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

The Western and Southern Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 70483 Employer's ID Number 31-0487145

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 02/23/1888 Commenced Business 04/30/1888

Statutory Home Office 400 Broadway (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 400 Broadway (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Mail Address 400 Broadway (Street and Number or P.O. Box), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 400 Broadway (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address WWW.WesternSouthernLife.com

Statutory Statement Contact Wade Matthew Fugate (Name), 513-629-1402 (Area Code) (Telephone Number)
CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

Chairman of Board, President & CEO John Finn Barrett

Secretary and Counsel Donald Joseph Wuebbling

OTHER

James Howard Acton Jr., VP	Gregory Scott Allhands, VP	Edward Joseph Babbitt, VP, Sr Counsel
Troy Dale Brodie, Sr VP, Chief Marketing Officer	Christopher Steven Brown, VP	Peter James Brown #, VP
John Henry Bultema III, Sr VP	Karen Ann Chamberlain, Sr VP, Chief Information Officer	Keith Terrill Clark, MD, VP, Medical Director
Michael Russ DeHart, VP	James Joseph DeLuca, VP	Brian Richard Doran, VP
Lisa Beth Fangman, Sr VP	Wade Matthew Fugate, VP, Controller	Daniel Wayne Harris, Sr VP, Chief Actuary
David Todd Henderson, Sr VP, Chief Risk Officer	Christopher Xavier Hill, VP	Valerie Ann Holmes #, VP
Kevin Louis Howard, VP, Deputy Gen Counsel	Bradley Joseph Hunkler, Sr VP, Chief Financial Officer	Stephen Gale Hussey Jr., Sr VP
Jay Vincent Johnson, VP, Treasurer	Phillip Earl King, Sr VP, Auditor	Linda Marie Lake, Sr VP
Todd Anthony Lee, VP	Matthew William Loveless, VP	Joseph Hanlon Lynch Jr., VP
Bruce William Maisel, VP, CCO	Jill Tripp McGruder, Sr VP, Chief Marketing Officer	Jeffrey David Meek, VP
Edward Blake Moore Jr. #, Sr VP	David Edward Nevers #, VP	Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel
Michelle Ison Rice, VP	Paul Charles Silva #, VP	Rodrick Landon Snyder, VP
Denise Lynn Sparks, VP	Michael Shane Speas, VP, Chief Info Security Officer	Jeffrey Laurence Stainton, VP, Assoc Gen Counsel
Thomas Roy Stanek #, VP, Assistant Treasurer	Thomas Martin Stapleton, Sr VP	Charles Lawrence Thomas, VP
James Joseph Vance, Sr VP, Co-Chief Inv Officer	Brendan Matthew White, Sr VP, Co-Chief Inv Officer	Terrie Ann Wiedenheft, VP
Aaron Jason Wolf, VP, Chief Underwriter		

DIRECTORS OR TRUSTEES

John Finn Barrett	James Norman Clark	Phillip Ralph Cox #
Jo Ann Davidson	Robert Lloyd Lawrence	James Kirby Risk III
Robert Blair Truitt	Thomas Luke Williams	John Peter Zanotti

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.

John Finn Barrett	Donald Joseph Wuebbling	Wade Matthew Fugate
Chairman of Board, President & CEO	Secretary and Counsel	VP and Controller

