.750	4.970	JD	237	54,405	11/27/2012	12/30/2031
617446-8L-6	MORGAN STANLEY				1.F FE	245,000	100.0000	245,000	245,000	245,000					2.699	2.717	JJ	2,921	3,306	01/16/2020	01/22/2031
61746B-DJ-2	MORGAN STANLEY				1.G FE	1,188,962	104.7570	1,257,084	1,200,000	1,196,349		1,590			3.750	3.937	FA	15,750	45,000	11/09/2018	02/25/2023
617700-A*-0	MORNINGSTAR INC				2.B	200,000	94.5520	189,104	200,000	200,000					2.320	2.333	AO	838		10/26/2020	10/26/2030
55336V-AR-1	MPLX LP				2.B FE	1,187,760	103.5340	1,242,408	1,200,000	1,190,754		1,081			4.000	4.167	MS	14,133	48,000	02/15/2018	03/15/2028
74316J-56-5	MUZ US HIGH YIELD BOND				1.	1,033,479	9.8400	1,125,723		1,125,723	92,244				0.000	0.000	MON		33,479	12/01/2020	
637432-MS-1	NATIONAL RURUAL UTIL COOP				1.E FE	1,720,310	113.0290	1,921,493	1,700,000	1,715,380		(1,005)			4.023	3.965	MN	11,399	68,391	12/09/2015	11/01/2032
64110L-AX-4	NETFLIX				3.C FE	246,729	117.4900	246,729	210,000	244,321		(2,408)			6.375	4.095	MN	1,711	13,388	04/16/2020	05/15/2029
644188-BG-8	NEW ENGLAND POWER CO 144A				1.G FE	240,000	100.0000	240,000	240,000	240,000					2.807	2.827	AO	1,609		10/01/2020	10/06/2050
647551-B#-6	NEW MOUNTAIN FINANCE CORPORATION				2.C FE	900,000	110.7460	996,714	900,000	900,000					5.494	5.569	AO	8,378	49,446	04/30/2019	04/30/2024
647551-B*-0	NEW MOUNTAIN FINANCE CORPORATION				2.C PL	550,000	106.1780	583,979	550,000	550,000					4.870	4.929	FA	10,119	26,785	01/30/2018	01/30/2023
62928@-AB-3	NHL CANADA FUNDING LP				2.B PL	160,256	113.9730	182,649	160,256	160,256					4.120	4.184	JAJO	3,100	4,952	07/12/2018	07/12/2028
62927@-AD-0	NHL US FUNDING LP				2.B PL	839,744	115.9680	973,834	839,744	839,744					4.120	4.184	MJSD	1,826	36,248	07/12/2018	07/12/2028
65364U-AN-6	NIAGARA MOHAWK POWER CORP				1.G FE	425,000	100.0000	425,000	425,000	425,000					1.960	1.970	JD	93	4,211	06/23/2020	06/27/2030
66621#-AA-4	NORTHFIELD MOUNTAIN LLC				2.B PL	550,000	112.5490	619,020	550,000	550,000					4.500	4.577	MJSD	69	30,800	07/18/2019	07/18/2034
665772-CK-3	NORTHN STS PWR CO MINN				1.F FE	1,957,632	101.4630	2,029,260	2,000,000	1,985,382		5,863			2.600	2.943	MN	6,644	52,000	03/23/2017	05/15/2023
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE				1.C FE	398,781	100.0620	400,248	400,000	398,799		14			3.625	3.673	MS	3,665	14,903	09/17/2019	09/30/2059
Q6518#-AF-7	NSW PORTS				2.B FE	235,000	113.9260	267,726	235,000	235,000					4.010	4.050	JJ	4,450	9,424	07/11/2018	07/11/2030
670346-AT-2	NUCOR CORP				2.A FE	1,015,312	101.5310	1,015,312	1,000,000	1,015,295		(17)			2.979	2.930	JD	1,986		12/07/2020	12/15/2055
67079B-AC-4	NUTRITION & BIOSCIENCES				2.B FE	259,997	99.9990	259,997	260,000	259,998					1.832	1.841	AO	1,482		09/09/2020	10/15/2027
62954R-AA-4	NYU HOSPITAL CENTER				1.G FE	250,000	100.0000	250,000	250,000	250,000					3.330	3.358	JJ	4,163	3,450	02/01/2020	07/01/2055
674003-B@-6	OAKTREE CAPITAL MANAGEMENT				1.G FE	550,000	116.6690	641,680	550,000	550,000					3.780	3.816	JD	751	20,790	12/18/2017	12/18/2032
674599-CN-3	OCCIDENTAL PETE CORP DEL SR				3.C FE	931,399	99.1900	942,305	950,000	932,154		340			4.200	4.365	MS	11,748	21,000	09/19/2018	03/15/2048
678858-BU-4	OKLAHOMA GAS AND ELECTRIC				1.G FE	498,740	105.3720	526,860	500,000	498,897		101			3.300	3.356	MS	4,858	16,500	06/07/2019	03/15/2030
681919-AZ-9	OMNICOM GROUP INC				2.A FE	1,204,625	103.5770	1,191,136	1,150,000	1,165,656		(11,390)			3.625	2.597	MN	6,948	41,688	06/19/2017	05/01/2022
68389X-AE-5	ORACLE CORP				1.G FE	1,758,666	144.2480	2,091,596	1,450,000	1,702,506		(9,269)			6.500	5.075	AO	19,897	94,250	07/12/2017	04/15/2038
691205-AE-8	OWL ROCK TECHNOLOGY				2.C FE	114,232	99.3320	114,232	115,000	114,239		7			3.750	3.923	JD	168		12/10/2020	06/17/2026
69478X-AE-5	PACIFIC PREMIER BANCORP, INC				2.B FE	150,000	100.0000	150,000	150,000	150,000					5.375	5.447	JD	358	4,031	06/09/2020	06/15/2030
695156-AT-6	PACKAGING CORP OF AMERIC				2.B FE	1,130,472	104.6650	1,255,980	1,200,000	1,146,972		6,456			3.400	4.180	JD	1,813	40,800	05/10/2018	12/15/2027
701094-AN-4	PARKER-HANNIFIN CORP				2.A FE	109,656	104.5350	114,989	110,000	109,703		30			3.250	3.314	JD	169	3,575	06/05/2019	06/14/2029
70432*-AA-9	PAYCHEX INC				2.A	200,000	116.1790	232,358	200,000	200,000					4.070	4.111	MS	2,442	8,140	03/13/2019	03/13/2026
713448-EU-8	PEPSICO INC				1.E FE	139,264	99.4740	139,264	140,000	139,274		11			3.625	3.687	MS	1,438	2,538	03/17/2020	03/19/2050
720186-AH-8	PIEDMONT NATUAL GAS CO				2.A FE	1,766,943	113.0280	2,000,596	1,770,000	1,767,145		145			4.100	4.159	MS	24,190	72,570	03/29/2017	09/18/2034
72147K-AC-2	PILGRIM'S PRIDE CORP				3.A FE	244,800	102.0000	244,800	240,000	244,182		(618)			5.750	5.352	MS	4,063	6,900	04/16/2020	03/15/2025
72346Q-AC-8	PINNACLE FINANCIAL PARTNERS INC				2.B PL	150,000	101.7410	152,612	150,000	150,000					4.125	4.168	MS	1,822	6,256	09/06/2019	09/15/2029
693475-AL-9	PNC FINANCIAL SERVICES				1.G FE	679,579	102.3910	716,737	700,000	694,821		2,663			2.854	3.295	JD	1,165	19,978	06/29/2015	11/09/2022
Q5664#-AA-2	PORT OF MELBOURNE				2.B FE	450,000	112.4810	506,165	450,000	450,000					4.190	4.234	AO	4,714	18,855	10/02/2018	10/01/2028
69352P-AJ-2	PPL CAPITAL FUNDING INC				2.B FE	1,672,544	115.0000	1,840,000	1,600,000	1,663,779		(1,490)			5.000	4.771	MS	23,556	80,000	04/22/2014	03/15/2044
74251V-AA-0	PRINCIPAL FINANCIAL GROUP				1.G FE	1,580,168	129.6780	1,815,492	1,400,000	1,544,036		(6,021)			6.050	5.184	AO	17,881	84,700	02/25/2014	10/15/2036
742718-FK-0	PROCTER & GAMBLE CO				1.D FE	74,523	99.3640	74,523	75,000	74,530		7			3.600	3.668	MS	720	1,350	03/23/2020	03/25/2050
744320-BA-9	PRUDENTIAL FINANCIAL INC				1.G FE	189,336	108.9870	190,727	175,000	189,040		(277)			3.935	3.523	JD	459	6,886	12/06/2019	12/07/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744320-BQ-7	PRUDENTIAL FINANCIAL INC.				1.G FE	1,650,488	134.4100	1,881,740	1,400,000	1,613,804		(6,189)			6.200	5.043	MN	11,091	86,800	03/11/2014	11/15/2040
744560-BK-1	PUBLIC SERVICE ELECTRIC				1.F FE	1,350,609	103.7180	1,395,007	1,345,000	1,347,619		(629)			3.050	3.019	MN	5,242	41,023	12/14/2015	11/15/2024
745332-CE-4	PUGET SOUND ENERGY INC				1.F FE	1,128,268	113.3600	1,224,288	1,080,000	1,122,765		(1,275)			4.434	4.193	MN	6,119	47,887	07/19/2017	11/15/2041
745867-AW-1	PULTEGROUP INC				2.C FE	244,950	106.5000	244,950	230,000	243,337		(1,613)			5.500	4.284	MS	4,217	6,325	04/16/2020	03/01/2026
75884R-BA-0	REGENCY CENTERS				2.A FE	84,834	99.8050	84,834	85,000	84,843		9			3.700	3.758	JD	1,712	1,852	05/11/2020	06/15/2030
75970E-AD-9	RENSANT CORP				2.B FE	55,000	100.0000	55,000	55,000	55,000					4.500	4.551	MS	811		09/01/2020	09/15/2035
76169#-AM-5	REYES HOLDINGS LLC				2.A PL	1,000,000	117.2370	1,172,370	1,000,000	1,000,000					4.600	4.653	JD	2,300	46,000	12/13/2018	12/13/2028
78147#-AB-2	RUMPKE CONSOLIDATED COMPANIES				2.B FE	200,000	103.7480	207,496	200,000	200,000					2.440	2.455	MS	1,315		09/24/2020	09/24/2030
Q3629#-AM-5	SA POWER NETWORKS				1.G	1,255,085	110.0000	1,430,000	1,300,000	1,262,187		4,249			3.160	3.633	FA	16,090	41,080	04/22/2019	08/10/2028
800363-AB-9	SANDY SPRING BANCORP INC			3	2.B FE	130,000	100.2440	130,317	130,000	130,000					4.250	4.295	MN	706	5,678	11/01/2019	11/15/2029
80286H-AD-1	SANTANDER DRIVE AUTO				1.A FE	94,042	100.1590	94,202	94,052	94,046		3			2.160	2.185	MON	90	2,032	08/13/2019	11/15/2022
81211K-AK-6	SEALED AIR CORP NEW				3.C FE	244,969	108.8750	244,969	225,000	244,244		(725)			6.875	5.987	JJ	7,133	7,734	04/16/2020	07/15/2033
816851-AT-6	SEMPRA ENERGY				2.B FE	1,163,963	101.8790	1,222,548	1,200,000	1,191,819		4,454			2.875	3.307	AO	8,625	34,500	03/24/2015	10/01/2022
822582-CH-3	SHELL INTERNATIONAL FIN				1.D FE	247,098	107.4340	247,098	230,000	246,984		(114)			3.250	2.896	AO	1,765	3,738	09/10/2020	04/06/2050
82436#-AA-6	SHERWIN WILLIAMS CTL TRUST 2017 SH				2.B	263,481	116.5050	303,930	260,873	263,046		(139)			4.373	4.355	MON	507	11,408	03/29/2017	03/15/2037
828807-DG-9	SIMON PROPERTY GROUP				1.G FE	249,753	99.4950	248,738	250,000	249,815		48			2.000	2.031	MS	1,500	5,000	09/04/2019	09/13/2024
828807-CT-2	SIMON PROPERTY GROUP LP				1.G FE	1,866,783	113.0980	2,148,862	1,900,000	1,870,167		703			4.250	4.405	AO	20,188	80,750	03/28/2017	10/01/2044
83368R-AZ-5	SOCIETE GENERALE 144A				2.B FE	240,000	100.0000	240,000	240,000	240,000					1.488	1.494	JD	169		12/14/2020	12/14/2026
83368R-AX-0	SOCIETE GENERALE SA				1.F FE	478,661	99.7210	478,661	480,000	478,790		129			1.375	1.438	JJ	3,172		07/01/2020	07/08/2025
83413U-A#-7	SOLAR CAPITAL LIMITED				2.C FE	500,000	103.8030	519,015	500,000	500,000					4.600	4.653	MN	3,386	23,000	02/15/2017	05/08/2022
83416M-A*-6	SOLAR SENIOR CAPITAL LTD				2.B FE	430,000	106.2330	456,802	430,000	430,000					3.900	3.938	MS	4,239	8,385	03/31/2020	03/31/2025
845011-AB-1	SOUTHWEST GAS CORP				1.G FE	400,796	108.8370	435,348	400,000	400,729		(13)			4.150	4.182	JD	1,383	16,600	05/28/2019	06/01/2049
85253#-AH-4	STAG INDUSTRIAL INC				2.C	750,000	113.9800	854,850	750,000	750,000					4.270	4.316	JD	1,601	32,025	06/13/2018	06/13/2028
854502-AJ-0	STANLEY BLACK & DECKER				1.G FE	805,496	122.8060	982,448	800,000	805,310		(89)			4.850	4.864	MN	4,958	38,800	11/09/2018	11/15/2048
862121-A*-1	STORE CAPITAL CORP				2.B FE	425,000	105.7360	449,378	425,000	425,000					4.950	5.011	MN	2,338	21,038	11/19/2015	11/21/2022
87164D-SE-1	SYNOVUS BANK				2.C FE	340,000	100.0000	340,000	340,000	340,000					4.000	4.040	AO	2,342		10/22/2020	10/29/2030
87264A-AY-1	T-MOBILE USA				2.C FE	109,533	99.5750	109,533	110,000	109,538		6			4.500	4.577	AO	1,045	2,558	04/02/2020	04/15/2050
87612E-BJ-4	TARGET CORP				1.F FE	184,654	99.8130	184,654	185,000	184,683		29			2.350	2.385	FA	1,642	2,379	01/21/2020	02/15/2030
883556-BR-2	THERMO FISHER SCIENTIFIC			2	2.A FE	1,188,204	102.8130	1,233,756	1,200,000	1,192,819		1,133			2.950	3.088	MS	10,030	35,400	09/20/2016	09/19/2026
872540-AQ-2	TJX COS INC				1.F FE	1,400,330	100.4650	1,441,673	1,435,000	1,414,015		3,378			2.250	2.543	MS	9,507	32,288	10/13/2016	09/15/2026
891490-AT-1	TOSCO CORP				1.G FE	459,722	145.3560	545,085	375,000	422,311		(3,741)			8.125	6.386	FA	11,510	30,469	07/24/2008	02/15/2030
89400P-AK-9	TRANSURBAN FINANCE COMPANY				2.A FE	84,946	99.9360	84,946	85,000	84,947		1			2.450	2.472	MS	607		09/09/2020	03/16/2031
90349G-BF-1	UBS BARCLAYS COML MTG TR				1.C FM	494,705	102.9020	488,785	475,000	494,044		(495)			3.244	3.059	MON	899	15,410	08/28/2019	04/10/2046
906548-CS-9	UNION ELECTRIC CO				1.F FE	238,853	99.5220	238,853	240,000	238,859		6			2.625	2.665	MS	1,435		10/01/2020	03/15/2051
907818-CF-3	UNION PACIFIC CORP				2.A FE	463,568	130.4730	456,656	350,000	416,414		(6,876)			6.625	3.906	FA	9,661	23,188	03/20/2013	02/01/2029
907818-DJ-4	UNION PACIFIC CORP				2.A FE	1,209,120	117.2730	1,407,276	1,200,000	1,207,811		(219)			4.750	4.756	MS	16,783	57,000	03/11/2014	09/15/2041
90985F-AH-9	UNITEC COMMUNITY BANKS INC				2.A FE	100,000	100.0000	100,000	100,000	100,000					5.000	5.063	JD	222	2,472	06/12/2020	06/15/2030
911312-AR-7	UNITED PARCEL SERVICE				1.G FE	1,145,419	102.2010	1,226,412	1,200,000	1,152,934		1,322			3.625	3.937	AO	10,513	43,500	07/19/2017	10/01/2042
914455-UG-3	UNIVERSITY OF MICHIGAN MI				1.A FE	330,000	106.4240	351,199	330,000	330,000					2.562	2.578	AO	2,114	2,466	06/10/2020	04/01/2050
914639-KY-4	UNIVERSITY OF NEBRASKA				1.C FE	335,000	110.1080	368,862	335,000	335,000					3.037	3.060	AO	2,543	9,524	10/11/2019	10/01/2049
915271-AC-4	UNIVEST FINANCIAL CORP				2.B FE	110,000	100.0000	110,000	110,000	110,000					5.000	5.063	FA	2,231		08/01/2020	08/15/2030
91529Y-AP-1	UNUM GROUP				2.C FE	239,499	93.9210	239,499	255,000	239,762		236			4.500	4.948	JD	510	11,475	11/18/2019	12/15/2049
91533B-AF-7	UP JOHN INC				2.C FE	39,896	99.7400	39,896	40,000	39,897		1			4.000	4.055	JD	40	800	06/17/2020	06/22/2050
91159H-HK-9	US BANKCORP				1.G FE	1,517,820	106.2700	1,594,050	1,500,000	1,508,276		(2,068)			3.600	3.469	MS	16,500	54,000	12/12/2016	09/11/2024
91913Y-AX-8	VALERO ENERGY CORP				2.B FE	189,789	99.8890	189,789	190,000	189,838		49			2.700	2.758	AO	1,083	2,551	04/14/2020	04/15/2023
91913Y-AY-6	VALERO ENERGY CORP				2.B FE	60,064	100.1060	60,064	60,000	60,055		(8)			2.850	2.847	AO	361	850	04/16/2020	04/15/2025
92343V-FN-9	VERIZON COMMUNICATIONS INC				2.A FE	570,462	100.3840	570,462	568,280	570,415		(47)			1.680	1.645	AO	1,618	280	10/06/2020	10/30/2030
48259*-AA-5	VEYRON NE BEVERAGE FUNDING				2.B FE	1,000,000	96.0530	960,530	1,000,000	1,000,000					3.120	3.165	MON	1,473		12/28/2020	12/31/2035
928668-BF-8	VOLKSWAGEN GROUP				2.A FE	199,852	99.9260	199,852	200,000	199,860		8			3.750	3.794	MN	1,000	3,750	05/06/2020	05/13/2030
254687-FS-0	WALT DISNEY CO				1.G FE	258,222	99.3160	258,222	260,000	258,243		22			4.700	4.799	MS	3,327	6,110	03/19/2020	03/23/2050
254687-FZ-4	WALT DISNEY COMPANY				1.G FE	154,789	99.8640	154,789	155,000	154,792		2			3.600	3.640	JJ	5,131		05/11/2020	01/31/2051
94106L-BA-6	WASTE MANAGEMENT INC				2.A FE	1,188,348	104.5460	1,254,552	1,200,000	1,194,237		1,271			3.125	3.276	MS	12,500	37,500	01/26/2016	03/01/2025
92939U-AE-6	WEC ENERGY GROUP INC				2.A FE	479,563	99.9090	479,563	480,000	479,573		9			1.800	1.818	AO	1,968		10/05/2020	10/15/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95000U-2Q-5	WELLS FARGO & CO				2.A FE	495,000	100.0000	495,000	495,000	495,000					3.068	3.092	AO	2,573	7,593	04/23/2020	04/30/2041
94974B-FP-0	WELLS FARGO & COMPANY				2.B FE	1,157,923	128.2470	1,346,594	1,050,000	1,146,274		(2,323)			5.375	4.773	MN	9,249	56,438	05/26/2016	11/02/2043
97650W-AG-3	WINTRUST FINANCIAL CORP				2.B FE	265,000	106.3790	281,904	265,000	265,000					4.850	4.909	JD	893	12,853	06/03/2019	06/06/2029
976826-BE-6	WISCONSIN POWER & LIGHT				1.G FE	1,453,593	136.9740	1,712,175	1,250,000	1,411,347		(6,205)			6.375	5.304	FA	30,104	79,688	02/13/2014	08/15/2037
976843-BJ-0	WISCONSIN PUBLIC SERVIC				1.F FE	828,664	122.2380	861,778	705,000	814,136		(2,790)			4.752	3.798	MN	5,584	33,502	04/29/2015	11/01/2044
92940P-AF-1	WRKCO INC				2.B FE	224,930	109.6200	246,645	225,000	224,937		4			4.200	4.247	JD	788	9,450	05/16/2019	06/01/2032
98459L-AC-7	YALE UNIVERSITY				1.A FE	470,000	100.0000	470,000	470,000	470,000					2.402	2.416	AO	2,383	3,951	06/02/2020	04/15/2050
124765-F#-0	CAE, INC				2.C PL	150,000	118.5270	177,791	150,000	150,000					4.570	4.622	MS	2,057	6,865	03/13/2019	03/31/2031
136375-BD-3	CANADIAN NATIONAL RAILWAY		C		1.F FE	278,460	132.7550	331,888	250,000	264,214		(1,456)			6.900	6.042	JJ	7,954	17,250	02/02/2007	07/15/2028
136375-BG-6	CANADIAN NATIONAL RAILWAY		C		1.F FE	1,009,673	139.9780	1,049,835	750,000	928,509		(12,561)			7.375	4.610	AO	11,677	55,313	07/24/2013	10/15/2031
71644E-AJ-1	PETRO-CANADA		C		2.A FE	1,523,566	142.3310	1,636,807	1,150,000	1,461,979		(11,612)			6.800	4.580	MN	9,992	78,200	12/14/2016	05/15/2038
05565Q-DA-3	BP CAPITAL MARKETS PLC		C		1.F FE	1,192,714	106.4440	1,298,617	1,220,000	1,206,273		2,951			3.506	3.834	MS	12,357	42,773	03/01/2016	03/17/2025
G4588#-BS-9	INTERMEDIATE CAPITAL GROUP PLC				2.C	650,000	118.5600	770,640	650,000	650,000					5.350	5.422	MS	9,177	34,775	03/26/2019	03/26/2029
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						186,001,923	XXX	200,811,258	178,702,059	184,462,606	92,244	(286,526)			XXX	XXX	XXX	1,845,977	6,783,753	XXX	XXX
008414-AA-2	ABMT 131 A1			5	1.C FM	293,036	101.9020	294,117	288,627	292,892		(101)			3.500	3.331	MON	842	10,098	06/12/2019	07/25/2043
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						293,036	XXX	294,117	288,627	292,892		(101)			XXX	XXX	XXX	842	10,098	XXX	XXX
06540A-AD-3	BANK 2019-BN20 A3				1.C FM	324,440	103.2230	325,152	315,000	324,359		(81)			3.010	2.721	MON	744	9,485	09/13/2019	09/15/2061
05538U-AA-1	BB-UBS TR 2012-SHOW				1.C FM	493,125	98.6250	493,125	500,000	493,295		170			3.430	3.744	MON	965	7,146	07/10/2020	11/05/2036
14315W-AF-7	CARMX 2019-4 B			5	1.C FE	159,946	99.6580	159,453	160,000	159,979		5			2.410	2.440	MON	171	3,712	10/17/2019	07/15/2025
17328H-BD-2	CITIGROUP COML MTG	CF			1.C FM	489,233	103.3250	490,794	475,000	488,998		(202)			2.538	2.216	MON	946	14,430	11/01/2019	11/10/2052
12592K-BC-7	COMMERCE 2014-UBS 5 MORT TRUST	CF			1.C FM	745,938	105.4340	738,038	700,000	744,699		(828)			3.838	3.034	MON	3,079	24,627	07/25/2019	09/10/2047
12652C-AC-3	CSMC 17HL2 A3			6	1.C FM	85,376	101.7370	85,221	83,766	85,341		(28)			3.500	3.295	MON	244	2,932	06/20/2019	10/25/2047
46643K-AA-9	JPMMT 145 A1			5	1.C FM	329,784	100.7440	329,050	326,620	329,432		(249)			2.984	2.779	MON	812	9,652	06/20/2019	10/01/2029
81745M-AA-9	SEQUOIA MORTGAGE TRUST			5	1.C FM	151,474	95.7230	152,558	159,374	153,275		1,276			1.874	4.066	MON	362	2,983	07/11/2019	02/25/2043
82281E-BR-7	SHELLPOINT				1.C FM	260,186	101.4560	261,563	257,809	259,974		(150)			3.000	2.835	MON	942	7,734	07/09/2019	10/25/2031
90290E-AC-3	USAA ACCEPTANCE				1.A FE	386,037	100.1780	386,724	386,037	386,037					2.160	2.164	MON	15	8,338	07/23/2019	07/15/2023
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						3,425,539	XXX	3,421,678	3,363,606	3,425,389		(87)			XXX	XXX	XXX	8,280	91,039	XXX	XXX
008511-AE-7	AGL CLO 7 LTD			5	1.C FE	2,000,000	100.5000	2,010,000	2,000,000	2,000,000					2.650	2.676	MJSD	16,339		09/10/2020	07/15/2031
02582J-JB-7	AMERICAN EXPRESS CREDIT				1.A FE	250,381	100.1520	250,381	250,000	250,356		(25)			0.488	0.428	MON	54	205	11/01/2020	05/15/2023
00176J-AK-2	AMMC 2015-16A AR			5	1.B FE	2,585,000	100.0000	2,585,000	2,585,000	2,585,000					2.600	2.625	JAJO	14,375	68,446	04/17/2017	04/14/2022
06759F-AB-2	BABSN 2015-2A AR MTGE			5	1.A FE	1,000,000	99.8400	998,400	1,000,000	1,000,000					1.408	1.416	JAJO	2,778	25,201	10/12/2017	10/20/2030
06759F-AD-8	BABSON CLO LTD			5	1.C FE	1,003,750	99.5000	995,000	1,000,000	1,001,639		(915)			1.808	1.802	JAJO	3,567	29,257	03/09/2018	10/20/2030
114521-AM-9	BROOKSIDE MILL CLO LTD			5	1.C FE	1,000,000	98.3100	983,100	1,000,000	1,000,000					1.568	1.577	JAJO	3,223	27,139	02/15/2018	01/17/2028
14041N-FS-5	CAPITAL ONE MULTI ASSEST				1.A FE	250,645	100.2580	250,645	250,000	250,625		(20)			0.498	0.450	MON	52	210	11/01/2020	03/16/2026
14987V-AC-3	CBAM 2019-9A			5	1.C FE	1,000,000	99.9600	999,600	1,000,000	1,000,000					2.137	2.154	JAJO	4,511	32,843	09/03/2019	02/12/2030
12549Q-BE-4	CIFC FUNDING LTD			5	1.C FE	1,000,000	99.8200	998,200	1,000,000	1,000,000					2.016	2.031	JAJO	3,864	31,280	10/10/2018	10/22/2031
18978C-AC-7	CNH EQUIPMENT TRUST				1.A FE	65,606	100.0890	65,624	65,565	65,589		(12)			2.080	2.080	MON	61	13,584	08/08/2019	02/15/2023
22847D-AE-2	CROWN POINT CLO LTD			5	1.C FE	1,500,000	99.5000	1,492,500	1,500,000	1,500,000					2.018	2.034	JAJO	5,803	47,079	11/14/2018	10/20/2028
24823B-AL-4	DENALI CAPITAL CLO X LTD			5	1.C FE	1,204,860	99.5750	1,194,900	1,200,000	1,201,864		(1,175)			1.815	1.803	JAJO	3,932	34,476	03/07/2018	10/26/2027
26209A-AD-3	DRIVE 2019-4 A3				1.A FE	112,661	99.9530	112,612	112,664	112,663		1			2.160	2.183	MON	203	2,441	09/09/2019	05/15/2023
289247-AY-4	ELM 2014-1A BRR MTGE			5	1.C FE	1,000,000	100.0050	1,000,050	1,000,000	1,000,000					1.968	1.982	JAJO	4,045	31,228	06/05/2019	01/17/2029
34528Q-FU-3	FORDF 2017-3 A				1.A FE	488,438	97.6880	488,438	500,000	491,848		3,411			2.480	4.491	MON	399	8,267	04/15/2020	09/15/2022
38174B-AL-9	GOLUB CAPITAL PARTNERS			5	1.A FE	1,000,000	99.6600	996,600	1,000,000	1,000,000					1.398	1.406	JAJO	2,758	25,100	12/20/2017	01/20/2031
398079-AN-3	GREYWOLF CLO LTD			5	1.C FE	1,000,000	99.0600	990,600	1,000,000	1,000,000					1.937	1.951	JAJO	4,035	30,810	10/05/2017	10/16/2029
39808P-AL-0	GREYWOLF CLO LTD			5	1.A FE	1,000,000	99.5000	995,000	1,000,000	1,000,000					1.375	1.382	JAJO	2,520	24,549	01/25/2018	01/25/2031
47048J-AQ-6	JAMESTOWN CLO			5	1.B FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					2.068	2.084	FMAN	8,648	31,893	08/02/2019	10/20/2028
470474-AW-7	JAMESTOWN CLO LTD			5	1.A FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					1.587	1.596	JAJO	3,350	27,251	11/03/2017	07/15/2026
477870-AC-3	JOHN DEERE				1.A FE	100,336	100.7460	100,746	100,000	100,251		(76)			2.210	2.050	MON	138	2,210	11/08/2019	12/15/2023
46651X-AQ-5	JPMMT 201A7				1.C FM	261,514	104.6060	261,514	250,000	261,256		(258)			3.500	2.970	MON	477	8,021	01/24/2020	07/25/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50117C-AC-2	KUBOTA CREDIT				1.A FE	599,927	100.8420	605,052	600,000	599,955		16			2.460	2.494	MON	790	14,760	06/01/2019	10/16/2023
48274W-AA-5	KVK CLO LTD			5	1.A FE	1,005,500	100.0000	1,000,000	1,000,000	1,004,080		(454)			1.777	1.734	JAJO	3,702	29,183	08/17/2017	01/15/2029
55819B-AN-0	MADISON PARK FUNDING CLO			5	1.C FE	988,500	99.5750	995,750	1,000,000	990,436		1,502			1.809	2.089	JAJO	3,517	29,386	08/22/2019	10/21/2030
56607F-AA-3	MARBLE POINT			5	1.A FE	1,000,000	99.0700	990,700	1,000,000	1,000,000					1.398	1.405	MJSD	3,999	25,420	12/18/2017	12/18/2030
62405C-AQ-7	MOUNTAIN HAUK CLO LTD			5	1.A FE	1,132,917	99.8200	1,129,962	1,132,000	1,131,119		(829)			2.018	2.052	JAJO	4,632	35,931	03/15/2018	04/18/2025
65478L-AD-1	NISSAN AUTO LEASE				1.A FE	649,963	100.4390	652,854	650,000	649,981		12			2.270	2.296	MON	656	14,755	07/16/2019	07/15/2022
66859W-AA-0	NORTHWOODS CAPITAL LTD			5	1.A FE	988,761	99.8500	987,278	988,761	988,761					1.491	1.499	FMAN	1,884	23,540	11/01/2017	11/15/2030
66859W-AB-8	NORTHWOODS CAPITAL LTD			5	1.C FE	1,000,000	99.2000	992,000	1,000,000	1,000,000					1.921	1.935	FMAN	2,455	28,192	11/15/2017	11/15/2030
67590G-BL-2	OCTAGON INVESTMENT PARTNERS XVII L			5	1.C FE	961,250	98.2200	982,200	1,000,000	965,318		2,197			1.615	2.011	JAJO	2,960	26,996	12/21/2018	01/25/2031
67109W-AL-2	OZLM LTD			5	1.A FE	1,644,920	99.3500	1,639,275	1,650,000	1,645,129		209			1.814	1.870	MON	5,073	37,276	09/10/2020	04/30/2027
67112G-AC-2	OZLM LTD			5	1.C FE	1,250,000	98.7000	1,233,750	1,250,000	1,250,000					1.787	1.799	JAJO	4,715	36,606	04/04/2018	04/15/2031
67112M-AC-9	OZLM LTD			5	1.C FE	1,500,000	98.4000	1,476,000	1,500,000	1,500,000					1.868	1.908	JAJO	5,527	44,798	05/11/2018	04/20/2031
75620T-AS-7	RECETTE CLO LTD			5	1.A FE	1,701,875	99.3000	1,737,750	1,750,000	1,709,203		3,284			1.518	1.898	JAJO	5,093	46,054	12/19/2018	10/20/2027
76761R-AQ-2	RISERVA CLO LTD			5	1.C FE	1,000,000	99.8400	998,400	1,000,000	1,000,000					1.918	1.932	JAJO	3,889	30,721	06/10/2019	10/18/2028
83610J-AA-4	SOUND POINT CLO LTD			5	1.A FE	1,500,000	99.2500	1,488,750	1,500,000	1,500,000					1.237	1.243	JAJO	3,917	35,539	05/03/2018	04/15/2031
83611G-AC-5	SOUND POINT CLO LTD			5	1.C FE	1,200,000	98.9440	1,187,328	1,200,000	1,200,000					1.818	1.831	JAJO	4,304	35,230	10/01/2017	10/20/2030
85815C-AA-7	STEELE CREEK CLO LTD			5	1.A FE	1,500,000	99.0400	1,485,600	1,500,000	1,500,000					1.247	1.253	JAJO	3,948	35,692	05/10/2018	04/15/2031
87271R-AC-3	TEACHERS INSUIRANCE AND ANNUITY AS			5	1.C FE	999,375	99.6300	996,300	1,000,000	999,461		57			1.918	1.939	JAJO	3,677	30,372	06/19/2019	04/20/2029
87272H-AA-8	TEACHERS INSURANCE AND ANNUITY A			5	1.A FE	1,000,000	98.8400	988,400	1,000,000	1,000,000					1.380	1.387	JAJO	2,875	25,128	12/15/2017	01/16/2031
88165G-AB-6	TESLA 2019-A A2				1.A FE	204,223	100.9060	204,223	202,389	204,029		(194)			2.130	0.863	MON	228	359	11/19/2020	04/20/2022
89289U-AS-7	TRAL 2013-1A BR			5	1.C FE	998,500	99.4000	994,000	1,000,000	997,598		(609)			2.118	2.167	JAJO	4,060	32,400	07/20/2018	07/20/2029
92329F-AR-8	VENTURE CDO LTD			5	1.B FE	1,250,000	99.5000	1,243,750	1,250,000	1,250,000					1.887	1.900	JAJO	4,979	38,054	10/04/2017	10/15/2029
92917W-AE-8	VOYA CLO			5	1.C FE	1,183,169	99.8500	1,183,287	1,185,065	1,182,348		(597)			2.087	2.144	JAJO	5,564	45,381	08/15/2019	01/15/2032
95002F-AE-4	WELLS FARGO MORT				1.C FM	410,222	101.4220	405,688	400,000	409,949		(228)			3.500	3.222	MON	945	14,000	11/19/2019	09/26/2049
981464-HF-0	WFNMT 2019-C A				1.A FE	239,980	100.1610	240,386	240,000	239,984		3			2.210	2.235	MON	369	5,304	09/10/2019	07/15/2026
96524W-AY-0	WHITEHORSE LTD			5	1.A FE	1,002,000	100.0000	1,000,000	1,000,000	1,000,223		(502)			2.164	2.177	FMAN	3,607	31,602	02/07/2018	05/01/2026
88432A-AW-0	WIND RIVER CLO LTD			5	1.A FE	969,848	100.1200	971,012	969,848	969,848					1.448	1.456	JAJO	2,847	25,148	10/02/2017	10/18/2030
88432F-BA-6	WIND RIVER CLO LTD			5	1.C FE	1,500,000	99.5000	1,492,500	1,500,000	1,500,000					2.018	2.034	JAJO	5,803	47,079	11/21/2018	10/20/2030
98162G-AB-8	WORLD OMNI AUTOMOBILE LEASE				1.A FE	49,802	100.0350	49,823	49,806	49,806					2.510	2.539	MON	83	1,021	08/13/2019	07/15/2022
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						49,253,923	XXX	49,120,928	49,331,098	49,258,319		4,798			XXX	XXX	XXX	181,230	1,327,417	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						238,974,421	XXX	253,647,981	231,685,390	237,439,206	92,244	(281,916)			XXX	XXX	XXX	2,036,329	8,212,307	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7699999. Total - Issuer Obligations						235,732,026	XXX	261,502,560	232,446,059	235,512,333	92,244	(100,968)			XXX	XXX	XXX	2,225,185	8,360,544	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						13,812,405	XXX	14,520,609	13,603,631	13,837,157		(4,757)			XXX	XXX	XXX	42,891	457,568	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						8,994,361	XXX	8,980,904	8,694,954	8,984,595		(3,345)			XXX	XXX	XXX	20,542	242,224	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						59,229,569	XXX	59,757,231	59,987,448	59,287,122		57,945			XXX	XXX	XXX	225,414	1,550,580	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						317,768,361	XXX	344,761,304	314,732,092	317,621,207	92,244	(51,125)			XXX	XXX	XXX	2,514,032	10,610,916	XXX	XXX