Subscribed and sworn to before me this
12th day of February, 2021

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

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	25,856,725	0.255	25,856,725	0	25,856,725	0.266
	1.02 All other governments	57,015,062	0.562	57,015,062	0	57,015,062	0.586
	1.03 U.S. states, territories and possessions, etc. guaranteed	5,240,000	0.052	5,240,000	0	5,240,000	0.054
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000	0	0	0	0.000
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	120,305,520	1.187	120,305,520	0	120,305,520	1.236
	1.06 Industrial and miscellaneous	2,516,508,499	24.819	2,516,508,499	0	2,516,508,499	25.860
	1.07 Hybrid securities	31,423,075	0.310	31,423,075	0	31,423,075	0.323
	1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
	1.09 SVO identified funds	6,287,950	0.062	6,287,950	0	6,287,950	0.065
	1.10 Unaffiliated Bank loans		0.000	0	0	0	0.000
	1.11 Total long-term bonds	2,762,636,831	27.246	2,762,636,831	0	2,762,636,831	28.389
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	18,885,626	0.186	18,885,626	0	18,885,626	0.194
	2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	2.03 Total preferred stocks	18,885,626	0.186	18,885,626	0	18,885,626	0.194
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	505,760,489	4.988	505,760,489	0	505,760,489	5.197
	3.02 Industrial and miscellaneous Other (Unaffiliated)	2,876,183	0.028	2,876,183	0	2,876,183	0.030
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	4,052,110,304	39.964	3,782,744,823	0	3,782,744,823	38.871
	3.05 Mutual funds	154,251,926	1.521	154,251,926	0	154,251,926	1.585
	3.06 Unit investment trusts		0.000	0	0	0	0.000
	3.07 Closed-end funds		0.000	0	0	0	0.000
	3.08 Total common stocks	4,714,998,902	46.501	4,445,633,421	0	4,445,633,421	45.683
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000	0	0	0	0.000
	4.02 Residential mortgages	0	0.000	0	0	0	0.000
	4.03 Commercial mortgages	57,917,086	0.571	57,917,086	0	57,917,086	0.595
	4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
	4.05 Total valuation allowance		0.000		0	0	0.000
	4.06 Total mortgage loans	57,917,086	0.571	57,917,086	0	57,917,086	0.595
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	19,870,343	0.196	19,870,342	0	19,870,342	0.204
	5.02 Properties held for production of income	2,425,511	0.024	2,425,512	0	2,425,512	0.025
	5.03 Properties held for sale	0	0.000	0	0	0	0.000
	5.04 Total real estate	22,295,854	0.220	22,295,854	0	22,295,854	0.229
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	(20,784,625)	(0.205)	(20,784,625)	0	(20,784,625)	(0.214)
	6.02 Cash equivalents (Schedule E, Part 2)	337,494,938	3.329	337,494,940	0	337,494,940	3.468
	6.03 Short-term investments (Schedule DA)	9,416,839	0.093	9,416,839	42,790,726	52,207,565	0.536
	6.04 Total cash, cash equivalents and short-term investments	326,127,152	3.216	326,127,154	42,790,726	368,917,881	3.791
7.	Contract loans	152,309,644	1.502	152,309,644	0	152,309,644	1.565
8.	Derivatives (Schedule DB)	4,401,022	0.043	4,401,022	0	4,401,022	0.045
9.	Other invested assets (Schedule BA)	2,002,326,132	19.748	1,863,693,136	0	1,863,693,136	19.151
10.	Receivables for securities	551,020	0.005	551,020	0	551,020	0.006
11.	Securities Lending (Schedule DL, Part 1)	42,790,726	0.422	42,790,726	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	34,220,000	0.337	34,220,000	0	34,220,000	0.352
13.	Total invested assets	10,139,459,995	100.000	9,731,461,520	42,790,726	9,731,461,521	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		24,605,815
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	313,983	313,983
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		362,345
5.	Deduct amounts received on disposals, Part 3, Column 15		725,000
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	2,261,290	
	8.2 Totals, Part 3, Column 9	0	2,261,290
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		22,295,853
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		22,295,853

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		68,898,356
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	7,400,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	7,400,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		18,381,272
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		57,917,084
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		57,917,084
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		57,917,084

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,939,380,163
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	61,855,084	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	230,009,628	291,864,712
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	18,028,527	
	3.2 Totals, Part 3, Column 12	0	18,028,527
4.	Accrual of discount		198
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	29,219,877	
	5.2 Totals, Part 3, Column 9	0	29,219,877
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		264,623,829
8.	Deduct amortization of premium and depreciation		31,313
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	11,512,201	
	10.2 Totals, Part 3, Column 11	0	11,512,201
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,002,326,133
12.	Deduct total nonadmitted amounts		138,632,996
13.	Statement value at end of current period (Line 11 minus Line 12)		1,863,693,137

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		7,717,756,479
2.	Cost of bonds and stocks acquired, Part 3, Column 7		701,034,179
3.	Accrual of discount		2,056,350
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	614,711	
	4.2. Part 2, Section 1, Column 15	(185,933)	
	4.3. Part 2, Section 2, Column 13	85,954,516	
	4.4. Part 4, Column 11	(100,066,868)	(13,683,574)
5.	Total gain (loss) on disposals, Part 4, Column 19		99,773,733
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,002,215,665
7.	Deduct amortization of premium		4,411,158
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	950,042	
	8.4. Part 4, Column 15	(142,041)	808,001
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	1,395,370	
	9.2. Part 2, Section 1, Column 17	65,123	
	9.3. Part 2, Section 2, Column 14	3,182,856	
	9.4. Part 4, Column 13	121,209	4,764,558
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		167,621
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		7,496,521,408
12.	Deduct total nonadmitted amounts		269,365,481
13.	Statement value at end of current period (Line 11 minus Line 12)		7,227,155,927