1A ..$ ....30,914,874 1B ...$ ....15,629,808 1C ...$ ....50,228,296 1D ...$ ....5,301,311 1E ...$ ....16,318,280 1F ...$ ....30,519,793 1G ...$ 36,212,750
2A ..$ ....34,150,308 2B ...$ ....33,324,597 2C ...$ 16,166,352
3A ..$ ....985,534 3B ...$ ....1,002,823 3C ...$ 1,420,719
4A ..$ ....242,299 4B ...$ ....1,000,000 4C ...$ ....
5A ..$ .... 5B ...$ .... 5C ...$ ....
6 ....$ ....

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ .... 1B ..$ .... 1C ..$ .... 1D ..$ .... 1E ..$ .... 1F ..$ .... 1G ..$ ....

2A ..$ .... 2B ..$ .... 2C ..$ ....

3A ..$ .... 3B ..$ .... 3C ..$ ....

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

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

6 ....$ ....

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
313360-ZZ-5	FEDERAL HOME LOAN BANK CINCINNATI			17,795.000	1,779,500	100.000	1,779,500	1,779,500		35,171						11/16/2020	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,779,500	XXX	1,779,500	1,779,500		35,171						XXX	XXX
9799999 - Total Common Stocks					1,779,500	XXX	1,779,500	1,779,500		35,171						XXX	XXX
9899999 - Total Preferred and Common Stocks					1,779,500	XXX	1,779,500	1,779,500		35,171						XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12559Y-AB-1	CIM TRUST		07/23/2020	Undefined		768,750	750,000	1,510
82281E-AA-5	SHELLPOINT		07/15/2020	Undefined		271,828	265,603	413
912810-FE-3	US TREASURY BOND		05/18/2020	GOLDMAN		41,866	30,000	426
912810-SN-9	US TREASURY BOND		09/08/2020	SELECT ONE		234,262	245,000	974
95002T-AA-2	WELLS FARO MBS		07/15/2020	Undefined		671,328	650,000	1,517
97651L-AC-5	WINWATER MTG LN		07/15/2020	Undefined		431,667	419,349	652
0599999. Subtotal - Bonds - U.S. Governments						2,419,701	2,359,952	5,492
341271-AD-6	FLORIDA ST BRD OF ADMIN		09/03/2020	SELECT ONE		485,000	485,000	
915217-XF-5	UNIVERSITY OF VA UNIV REVS		07/15/2020	SELECT ONE		340,000	340,000	
928172-7B-5	VIRGINIA STATE PUB BLDG		04/09/2020	SELECT ONE		380,000	380,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,205,000	1,205,000	
14918K-AJ-6	CATHEDRAL LAKE LTD		03/26/2020	SELECT ONE		1,787,500	2,000,000	11,083
15032A-AS-6	CEDAR FUNDING CLO		03/31/2020	GOODHILL		1,830,000	2,000,000	14,743
178772-AA-7	CITYLINE MORTGAGE TRUST		04/03/2020	Undefined		595,500	600,000	278
31418C-XM-1	FN MA3383		04/01/2020	BNP PARI		290,303	279,054	380
3132DV-6U-4	FNMA FR SD8083		08/01/2020	Undefined		244,824	235,000	195
3132DV-7J-8	FNMA FR SD8097		08/01/2020	Undefined		482,094	482,094	312
31418D-Q8-8	FNMA MA4078		08/01/2020	Undefined		243,911	233,320	194
36248G-AD-2	GS MORTGAGE SECURITIES TRUST		04/07/2020	Undefined		204,750	200,000	190
77340E-AN-6	ROCKFORD TOWER CLO 2017-1		04/01/2020	NOMURA		2,262,500	2,500,000	10,938
78430E-AA-3	SGCMS 19PREZ A		01/03/2020	AAM		512,188	500,000	252
90932J-AA-0	UNITED AIRLINE		04/09/2020	SELECT ONE		464,289	549,000	8,688
92890N-AU-3	WFRBS COML MTG		04/09/2020	Undefined		498,535	500,000	519
3199999. Subtotal - Bonds - U.S. Special Revenues						9,416,394	10,078,469	47,772
G8090*-AD-9	FIRST OMEGA SHIPPING INC		02/27/2020	BANK AME		1,500,000	1,500,000	
G4938#-AA-6	IRISH RESIDENTIAL		03/10/2020	NATWEST MARKETS SECURITIES		500,000	500,000	
G6363#-AK-3	NORDIC AVIATION CAPITAL DESIGNATED		02/27/2020	GOLDMAN		1,000,000	1,000,000	
008511-AE-7	AGL CLO 7 LTD		09/10/2020	SELECT ONE		2,000,000	2,000,000	
00909D-AA-1	AIR CANADA PASS THROUGH		09/09/2020	SELECT ONE		250,000	250,000	
01166V-AA-7	ALASKA AIRLINES		07/02/2020	SELECT ONE		500,938	500,000	
02005N-BH-2	ALLY FINL INC		04/15/2020	SELECT ONE		244,175	250,000	3,929
63681#-AA-8	AMAZON.COM, INC		12/22/2020	MESIROW FINANCIAL		169,970	169,970	
02582J-JB-7	AMERICAN EXPRESS CREDIT		11/01/2020	SELECT ONE		250,381	250,000	62
025932-AL-8	AMERICAN FINANCIAL GROUP INC		01/15/2020	GOLDMAN		90,052	80,000	320
032654-AS-4	ANALOG DEVICES INC		04/06/2020	SELECT ONE		109,446	110,000	
034863-AX-8	ANGLO AMERICAN CAPTIAL 144A	C	09/08/2020	GOLDMAN		198,190	200,000	
037389-BE-2	AON CORP		05/12/2020	SELECT ONE		224,921	225,000	
00206R-MG-4	AT&T INC 144A NT		12/07/2020	SELECT ONE		431,009	412,931	
00206R-ME-9	AT&T INC PVT PLACEMENT SR 144A		09/25/2020	SELECT ONE		67,194	67,706	
04686J-AC-5	ATHENE HOLDING LTD		10/06/2020	WELLS		54,194	55,000	
002474-B@-2	AZZ INC		12/17/2020	USBANC		220,000	220,000	
05523R-AF-4	BAE SYSTEMS PLC		09/08/2020	SELECT ONE		297,696	300,000	
05946K-AJ-0	BANCO BILBAO VIZCAYA		09/10/2020	JP MORGAN		198,628	200,000	
05969B-AD-5	BANCO SANTANDER MEXICO		04/14/2020	MORGAN STANLEY		150,000	150,000	
06051G-GE-3	BANK OF AMERICA CORP		03/20/2020	SELECT ONE		224,572	230,000	1,277
06051G-HZ-5	BANK OF AMERICA CORP		02/10/2020	BOA		485,000	485,000	
06051G-JA-8	BANK OF AMERICA CORP		03/17/2020	SELECT ONE		140,000	140,000	
05538U-AA-1	BB-UBS TR 2012-SHOW		07/10/2020	Undefined		493,125	500,000	619
05565E-BK-0	BMW US CAPITAL		04/07/2020	SELECT ONE		499,840	500,000	
09659W-2M-5	BNP PARIBAS 144A	C	09/23/2020	BNP PARI		485,000	485,000	
101507-A*-2	BOULDER GROWTH AND INCOME FUND		11/05/2020	WELLS		1,500,000	1,500,000	
10806C-AA-6	BRIDGE HOUSING CORP		12/01/2020	MORGAN STANLEY		120,000	120,000	
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC		01/28/2020	VARIOUS		306,280	300,000	1,224
14041N-FS-5	CAPITAL ONE MULTI ASSEST		11/01/2020	SELECT ONE		250,645	250,000	62
14448C-AC-8	CARRIER GLOBAL CORP		02/14/2020	SELECT ONE		404,934	400,000	
161175-BU-7	CHARTER COMM OPER		04/14/2020	MORGAN STANLEY		313,617	315,000	
16829@-AG-8	CHICK FIL A INC		10/29/2020	SELECT ONE		740,000	740,000	
125581-GR-3	CIT GROUP INC NEW SR NT		04/16/2020	BNP PARI		243,883	235,000	2,578
172967-ML-2	CITIGROUP INC		01/22/2020	CITIGROU		490,000	490,000	
172967-MS-7	CITIGROUP INC		06/01/2020	CITIGROU		835,000	835,000	
126117-AW-0	CNA FINANCIAL CORP		08/11/2020	SELECT ONE		114,710	115,000	
191216-CQ-1	COCA COLA CO		03/20/2020	SELECT ONE		198,716	200,000	
19565C-AA-8	COLONIAL ENTERPRISES INC		05/06/2020	SELECT ONE		499,745	500,000	
21036P-BE-7	CONSTELLATION BRANDS INC		01/24/2020	AAM		518,915	500,000	7,831