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	25,856,725	28,808,159	25,483,116	24,361,287
Governments	2.	Canada	25,037,604	30,295,068	28,016,383	20,750,000
(Including all obligations guaranteed by governments)	3.	Other Countries	31,977,459	38,300,826	32,084,410	32,110,000
	4.	Totals	82,871,788	97,404,053	85,583,909	77,221,287
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	5,240,000	5,360,424	5,240,000	5,240,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	120,305,520	142,037,126	120,483,591	119,108,423
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	2,061,557,473	2,603,653,650	2,077,199,893	2,037,850,738
	9.	Canada	109,973,041	142,095,845	111,121,686	108,577,000
	10.	Other Countries	382,689,003	497,294,426	384,734,855	378,785,000
	11.	Totals	2,554,219,517	3,243,043,921	2,573,056,434	2,525,212,738
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	2,762,636,825	3,487,845,524	2,784,363,934	2,726,782,448
PREFERRED STOCKS	14.	United States	18,885,624	20,750,914	19,271,151	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	18,885,624	20,750,914	19,271,151	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	18,885,624	20,750,914	19,271,151	
COMMON STOCKS	20.	United States	625,118,546	625,118,546	442,055,744	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	23,750,341	23,750,341	23,667,014	
	22.	Other Countries	14,019,713	14,019,713	9,588,389	
	23.	Totals	662,888,600	662,888,600	475,311,147	
Parent, Subsidiaries and Affiliates	24.	Totals	4,052,110,304	4,052,110,304	3,312,724,776	
	25.	Total Common Stocks	4,714,998,904	4,714,998,904	3,788,035,923	
	26.	Total Stocks	4,733,884,528	4,735,749,818	3,807,307,074	
	27.	Total Bonds and Stocks	7,496,521,353	8,223,595,342	6,591,671,008	

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	2,498,833	7,270,664	11,149,687	4,772,315	165,227	XXX	25,856,726	0.9	29,578,775	1.0	25,856,726	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	2,498,833	7,270,664	11,149,687	4,772,315	165,227	XXX	25,856,726	0.9	29,578,775	1.0	25,856,726	0
2. All Other Governments												
2.1 NAIC 1	0	8,269,980	20,742,055	0	0	XXX	29,012,035	1.0	29,451,563	1.0	27,025,244	1,986,791
2.2 NAIC 2	0	11,339,151	0	0	16,663,877	XXX	28,003,028	1.0	28,059,459	1.0	28,003,028	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	19,609,131	20,742,055	0	16,663,877	XXX	57,015,063	2.0	57,511,022	2.0	55,028,272	1,986,791
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	5,240,000	0	0	0	XXX	5,240,000	0.2	5,240,000	0.2	5,240,000	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	5,240,000	0	0	0	XXX	5,240,000	0.2	5,240,000	0.2	5,240,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	9,094,783	36,073,654	29,997,940	18,715,112	21,467,741	XXX	115,349,230	4.0	157,805,244	5.5	114,389,230	960,000
5.2 NAIC 2	0	0	0	0	3,956,291	XXX	3,956,291	0.1	3,973,696	0.1	3,956,291	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	1,000,000	0	0	0	0	XXX	1,000,000	0.0	1,000,000	0.0	0	1,000,000
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	10,094,783	36,073,654	29,997,940	18,715,112	25,424,032	XXX	120,305,521	4.1	162,778,940	5.7	118,345,521	1,960,000

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	183,379,327	144,721,347	354,533,259	421,539,663	402,664,809	XXX	1,506,838,405	51.7	1,529,206,248	53.2	1,008,601,947	498,236,458
6.2 NAIC 2	12,032,546	29,997,547	197,845,276	308,970,362	506,762,844	XXX	1,055,608,575	36.2	998,231,161	34.7	862,771,424	192,837,151
6.3 NAIC 3	3,141,772	8,231,871	18,482,711	24,714,529	37,382,137	XXX	91,953,020	3.2	44,288,257	1.5	77,663,067	14,289,953
6.4 NAIC 4	0	609,366	11,705,393	0	0	XXX	12,314,759	0.4	4,153,227	0.1	9,322,393	2,992,366
6.5 NAIC 5	0	466,839	0	0	0	XXX	466,839	0.0	2,468,964	0.1	0	466,839
6.6 NAIC 6	0	0	0	0	640,985	XXX	640,985	0.0	5,082,635	0.2	640,981	4
6.7 Totals	198,553,645	184,026,970	582,566,639	755,224,554	947,450,775	XXX	2,667,822,583	91.6	2,583,430,492	89.8	1,958,999,812	708,822,771
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	2,516,829	0.1	0	0
7.2 NAIC 2	0	0	2,514,456	1,093,987	27,814,632	XXX	31,423,075	1.1	28,908,224	1.0	31,423,075	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	2,514,456	1,093,987	27,814,632	XXX	31,423,075	1.1	31,425,053	1.1	31,423,075	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	89,355	89,355	0.0	81,599	0.0	89,355	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	6,198,595	6,198,595	0.2	5,659,550	0.2	6,198,595	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	127,162	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	6,287,950	6,287,950	0.2	5,868,311	0.2	6,287,950	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 194,972,943	201,575,645	416,422,941	445,027,090	424,297,777	89,355	1,682,385,751	57.7	XXX	XXX	1,181,202,502	501,183,249
11.2 NAIC 2	(d) 12,032,546	41,336,698	200,359,732	310,064,349	555,197,644	6,198,595	1,125,189,564	38.6	XXX	XXX	932,352,413	192,837,151
11.3 NAIC 3	(d) 3,141,772	8,231,871	18,482,711	24,714,529	37,382,137	0	91,953,020	3.2	XXX	XXX	77,663,067	14,289,953
11.4 NAIC 4	(d) 0	609,366	11,705,393	0	0	0	12,314,759	0.4	XXX	XXX	9,322,393	2,992,366
11.5 NAIC 5	(d) 1,000,000	466,839	0	0	0	0	(c) 1,466,839	0.1	XXX	XXX	0	1,466,839
11.6 NAIC 6	(d) 0	0	0	0	640,985	0	(c) 640,985	0.0	XXX	XXX	640,981	4
11.7 Totals	211,147,261	252,220,419	646,970,777	779,805,968	1,017,518,543	6,287,950	(b) 2,913,950,918	100.0	XXX	XXX	2,201,181,356	712,769,562
11.8 Line 11.7 as a % of Col. 7	7.2	8.7	22.2	26.8	34.9	0.2	100.0	XXX	XXX	XXX	75.5	24.5
12. Total Bonds Prior Year												
12.1 NAIC 1	90,476,884	219,446,126	414,285,929	545,048,940	484,540,780	81,599	XXX	XXX	1,753,880,258	61.0	1,365,795,241	388,085,017
12.2 NAIC 2	26,687,603	53,809,794	151,342,475	275,499,809	551,832,859	5,659,550	XXX	XXX	1,064,832,090	37.0	885,201,751	179,630,339
12.3 NAIC 3	1,764,578	7,273,628	18,092,858	7,319,708	9,837,485	0	XXX	XXX	44,288,257	1.5	40,760,257	3,528,000
12.4 NAIC 4	0	1,770,227	2,383,000	0	0	127,162	XXX	XXX	4,280,389	0.1	127,162	4,153,227
12.5 NAIC 5	0	3,468,964	0	0	0	0	XXX	XXX	(c) 3,468,964	0.1	2,029,000	1,439,964
12.6 NAIC 6	0	0	0	0	5,082,635	0	XXX	XXX	(c) 5,082,635	0.2	5,082,631	4
12.7 Totals	118,929,065	285,768,739	586,104,262	827,868,457	1,051,293,759	5,868,311	XXX	XXX	(b) 2,875,832,593	100.0	2,298,996,042	576,836,551
12.8 Line 12.7 as a % of Col. 9	4.1	9.9	20.4	28.8	36.6	0.2	XXX	XXX	100.0	XXX	79.9	20.1
13. Total Publicly Traded Bonds												
13.1 NAIC 1	34,093,238	145,703,039	292,673,328	332,648,527	375,995,015	89,355	1,181,202,502	40.5	1,365,795,241	47.5	1,181,202,502	XXX
13.2 NAIC 2	1,034,808	33,339,272	183,425,128	235,626,267	472,728,342	6,198,595	932,352,412	32.0	885,201,751	30.8	932,352,412	XXX
13.3 NAIC 3	3,141,772	6,096,268	15,213,196	21,376,197	31,835,635	0	77,663,068	2.7	40,760,257	1.4	77,663,068	XXX
13.4 NAIC 4	0	0	9,322,393	0	0	0	9,322,393	0.3	127,162	0.0	9,322,393	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	2,029,000	0.1	0	XXX
13.6 NAIC 6	0	0	0	0	640,981	0	640,981	0.0	5,082,631	0.2	640,981	XXX
13.7 Totals	38,269,818	185,138,579	500,634,045	589,650,991	881,199,973	6,287,950	2,201,181,356	75.5	2,298,996,042	79.9	2,201,181,356	XXX
13.8 Line 13.7 as a % of Col. 7	1.7	8.4	22.7	26.8	40.0	0.3	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	1.3	6.4	17.2	20.2	30.2	0.2	75.5	XXX	XXX	XXX	75.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	160,879,705	55,872,606	123,749,613	112,378,563	48,302,762	0	501,183,249	17.2	388,085,017	13.5	XXX	501,183,249
14.2 NAIC 2	10,997,738	7,997,426	16,934,604	74,438,082	82,469,302	0	192,837,152	6.6	179,630,339	6.2	XXX	192,837,152
14.3 NAIC 3	0	2,135,603	3,269,515	3,338,332	5,546,502	0	14,289,952	0.5	3,528,000	0.1	XXX	14,289,952
14.4 NAIC 4	0	609,366	2,383,000	0	0	0	2,992,366	0.1	4,153,227	0.1	XXX	2,992,366
14.5 NAIC 5	1,000,000	466,839	0	0	0	0	1,466,839	0.1	1,439,964	0.1	XXX	1,466,839
14.6 NAIC 6	0	0	0	0	4	0	4	0.0	4	0.0	XXX	4
14.7 Totals	172,877,443	67,081,840	146,336,732	190,154,977	136,318,570	0	712,769,562	24.5	576,836,551	20.1	XXX	712,769,562
14.8 Line 14.7 as a % of Col. 7	24.3	9.4	20.5	26.7	19.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	5.9	2.3	5.0	6.5	4.7	0.0	24.5	XXX	XXX	XXX	XXX	24.5