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
225401-AQ-1	CREDIT SUISSE GROUP		06/02/2020	CREDIT SUISSE SECURITIES		300,000	300,000	
24715@-AU-8	DELOITTE & TOUCHE LLP		05/07/2020	USBANC		1,000,000	1,000,000	
23329P-AF-7	DNB BANK ASA 144A	C	09/09/2020	JP MORGAN		405,000	405,000	
23355L-AK-2	DXC TECHNOLOOGY CO		04/14/2020	MERRILL		54,885	55,000	
27409L-AE-3	EAST OHIO GAS COMPANY		06/02/2020	SELECT ONE		305,586	310,000	
29364G-AL-7	ENTERGY CORP		05/14/2020	SELECT ONE		249,885	250,000	
29670G-AE-2	ESSENTIAL UTILITIES INC		04/16/2020	SELECT ONE		354,141	350,000	163
299808-AH-8	EVEREST REINS HLDGS INC		10/05/2020	WELLS		266,879	270,000	
314353-AA-1	FEDERAL EXPRESS CORP 2020-1		08/01/2020	SELECT ONE		750,000	750,000	
337932-AM-9	FIRST ENERGY CORP		02/19/2020	SELECT ONE		499,277	500,000	16
33834D-AA-2	FIVE CORNERS FND		05/19/2020	SELECT ONE		460,000	460,000	
34528Q-FU-3	FORDF 2017-3 A		04/15/2020	Undefined		488,438	500,000	69
35086@-AF-8	FOUR CORNERS		04/08/2020	JP MORGAN		550,000	550,000	
36166N-AC-7	GE CAPITAL FUNDING		05/06/2020	SELECT ONE		200,000	200,000	
369550-BJ-6	GENERAL DYNAMICS CORP		03/23/2020	SELECT ONE		14,780	15,000	
38937L-AB-7	GRAY OAK PIPELINE, LLC		09/11/2020	SELECT ONE		324,990	325,000	
401378-AD-6	GUARDIAN LIFE INSURANCE		01/14/2020	AAM		454,719	460,000	
427096-B*-2	HERCULES CAPITAL INC		11/04/2020	GOLDMAN		100,000	100,000	
466313-AJ-2	JABIL INC		11/02/2020	VARIOUS		208,938	200,000	1,472
46647P-BU-9	JP MORGAN CHASE		11/12/2020	JP MORGAN		190,000	190,000	
46625H-JD-3	JP MORGAN CHASE & CO		03/20/2020	JANE STREET EXECUTING		225,884	225,000	1,688
46647P-AL-0	JP MORGAN CHASE & CO		01/15/2020	JANE STREET EXECUTING		126,288	110,000	751
46647P-BN-5	JP MORGAN CHASE & CO		04/16/2020	SELECT ONE		351,633	350,000	
46651X-AQ-5	JPMMT 201A7		01/24/2020	AAM		261,514	250,000	705
48121@-AJ-0	JRD HOLDINS LLC		11/18/2020	BOA		850,000	850,000	
49446R-AV-1	KIMCO REALTY CORP		01/15/2020	GOLDMAN		70,195	70,000	993
513075-BL-4	LAMAR CORP		04/16/2020	RBC CAP		243,178	235,000	2,965
521865-AZ-8	LEAR CORP		02/20/2020	SELECT ONE		314,547	295,000	4,259
526057-BW-3	LENNAR CORP		04/16/2020	SUMRIDGE		247,408	235,000	3,978
526107-AF-4	LENNOX INTL INC		07/22/2020	SELECT ONE		69,794	70,000	
53079E-BJ-2	LIBERTY MUTUAL GROUP INC		01/29/2020	AAM		408,053	375,000	5,103
50249A-AG-8	LYB INT FINANCE III		10/06/2020	CREDIT SUISSE SECURITIES		74,402	75,000	
58506Y-AS-1	MEDSTAR HELATH INC		01/09/2020	MORGAN STANLEY		225,000	225,000	
617446-8L-6	MORGAN STANLEY		01/16/2020	MORGAN STANLEY		245,000	245,000	
617700-A*-0	MORNINGSTAR INC		10/26/2020	BOA		200,000	200,000	
74316J-56-5	MUZ US HIGH YIELD BOND		12/01/2020	VARIOUS		1,033,479		
64110L-AX-4	NETFLIX		04/16/2020	JP MORGAN		246,729	210,000	5,764
644188-BG-8	NEW ENGLAND POWER CO 144A		10/01/2020	SELECT ONE		240,000	240,000	
65364U-AN-6	NIAGARA MOHAWK POWER CORP		06/23/2020	SELECT ONE		425,000	425,000	
670346-AT-2	NUCOR CORP		12/07/2020	SELECT ONE		1,015,312	1,000,000	
67079B-AC-4	NUTRITION & BIOSCIENCES		09/09/2020	MORGAN STANLEY		259,997	260,000	
62954R-AA-4	NYU HOSPITAL CENTER		02/01/2020	GOLDMAN		250,000	250,000	
691205-AE-8	OWL ROCK TECHNOLOGY		12/10/2020	GOLDMAN		114,232	115,000	
67109W-AL-2	OZLM LTD		09/10/2020	GOODHILL		394,920	400,000	955
69478X-AE-5	PACIFIC PREMIER BANCORP, INC		06/09/2020	SELECT ONE		150,000	150,000	
713448-EU-8	PEPSICO INC		03/17/2020	SELECT ONE		139,264	140,000	
72147K-AC-2	PILGRIM'S PRIDE CORP		04/16/2020	BARCLAYS		244,800	240,000	1,342
742718-FK-0	PROCTER & GAMBLE CO		03/23/2020	CITIGROU		74,523	75,000	
745867-AW-1	PULTEGROUP INC		04/16/2020	CREDIT SUISSE SECURITIES		244,950	230,000	1,722
75884R-BA-0	REGENCY CENTERS		05/11/2020	SELECT ONE		84,834	85,000	
75970E-AD-9	RENSANT CORP		09/01/2020	SELECT ONE		55,000	55,000	
78147#-AB-2	RUMPKE CONSOLIDATED COMPANIES		09/24/2020	WELLS		200,000	200,000	
81211K-AK-6	SEALED AIR CORP NEW		04/16/2020	SELECT ONE		244,969	225,000	4,082
822582-CH-3	SHELL INTERNATIONAL FIN		09/10/2020	RBC CAP		247,098	230,000	3,301
83368R-AZ-5	SOCIETE GENERALE 144A		12/14/2020	SOCIETE GENERAL		240,000	240,000	
83368R-AX-0	SOCIETE GENERALE SA		07/01/2020	SELECT ONE		478,661	480,000	
83416M-A*-6	SOLAR SENIOR CAPITAL LTD		03/31/2020	SELECT ONE		430,000	430,000	
87164D-SE-1	SYNOVUS BANK		10/22/2020	SELECT ONE		340,000	340,000	
87264A-AY-1	T-MOBILE USA		04/02/2020	SELECT ONE		109,533	110,000	
87612E-BJ-4	TARGET CORP		01/21/2020	GOLDMAN		184,654	185,000	
88165G-AB-6	TESLA 2019-A A2		11/19/2020	Undefined		216,988	215,039	38
89400P-AK-9	TRANSURBAN FINANCE COMPANY		09/09/2020	SELECT ONE		84,946	85,000	
906548-CS-9	UNION ELECTRIC CO		10/01/2020	MERRILL		238,853	240,000	
90985F-AH-9	UNITEC COMMUNITY BANKS INC		06/12/2020	SELECT ONE		100,000	100,000	
914455-UG-3	UNIVERSITY OF MICHIGAN MI		06/10/2020	MERRILL		330,000	330,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
915271-AC-4	UNIVEST FINANCIAL CORP		08/01/2020	SELECT ONE		110,000	110,000	
91533B-AF-7	UP JOHN INC		06/17/2020	GOLDMAN		39,896	40,000	
91913Y-AX-8	VALERO ENERGY CORP		04/14/2020	SELECT ONE		189,789	190,000	
91913Y-AY-6	VALERO ENERGY CORP		04/16/2020	SELECT ONE		60,064	60,000	19
92343V-FN-9	VERIZON COMMUNICATIONS INC		10/06/2020	SELECT ONE		570,462	568,280	
48259*-AA-5	VEYRON NE BEVERAGE FUNDING		12/28/2020	PRUDENTIAL		1,000,000	1,000,000	
928668-BF-8	VOLKSWAGEN GROUP		05/06/2020	SELECT ONE		199,852	200,000	
254687-FS-0	WALT DISNEY CO		03/19/2020	AAM		258,222	260,000	
254687-FZ-4	WALT DISNEY COMPANY		05/11/2020	SELECT ONE		154,789	155,000	
92939U-AE-6	WEC ENERGY GROUP INC		10/05/2020	TD SECURITIES		479,563	480,000	
95000U-2Q-5	WELLS FARGO & CO		04/23/2020	SELECT ONE		495,000	495,000	
98459L-AC-7	YALE UNIVERSITY		06/02/2020	BARCLAYS		470,000	470,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						40,857,569	39,593,926	57,287
8399997. Total - Bonds - Part 3						53,898,664	53,237,347	110,551
8399998. Total - Bonds - Part 5						978,603	990,000	7,721
8399999. Total - Bonds						54,877,267	54,227,347	118,272
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
313360-ZZ-5	FEDERAL HOME LOAN BANK CINCINNATI		11/16/2020	FEDERAL HOME LOAN BANK	316,626.000	348,900		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						348,900	XXX	
9799997. Total - Common Stocks - Part 3						348,900	XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						348,900	XXX	
9899999. Total - Preferred and Common Stocks						348,900	XXX	
9999999 - Totals						55,226,167	XXX	118,272