(a) Includes $ 680,680,633 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 387,500 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 $ 1,000,000 current year, $ 1,000,000 prior year of bonds with 5GI designations and $ 4 current year, $ 4 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 $ 151,314,093 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 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	1,518,262	5,278,846	10,345,798	4,569,851	0	XXX	21,712,757	0.7	24,087,940	0.8	21,712,757	0
1.02 Residential Mortgage-Backed Securities	472,106	1,104,184	463,139	97,344	165,227	XXX	2,302,000	0.1	3,006,266	0.1	2,302,000	0
1.03 Commercial Mortgage-Backed Securities	508,465	887,633	340,750	105,120	0	XXX	1,841,968	0.1	2,484,569	0.1	1,841,968	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	2,498,833	7,270,663	11,149,687	4,772,315	165,227	XXX	25,856,725	0.9	29,578,775	1.0	25,856,725	0
2. All Other Governments												
2.01 Issuer Obligations	0	19,609,131	20,742,055	0	16,663,877	XXX	57,015,063	2.0	57,511,023	2.0	55,028,272	1,986,791
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	19,609,131	20,742,055	0	16,663,877	XXX	57,015,063	2.0	57,511,023	2.0	55,028,272	1,986,791
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	5,240,000	0	0	0	XXX	5,240,000	0.2	5,240,000	0.2	5,240,000	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	5,240,000	0	0	0	XXX	5,240,000	0.2	5,240,000	0.2	5,240,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	0	8,870,000	1,191,073	695,923	XXX	10,756,996	0.4	9,793,200	0.3	9,796,996	960,000
5.02 Residential Mortgage-Backed Securities	8,935,482	32,864,726	13,318,245	13,039,477	2,056,823	XXX	70,214,753	2.4	109,208,446	3.8	70,214,753	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	1,159,301	3,208,928	7,809,695	4,484,561	22,671,285	XXX	39,333,770	1.3	43,777,294	1.5	38,333,770	1,000,000
5.05 Totals	10,094,783	36,073,654	29,997,940	18,715,111	25,424,031	XXX	120,305,519	4.1	162,778,940	5.7	118,345,519	1,960,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	182,855,979	129,943,035	512,670,575	721,554,173	943,292,792	XXX	2,490,316,554	85.5	2,398,530,204	83.4	1,901,449,229	588,867,325
6.02 Residential Mortgage-Backed Securities	13,730,756	25,602,460	27,675,305	25,915,584	4,089,007	XXX	97,013,112	3.3	120,915,342	4.2	49,557,106	47,456,006
6.03 Commercial Mortgage-Backed Securities	803,774	6,083,067	14,325,842	7,146,269	0	XXX	28,358,952	1.0	34,332,023	1.2	7,575,661	20,783,291
6.04 Other Loan-Backed and Structured Securities	1,163,136	22,398,409	27,894,917	608,528	68,977	XXX	52,133,967	1.8	29,652,924	1.0	417,818	51,716,149
6.05 Totals	198,553,645	184,026,971	582,566,639	755,224,554	947,450,776	XXX	2,667,822,585	91.6	2,583,430,493	89.8	1,958,999,814	708,822,771
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	1,093,987	8,395,882	XXX	9,489,869	0.3	9,489,474	0.3	9,489,869	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	2,514,456	0	19,418,750	XXX	21,933,206	0.8	21,935,579	0.8	21,933,206	0
7.05 Totals	0	0	2,514,456	1,093,987	27,814,632	XXX	31,423,075	1.1	31,425,053	1.1	31,423,075	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

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	6,287,950	6,287,950	0.2	5,868,310	0.2	6,287,950	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	6,287,950	6,287,950	0.2	5,868,310	0.2	6,287,950	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	184,374,241	160,071,012	552,628,428	728,409,084	969,048,474	XXX	2,594,531,239	89.0	XXX	XXX	2,002,717,123	591,814,116
11.02 Residential Mortgage-Backed Securities	23,138,344	59,571,370	41,456,689	39,052,405	6,311,057	XXX	169,529,865	5.8	XXX	XXX	122,073,859	47,456,006
11.03 Commercial Mortgage-Backed Securities	1,312,239	6,970,700	14,666,592	7,251,389	0	XXX	30,200,920	1.0	XXX	XXX	9,417,629	20,783,291
11.04 Other Loan-Backed and Structured Securities	2,322,437	25,607,337	38,219,068	5,093,089	42,159,012	XXX	113,400,943	3.9	XXX	XXX	60,684,794	52,716,149
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	6,287,950	6,287,950	0.2	XXX	XXX	6,287,950	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	211,147,261	252,220,419	646,970,777	779,805,967	1,017,518,543	6,287,950	2,913,950,917	100.0	XXX	XXX	2,201,181,355	712,769,562
11.09 Line 11.08 as a % of Col. 7	7.2	8.7	22.2	26.8	34.9	0.2	100.0	XXX	XXX	XXX	75.5	24.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations	79,609,748	184,097,419	507,350,763	736,320,268	997,273,643	XXX	XXX	XXX	2,504,651,841	87.1	2,043,397,743	461,254,098
12.02 Residential Mortgage-Backed Securities	27,430,003	79,602,453	42,400,653	76,884,027	6,812,918	XXX	XXX	XXX	233,130,054	8.1	172,126,404	61,003,650
12.03 Commercial Mortgage-Backed Securities	8,274,041	15,989,880	5,384,230	7,168,441	0	XXX	XXX	XXX	36,816,592	1.3	13,376,437	23,440,155
12.04 Other Loan-Backed and Structured Securities	3,615,274	6,078,989	30,968,617	7,495,719	47,207,198	XXX	XXX	XXX	95,365,797	3.3	64,227,148	31,138,649
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	5,868,310	XXX	XXX	5,868,310	0.2	5,868,310	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	118,929,066	285,768,741	586,104,263	827,868,455	1,051,293,759	5,868,310	XXX	XXX	2,875,832,594	100.0	2,298,996,042	576,836,552
12.09 Line 12.08 as a % of Col. 9	4.1	9.9	20.4	28.8	36.6	0.2	XXX	XXX	100.0	XXX	79.9	20.1
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	19,489,000	129,994,456	463,456,922	556,977,864	832,798,880	XXX	2,002,717,122	68.7	2,043,397,743	71.1	2,002,717,122	XXX
13.02 Residential Mortgage-Backed Securities	17,206,596	51,047,562	19,425,198	28,083,445	6,311,057	XXX	122,073,858	4.2	172,126,404	6.0	122,073,858	XXX
13.03 Commercial Mortgage-Backed Securities	997,102	887,633	7,427,774	105,120	0	XXX	9,417,629	0.3	13,376,437	0.5	9,417,629	XXX
13.04 Other Loan-Backed and Structured Securities	577,120	3,208,928	10,324,151	4,484,561	42,090,035	XXX	60,684,795	2.1	64,227,148	2.2	60,684,795	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	6,287,950	6,287,950	0.2	5,868,310	0.2	6,287,950	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	38,269,818	185,138,579	500,634,045	589,650,990	881,199,972	6,287,950	2,201,181,354	75.5	2,298,996,042	79.9	2,201,181,354	XXX
13.09 Line 13.08 as a % of Col. 7	1.7	8.4	22.7	26.8	40.0	0.3	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	1.3	6.4	17.2	20.2	30.2	0.2	75.5	XXX	XXX	XXX	75.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	164,885,241	30,076,556	89,171,506	171,431,220	136,249,594	XXX	591,814,117	20.3	461,254,098	16.0	XXX	591,814,117
14.02 Residential Mortgage-Backed Securities	5,931,748	8,523,808	22,031,491	10,968,960	0	XXX	47,456,007	1.6	61,003,650	2.1	XXX	47,456,007
14.03 Commercial Mortgage-Backed Securities	315,137	6,083,067	7,238,818	7,146,269	0	XXX	20,783,291	0.7	23,440,155	0.8	XXX	20,783,291
14.04 Other Loan-Backed and Structured Securities	1,745,317	22,398,409	27,894,917	608,528	68,977	XXX	52,716,148	1.8	31,138,649	1.1	XXX	52,716,148
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	172,877,443	67,081,840	146,336,732	190,154,977	136,318,571	0	712,769,563	24.5	576,836,552	20.1	XXX	712,769,563
14.09 Line 14.08 as a % of Col. 7	24.3	9.4	20.5	26.7	19.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	5.9	2.3	5.0	6.5	4.7	0.0	24.5	XXX	XXX	XXX	XXX	24.5