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12559Y-AB-1	CIM TRUST		12/01/2020	PRINCIPAL RECEIPT		184,289	184,289	188,896			(4,607)		(4,607)		184,289				1,206	07/25/2050
38374F-3P-7	GNMA 2004-026 GE		12/15/2020	PRINCIPAL RECEIPT		62,875	62,875	57,430	61,780		1,095		1,095		62,875				1,783	04/16/2034
38378K-QE-2	GNMA 2013-072 A		12/16/2020	PRINCIPAL RECEIPT		209,082	209,082	212,300	211,102		(2,020)		(2,020)		209,082				2,772	10/16/2046
82281E-AA-5	SHELLPOINT		12/28/2020	PRINCIPAL RECEIPT		81,661	81,661	83,575			(1,914)		(1,914)		81,661				784	11/25/2046
912810-FE-3	US TREASURY BOND		05/06/2020	GOLDMAN		41,836	30,000	29,906	29,956		1		1		29,957		11,878	11,878	1,284	08/15/2028
912810-SN-9	US TREASURY BOND		09/23/2020	SELECT ONE		43,061	45,000	43,028			2		2		43,030		31	31	204	05/15/2050
95002T-AA-2	WELLS FARO MBS		12/28/2020	PRINCIPAL RECEIPT		89,645	89,645	92,586			(2,941)		(2,941)		89,645				711	06/25/2050
97651L-AC-5	WINWATER MTG LN		12/20/2020	PRINCIPAL RECEIPT		130,307	130,307	134,134			(3,828)		(3,828)		130,307				1,148	06/20/2045
0599999. Subtotal - Bonds - U.S. Governments						842,756	832,859	841,855	302,838		(14,212)		(14,212)		830,846		11,909	11,909	9,892	XXX
917542-QR-6	UTAH ST TAXABLE GO BONDS		07/01/2020	CALLED @ 100.0000000		55,000	55,000	55,000	55,000						55,000				2,505	07/01/2024
97705L-WK-9	WISCONSIN ST GO BDS		05/01/2020	CALLED @ 100.0000000		475,000	475,000	475,000	475,000						475,000				11,638	05/01/2023
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						530,000	530,000	530,000	530,000						530,000				14,143	XXX
196696-LD-8	COLORADO ST BRD CMNTY COLLEGE		11/02/2020	CALLED @ 100.0000000		375,000	375,000	400,226	377,820		(2,820)		(2,820)		375,000				14,700	11/01/2021
24916P-EU-7	DENVER COLO CITY & CNTY BRD		06/05/2020	CALLED @ 100.0000000		800,000	800,000	789,704	792,221		139		139		792,360		7,640	7,640	22,667	12/15/2034
3128MJ-5B-2	FG		12/16/2020	PRINCIPAL RECEIPT		879,242	879,242	864,336	864,546		14,695		14,695		879,242				16,817	10/01/2048
31394Y-H9-8	FHLMC 2793 PE		12/25/2020	PRINCIPAL RECEIPT		32,018	32,018	28,696	31,906		112		112		32,018				813	05/15/2034
31395M-DU-0	FHLMC 2934 KG		12/25/2020	PRINCIPAL RECEIPT		23,842	23,842	23,235	23,813		29		29		23,842				674	02/15/2035
3132Y3-3P-7	FHLMC PC GOLD FGQ559805		12/25/2020	PRINCIPAL RECEIPT		575,495	575,495	598,335	598,077		(22,582)		(22,582)		575,495				14,301	11/01/2048
3137BL-MB-1	FHM KS03 A2		02/01/2020	VARIOUS		305,625	288,840	295,745	294,996		(396)		(396)		294,600		11,025	11,025	1,889	06/25/2022
3137B7-MZ-9	FHMS		02/01/2020	VARIOUS		211,313	185,418	196,398	195,782		(364)		(364)		195,418		15,894	15,894	549	10/25/2023
3137BF-DQ-1	FHMS FREDDIE MAC		01/24/2020	VARIOUS		252,796	249,525	253,892	253,266		(284)		(284)		252,982		(186)	(186)	1,202	09/25/2021
34074G-DH-4	FLORIDA HURRICANE CATASTROP		07/01/2020	MATURITY		1,500,000	1,500,000	1,508,485	1,500,647		(647)		(647)		1,500,000				44,925	07/01/2020
3140HC-CG-9	FN BJ9970		12/25/2020	PRINCIPAL RECEIPT		1,152,682	1,152,682	1,174,902	1,174,517		(21,835)		(21,835)		1,152,682				25,381	05/01/2048
3140Q9-H8-9	FN CA2054		12/15/2020	PRINCIPAL RECEIPT		611,618	611,618	635,796	635,294		(23,676)		(23,676)		611,618				15,541	07/01/2048
31418C-XM-1	FN MA3383		12/25/2020	PRINCIPAL RECEIPT		127,610	127,610	132,755			(5,144)		(5,144)		127,610				1,557	06/01/2048
31418D-FQ-0	FN MA3774		12/15/2020	PRINCIPAL RECEIPT		882,705	882,705	896,082	896,026		(13,321)		(13,321)		882,705				16,741	09/01/2049
31418C-Z9-8	FNMA		12/26/2020	PRINCIPAL RECEIPT		775,035	775,035	786,108	785,952		(10,916)		(10,916)		775,035				16,880	09/01/2048
31394U-KE-1	FNMA 2005-102 PG		12/25/2020	PRINCIPAL RECEIPT		39,276	39,276	36,680	39,084		192		192		39,276				1,103	11/25/2035
3132DV-6U-4	FNMA FR SD8083		12/01/2020	PRINCIPAL RECEIPT		9,614	9,614	10,016			(402)		(402)		9,614				56	08/01/2050
3132DV-7J-8	FNMA FR SD8097		12/01/2020	PRINCIPAL RECEIPT		17,189	17,189	17,189							17,189				77	08/01/2050
31418D-Q8-8	FNMA MA4078		12/25/2020	PRINCIPAL RECEIPT		12,806	12,806	13,387			(581)		(581)		12,806				78	07/01/2050
31412U-Y6-1	FNMA POOL - 935533		12/25/2020	PRINCIPAL RECEIPT		12,513	12,513	12,767	12,595		(82)		(82)		12,513				355	08/01/2039
31416B-NK-0	FNMA POOL - 995094		12/25/2020	PRINCIPAL RECEIPT		21,441	21,441	22,879	21,718		(276)		(276)		21,441				558	11/01/2035
31417G-ZP-4	FNMA POOL - AB9749		12/25/2020	PRINCIPAL RECEIPT		435,428	435,428	431,890	432,524		2,904		2,904		435,428				8,544	06/01/2043
31417M-QQ-9	FNMA POOL - AC3162		12/25/2020	PRINCIPAL RECEIPT		17,037	17,037	17,644	17,083		(46)		(46)		17,037				395	10/01/2024
31417S-AA-8	FNMA POOL - AC5400		12/25/2020	PRINCIPAL RECEIPT		16,801	16,801	17,026	16,842		(41)		(41)		16,801				441	10/01/2039
31418S-CJ-6	FNMA POOL - AD4572		12/25/2020	PRINCIPAL RECEIPT		9,454	9,454	9,830	9,548		(94)		(94)		9,454				254	05/01/2040
31418T-D5-3	FNMA POOL - AD5523		12/25/2020	PRINCIPAL RECEIPT		46,276	46,276	47,005	46,461		(185)		(185)		46,276				1,227	06/01/2040
31419C-D3-4	FNMA POOL - AE1921		12/25/2020	PRINCIPAL RECEIPT		14,933	14,933	15,349	14,996		(63)		(63)		14,933				310	09/01/2040
3138A9-CX-0	FNMA POOL - AH7285		12/25/2020	PRINCIPAL RECEIPT		46,886	46,886	46,060	46,670		217		217		46,886				950	03/01/2041
3138AD-HM-0	FNMA POOL - AI0235		12/25/2020	PRINCIPAL RECEIPT		19,758	19,758	19,910	19,768		(10)		(10)		19,758				398	05/01/2026
31417Y-TU-1	FNMA POOL - MA0562		12/25/2020	PRINCIPAL RECEIPT		16,195	16,195	16,911	16,437		(242)		(242)		16,195				383	11/01/2040
31417Y-W3-7	FNMA POOL - MA0665		12/25/2020	PRINCIPAL RECEIPT		71,459	71,459	71,822	71,592		(134)		(134)		71,459				1,879	02/01/2041
31418D-ET-5	FNMA POOL MA3745		12/26/2020	PRINCIPAL RECEIPT		1,043,303	1,043,303	1,074,581	1,074,415		(31,112)		(31,112)		1,043,303				20,507	08/01/2049
3140JG-LW-3	FNMA-PASS THRU		12/19/2020	PRINCIPAL RECEIPT		540,251	540,251	562,410	562,243		(21,992)		(21,992)		540,251				12,616	12/01/2048
3132DV-4L-6	FR FNMA		12/25/2020	PRINCIPAL RECEIPT		254,637	254,637	268,542	268,507		(13,871)		(13,871)		254,637				6,500	10/01/2049
3132DV-3Y-9	FR FNMA SD8015		12/25/2020	PRINCIPAL RECEIPT		646,662	646,662	640,729	640,754		5,909		5,909		646,662				11,992	10/01/2049
438701-RA-4	HONOLULU HI CITY & CNTY WASTEREV		07/01/2020	MATURITY		400,000	400,000	400,000	400,000						400,000				16,452	07/01/2020
485247-BB-5	KANSAS DEV FIN AUTH SALES TAX		01/14/2020	CALLED @ 100.0000000		475,000	475,000	474,193	474,933		4		4		474,937		63	63	7,897	09/01/2020
594610-6Y-8	MICHIGAN ST GO SCH LN BDS 2		04/15/2020	MATURITY		490,000	490,000	543,537	492,876		(2,876)		(2,876)		490,000				10,535	04/15/2020
64971M-5E-8	NEW YORK N Y CITY TRANSITIO		11/02/2020	MATURITY		500,000	500,000	547,550	507,277		(7,277)		(7,277)		500,000				20,375	11/01/2020
673588-EK-1	OAKLAND UNIV MICH REV GEN R		05/15/2020	MATURITY		850,000	850,000	850,000	850,000						850,000				10,753	05/15/2020
90932J-AA-0	UNITED AIRLINE		11/02/2020	VARIOUS		240,550	261,013	260,163	255,507		1,637		1,637		261,800		(21,250)	(21,250)	8,485	11/01/2033
917343-BF-1	UTAH CNTY UTAH EXCISE TAX REV		01/29/2020	CALLED @ 100.0000000		250,000	250,000	263,965	255,682		(10)		(10)		255,672		(5,672)	(5,672)	2,872	12/01/2039
92888C-AC-1	VOLVO FINANCIAL		12/15/2020	PRINCIPAL RECEIPT		56,282	56,282	56,491	56,441		(159)		(159)		56,282				730	02/15/2022
3199999. Subtotal - Bonds - U.S. Special Revenues						15,058,732	15,033,244	15,333,221	15,028,816		(155,600)		(155,600)		15,051,217		7,514	7,514	341,359	XXX
008414-AA-2	ABMT 131 A1		12/01/2020	PRINCIPAL RECEIPT		149,388	149,388	151,669	151,648		(2,260)		(2,260)		149,388				3,539	07/25/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00392#-AA-0	ABTEEN VENTURES LLC		12/15/2020	VARIOUS		46,564	46,564	46,564	46,564						46,564				1,037	08/15/2039
00102D-AA-6	ACIS CLO LTD		07/20/2020	Undefined		994,314	1,000,000	1,001,250	1,000,986		(12,508)		(12,508)		988,478		5,836	5,836	18,000	11/01/2026
00724F-AC-5	ADOBE SYSTEMS INC		05/11/2020	VARIOUS		794,453	720,000	727,842	725,309		(346)		(346)		724,963		69,491	69,491	17,294	02/01/2025
020002-BA-8	ALLSTATE CORP		10/05/2020	MORGAN STANLEY		306,619	240,000	271,541	268,913		(598)		(598)		268,315		38,304	38,304	8,760	06/15/2043
02380#-AA-0	AMERICAN AIRLINES		10/01/2020	Sink PMT @ 100.0000000		17,356	17,356	17,356	17,356		(17,182)		(17,182)		174		17,182	17,182	468	10/01/2024
02379#-AA-3	AMERICAN AIRLINES INC		12/15/2020	Sink PMT @ 100.0000000		45,000	45,000	45,000	45,000						45,000				1,326	06/15/2024
02379*-AA-7	AMERICAN AIRLINES INC		12/15/2020	Sink PMT @ 100.0000000		41,250	41,250	41,250	41,250						41,250				1,092	06/15/2026
0258M0-DX-4	AMERICAN EXPRESS CREDIT CORP		08/14/2020	CALLED @ 100.0000000		250,000	250,000	251,103	250,710		(625)		(625)		250,085		(85)	(85)	5,958	09/14/2020
02005A-GM-4	AMOT ALLY MASTER OWNER TRUST		06/15/2020	PRINCIPAL RECEIPT		150,000	150,000	149,883	149,935		65		65		150,000				1,530	06/15/2020
037833-AL-4	APPLE INC		08/01/2020	VARIOUS		765,720	590,000	509,989	518,911		995		995		519,906		245,814	245,814	17,036	05/04/2043
038222-AH-8	APPLIED MATERIALS INC		06/30/2020	CALLED @ 100.6019600		251,505	250,000	251,673	251,101		(727)		(727)		250,374		(374)	(374)	6,354	10/01/2020
Q0458*-AF-6	AQUASURE FINANCE PTY LTD		08/06/2020	VARIOUS		6,667	6,667	6,667	6,667		(3,155)		(3,155)		3,512		3,155	3,155	219	01/12/2034
00206R-DJ-8	AT&T INC		12/07/2020	VARIOUS		1,068,450	896,000	767,571	772,118		1,192		1,192		773,310		295,140	295,140	44,319	03/09/2048
00206R-DK-5	AT&T INC		09/08/2020	EXCHANGED		346,616	292,000	264,996	266,083		271		271		266,354		80,262	80,262	13,323	03/09/2049
00206R-ME-9	AT&T INC PVT PLACEMENT SR 144A		09/28/2020	SELECT ONE		702	706	701							701		1	1		09/15/2059
04774#-AA-0	ATLANTA FALCONS STADIUM COMPANY LL		09/01/2020	Sink PMT @ 100.0000000		8,544	8,544	8,544	8,544						8,544				231	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM COMPANY LL		09/01/2020	Sink PMT @ 100.0000000		6,103	6,103	6,103	6,103						6,103				165	09/01/2042
05363X-AN-7	AVERY POINT CLO LTD		11/13/2020	CITIGROU		961,744	966,812	967,199	966,565		(1,835)		(1,835)		964,730		(2,986)	(2,986)	15,606	07/17/2026
090572-AP-3	BIO-RAD LABS		12/15/2020	MATURITY		960,000	960,000	972,115	961,647		(1,647)		(1,647)		960,000				46,800	12/15/2020
07330M-AA-5	BRANCH BANKING & TRUST		06/02/2020	CITIGROU		756,622	680,000	707,384	700,122		(1,111)		(1,111)		699,012		57,611	57,611	15,360	10/30/2026
161571-HE-7	CHASE ISSUANCE TRUST		07/15/2020	PRINCIPAL RECEIPT		100,000	100,000	99,633	99,775		225		225		100,000				869	07/15/2020
166764-BD-1	CHEVRON CORP		02/10/2020	MORGAN STANLEY		492,883	455,000	467,067	462,755		(131)		(131)		462,624		30,259	30,259	3,573	11/17/2025
125509-BM-0	CIGNA CORP		06/15/2020	MATURITY		450,000	450,000	493,155	452,924		(2,924)		(2,924)		450,000				11,531	06/15/2020
17305E-GR-0	CITIBANK CREDIT CARD		01/24/2020	Undefined		104,016	100,000	103,512	103,239		(119)		(119)		103,120		896	896	455	12/07/2022
12572Q-AE-5	CME GROUP INC		05/08/2020	KEY		525,905	500,000	505,665	502,399		(303)		(303)		502,097		23,808	23,808	9,875	09/15/2022
18978C-AC-7	CNH EQUIPMENT TRUST		12/16/2020	WELLS		100,797	100,797	100,860	100,853		(9)		(9)		100,843		(46)	(46)	4,475	02/15/2023
12652C-AC-3	CSMC 17HL2 A3		12/01/2020	PRINCIPAL RECEIPT		447,640	447,640	456,243	456,204		(8,564)		(8,564)		447,640				9,375	10/25/2047
126650-CX-6	CVS HEALTH CORP		12/23/2020	CALLED @ 118.7370000		450,013	379,000	411,522	411,003		(3,386)		(3,386)		407,617		(28,617)	(28,617)	89,026	03/25/2028
24380@-AB-4	DEER DISTRICT LLC		07/09/2020	Sink PMT @ 100.0000000		6,966	6,966	6,966	6,966		(6,897)		(6,897)		70		6,897	6,897	273	06/01/2044
26209A-AD-3	DRIVE 2019-4 A3		12/15/2020	PRINCIPAL RECEIPT		37,336	37,336	37,334	37,335		1		1		37,336				780	05/15/2023
28622Q-AB-7	ELEVATION CLO LTD		07/20/2020	MUFG		1,226,625	1,250,000	1,250,000	1,250,000						1,250,000		(23,375)	(23,375)	27,993	10/15/2029
30231G-AW-2	EXXON MOBIL CORPORATION		09/10/2020	MORGAN STANLEY		493,488	410,000	419,266	418,601		(132)		(132)		418,470		75,019	75,019	24,705	03/01/2046
31677Q-BK-4	FIFTH THIRD BANK		09/30/2020	CALLED @ 100.0000000		250,000	250,000	250,315	250,214		(193)		(193)		250,022		(22)	(22)	5,042	10/30/2020
30288*-AA-8	FLNG LIQUEFACTION 2 LLC		09/30/2020	GOLDMAN		36,300	36,300	36,300	36,300						36,300				1,246	03/31/2038
38141E-A6-6	GOLDMAND SACHS GROUP INC		06/15/2020	MATURITY		1,450,000	1,450,000	1,589,191	1,459,643		(9,643)		(9,643)		1,450,000				43,500	06/15/2020
43815N-AB-0	HONDA AUTO RECIEVABLES 2019-3		12/15/2020	SOCIETE GENERAL		154,579	154,579	154,568	154,569		3		3		154,572		7	7	2,817	04/15/2022
45082#-AA-0	IBERIA 2019-1 ENHANCED EQUIP		12/21/2020	MORGAN STANLEY		28,414	28,414	28,414	28,414						28,414				896	05/20/2033
45822P-AA-3	INTEGRYS ENERGY GROUP		11/02/2020	MATURITY		650,000	650,000	690,905	654,428		(4,428)		(4,428)		650,000				27,105	11/01/2020
24422E-RH-4	JOHN DEERE CAPITAL CORP		05/26/2020	WACHOVIA		72,568	70,000	71,338	70,280		(62)		(62)		70,218		2,350	2,350	1,366	10/15/2021
46643K-AA-9	JPMMT 145 A1		12/28/2020	PRINCIPAL RECEIPT		132,679	132,679	133,964	133,922		(1,243)		(1,243)		132,679				2,123	10/01/2029
46625H-JX-9	JPMORGAN CHASE & CO		04/16/2020	FIRST TN		1,075,760	1,000,000	1,014,120	1,007,823		(487)		(487)		1,007,335		68,425	68,425	15,809	05/13/2024
539830-BF-5	LOCKHEED MARTIN CORP		10/23/2020	VARIOUS		150,675	150,000	150,695	150,484		(337)		(337)		150,147		(147)	(147)	3,336	11/23/2020
55907R-AA-6	MAGELLAN MIDSTREAM PARTN		06/19/2020	VARIOUS		588,479	575,000	612,364	581,176		(2,632)		(2,632)		578,544		(3,544)	(3,544)	35,065	02/01/2021
571903-AL-7	MARRIOTT INTERNATIONAL		07/30/2020	CALLED @ 100.0000000		1,250,000	1,250,000	1,297,150	1,257,305		(5,356)		(5,356)		1,251,949		(1,949)	(1,949)	33,398	10/15/2020
66859W-AA-0	NORTHWOODS CAPITAL LTD		08/18/2020	BARCLAYS		11,239	11,239	11,239	11,239						11,239				193	11/15/2030
66989H-AD-0	NOVARTIS CAPITAL CORP		02/19/2020	VARIOUS		1,105,225	1,100,000	1,151,115	1,103,027		(1,279)		(1,279)		1,101,748		3,477	3,477	15,608	04/24/2020
670346-AN-5	NUCOR CORP		12/07/2020	STIFEL		1,444,862	1,000,000	1,188,070	1,178,458		(4,336)		(4,336)		1,174,122		270,740	270,740	70,200	08/01/2043
67106M-AQ-6	OFSI FUND LTD		11/13/2020	NOMURA		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				28,691	10/18/2026
682680-AX-1	ONEOK INC		09/14/2020	SELECT ONE		386,471	375,000	374,276	374,328		96		96		374,424		12,047	12,047	11,201	09/01/2024
74005P-AZ-7	PRAXAIR INC.		12/15/2020	CALLED @ 101.9523700		1,486,466	1,458,000	1,519,529	1,475,088		(9,714)		(9,714)		1,465,374		(7,374)	(7,374)	84,842	09/01/2021
745332-CE-4	PUGET SOUND ENERGY INC		10/05/2020	VARIOUS		633,709	545,000	566,326	564,322		(418)		(418)		563,905		69,804	69,804	21,566	11/15/2041
80286H-AD-1	SANTANDER DRIVE AUTO		12/16/2020	SELECT ONE		110,948	110,948	110,936	110,937		3		3		110,941		7	7	2,216	11/15/2022
81745M-AA-9	SEQUOIA MORTGAGE TRUST		12/28/2020	PRINCIPAL RECEIPT		98,488	98,488	93,606	93,931		4,557		4,557		98,488				1,144	02/25/2043
82281E-BR-7	SHELLPOINT		12/28/2020	PRINCIPAL RECEIPT		147,680	147,680	149,041	149,005		(1,326)		(1,326)		147,680				2,242	10/25/2031
82436#-AA-6	SHERWIN WILLIAMS CTL TRUST 2017 SH		12/15/2020	Sink PMT @ 100.0000000		3,997	3,997	4,037	4,032		(35)		(35)		3,997				95	03/15/2037
88165G-AB-6	TESLA 2019-A A2		12/26/2020	PRINCIPAL RECEIPT		12,650	12,650	12,765			(115)		(115)		12,650				22	04/20/2022
91159H-HA-1	US BANKCORP		02/21/2020	USBANC		282,865	275,000	276,738	275,287		(28)		(28)		275,259		7,606	7,606	2,867	05/24/2021
90290E-AC-3	USAA ACCEPTANCE		12/31/2020	PRINCIPAL RECEIPT		13,963	13,963	13,963	13,963						13,963				302	07/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
92329N-AN-0	VENTURE CDO LFTD		03/17/2020	GOODHILL		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				7,913	09/10/2029
92343V-BR-4	VERIZON COMMUNICATIONS		10/08/2020	BOA		570,462	500,000	522,255	509,452		(1,835)		(1,835)		507,617		62,845	62,845	27,252	09/15/2023
92826C-AB-8	VISA INC		05/26/2020	VARIOUS		1,810,855	1,800,000	1,812,960	1,802,638		(673)		(673)		1,801,965		8,890	8,890	11,607	12/14/2020
92917N-AC-2	VOYA 2019-1A		03/04/2020	GOODHILL		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				14,187	04/15/2029
94974B-EV-8	WELLS FARGO & COMPANY		05/11/2020	MILLENNIUM ADVISORS		618,918	600,000	694,824	615,006		(4,182)		(4,182)		610,824		8,094	8,094	16,749	04/01/2021
88432A-AW-0	WIND RIVER CLO LTD		10/20/2020	BNP PARI		30,152	30,152	30,152	30,152						30,152				640	10/18/2030
98162G-AB-8	WORLD OMNI AUTOMOBILE LEASE		12/16/2020	PRINCIPAL RECEIPT		65,194	65,194	65,189	65,194						65,194				819	07/15/2022
05565Q-DA-3	BP CAPITAL MARKETS PLC	C	10/01/2020	VARIOUS		526,761	480,000	471,010	474,561		615		615		475,177		51,584	51,584	15,796	03/17/2025
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						31,063,645	29,427,409	30,114,978	29,592,764		(104,758)		(104,758)		29,501,479		1,447,032	1,447,032	909,202	XXX
8399997. Total - Bonds - Part 4						47,495,133	45,823,512	46,820,054	45,454,418		(274,570)		(274,570)		45,913,542		1,466,455	1,466,455	1,274,596	XXX
8399998. Total - Bonds - Part 5						1,062,997	990,000	978,603			(385)		(385)		978,218		77,878	77,878	25,505	XXX
8399999. Total - Bonds						48,558,130	46,813,512	47,798,657	45,454,418		(274,955)		(274,955)		46,891,760		1,544,333	1,544,333	1,300,101	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX
9999999 - Totals						48,558,130	XXX	47,798,657	45,454,418		(274,955)		(274,955)		46,891,760		1,544,333	1,544,333	1,300,101	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-SN-9	US TREASURY BOND		09/08/2020	SELECT ONE	09/23/2020	CITIGROU	310,000	296,474	296,643	296,489		15		15			154	154	1,399	1,243
0599999. Subtotal - Bonds - U.S. Governments							310,000	296,474	296,643	296,489		15		15			154	154	1,399	1,243
191216-CQ-1	COCA COLA CO		03/20/2020	MLPFS	09/21/2020	MLPFS	60,000	59,615	81,445	59,618		3		3			21,827	21,827	1,232	
126650-DM-9	CVS HEALTH CORP		08/12/2020	SELECT ONE	08/13/2020	SELECT ONE	160,000	159,552	159,362	159,552							(191)	(191)		
57636Q-AQ-7	MASTERCARD INC		03/24/2020	SELECT ONE	08/01/2020	SELECT ONE	70,000	69,703	93,395	69,705		2		2			23,690	23,690	958	
742718-FK-0	PROCTER & GAMBLE CO		03/23/2020	AAM	08/01/2020	AAM	80,000	79,491	107,548	79,495		3		3			28,053	28,053	1,032	
74840L-AA-0	QUICKEN LOANS INC		04/16/2020	CREDIT SUISSE SECURITIES	10/14/2020	CALLED @ 102.8750000	240,000	244,800	246,900	244,383		(417)		(417)			(4,383)	(4,383)	20,048	6,478
94106B-AB-7	WASTE CONNECTIONS		03/04/2020	SELECT ONE	08/01/2020	SELECT ONE	70,000	68,968	77,704	68,976		9		9			8,728	8,728	836	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							680,000	682,129	766,354	681,729		(400)		(400)			77,724	77,724	24,106	6,478
8399998. Total - Bonds							990,000	978,603	1,062,997	978,218		(385)		(385)			77,878	77,878	25,505	7,721
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								978,603	1,062,997	978,218		(385)		(385)			77,878	77,878	25,505	7,721

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds															XXX	XXX	XXX		
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
ALABAMA ST PUB SCH & COLLEGE			11/01/2020	SELECT ONE	09/01/2021	225,000					225,000	225,000	90		0.253	0.253	MS		
DALLAS TEXAS AREA RAPID TRANS			11/01/2020	SELECT ONE	06/01/2021	235,000					235,000	235,000	69		0.247	0.247	MAT		
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						460,000					460,000	460,000	159		XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds						460,000					460,000	460,000	159		XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
BAT CAPITAL CORP			09/22/2020	DEUTSCHE	03/25/2021	250,000					250,000	250,000	2,656		3.984	4.024	MS		
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						250,000					250,000	250,000	2,656		XXX	XXX	XXX		
WORLD OMNI AUTOMBILE LEASE			11/05/2020	Undefined	12/15/2021	63,405		(2)			62,989	63,324	56		3.190	1.958	MON	335	134
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						63,405		(2)			62,989	63,324	56		XXX	XXX	XXX	335	134
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						313,405		(2)			312,989	313,324	2,712		XXX	XXX	XXX	335	134
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						710,000					710,000	710,000	2,815		XXX	XXX	XXX		
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities						63,405		(2)			62,989	63,324	56		XXX	XXX	XXX	335	134
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999. Total Bonds						773,405		(2)			772,989	773,324	2,871		XXX	XXX	XXX	335	134
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						773,405		(2)			XXX	773,324	2,871		XXX	XXX	XXX	335	134

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 63,405 1B $ 225,000 1C $ 1D $ 1E $ 1F $ 1G $
2A $ 2B $ 250,000 2C $
3A $ 3B $ 3C $
4A $ 4B $ 4C $
5A $ 5B $ 5C $
6 $

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
JP MORGAN CHASE BANK	MADISON, WI					(705,030)	XXX
FIFTH THIRD BANK	CINCINNATI, OH					620,069	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH		0.020	4,694	27	1,466,335	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	4,694	27	1,381,374	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	4,694	27	1,381,374	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	4,694	27	1,381,374	XXX

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

1. January	(496,432)	4. April	515,977	7. July	2,313,150	10. October	2,004,033
2. February	1,664,278	5. May	2,773,378	8. August	1,597,852	11. November	2,271,591
3. March	2,242,269	6. June	227,180	9. September	2,691,993	12. December	1,381,375

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
912796-3J-6	US TREASURY BILL		11/01/2020	0.000				142
912796-4M-8	US TREASURY		12/24/2020	0.000		3,254,512		13
912796-TJ-8	US TREASURY BILL		07/31/2020	0.000				564
912796-VQ-9	US TREASURY BILL		07/17/2019	0.000				
912796-VS-5	US TREASURY BILL		08/27/2019	0.000				
912796-VU-0	US TREASURY BILL		08/16/2019	0.000				
912796-VW-6	US TREASURY		09/13/2019	0.000				
912796-WM-7	US TREASURY BILL		12/18/2019	0.000				140
99FEDG-OB-7	FEDERATED GOVERNMENT OBLIGATION		12/01/2020	0.000		1,330,535		6,891
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						4,585,047		7,750
8899999 - Total Cash Equivalents						4,585,047		7,750

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	LIFE INSURANCE			200,000	259,808
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	LIFE INSURANCE			39,947	51,468
12.	Hawaii HI	B	LIFE INSURANCE			986,899	1,244,854
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	B	LIFE INSURANCE			29,960	38,601
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV	B	LIFE INSURANCE			200,000	259,808
30.	New Hampshire NH	B	LIFE INSURANCE			493,617	623,765
31.	New Jersey NJ						
32.	New Mexico NM	B	LIFE INSURANCE			210,997	247,846
33.	New York NY						
34.	North Carolina NC	B	LIFE INSURANCE			473,037	521,197
35.	North Dakota ND						
36.	Ohio OH	B	BENEFIT OF ALL POLICYHOLDERS	590,000	846,727		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	590,000	846,727	2,634,457	3,247,347
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				