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	1,985,689	1,985,689	0	0	0
2. Cost of short-term investments acquired	28,101,516	28,101,516	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	36,241	36,241	0	0	0
6. Deduct consideration received on disposals	20,706,607	20,706,607	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,416,839	9,416,839	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	9,416,839	9,416,839	0	0	0

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

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)		(40,425,999)
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	13,855,000	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	12,099,995	25,954,995
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	(50,568,396)	
	3.2 Section 2, Column 19	49,846,559	(721,837)
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		(58,808,310)
6.	Considerations received/(paid) on terminations, Section 2, Column 15		(37,288,367)
7.	Amortization:		
	7.1 Section 1, Column 19	0	
	7.2 Section 2, Column 21	0	0
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20	0	
	8.2 Section 2, Column 23	0	0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	5,970	
	9.2 Section 2, Column 20	(182)	5,788
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		(36,706,996)
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		(36,706,996)

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)		

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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	(36,706,996)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(36,706,996)
4.	Part D, Section 1, Column 5	4,401,022	
5.	Part D, Section 1, Column 6	(41,108,018)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	(36,706,996)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(36,706,996)
10.	Part D, Section 1, Column 8	4,401,022	
11.	Part D, Section 1, Column 9	(41,108,018)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

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	73,971,810	42,107,865	31,863,945	0
2. Cost of cash equivalents acquired	3,418,059,481	2,001,515,439	1,416,544,042	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	11,857	11,857	0	0
6. Deduct consideration received on disposals	3,154,548,208	1,901,737,908	1,252,810,300	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	337,494,940	141,897,253	195,597,687	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	337,494,940	141,897,253	195,597,687	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
CRE 00001 05 WS OCCUPY		CINCINNATI	OH	01/01/1901	12/15/2020	45,012,524		12,036,123	16,562,000	1,224,806			(1,224,806)		6,842,688	4,569,239
CRE 00011 05 WS OCCUPY		CINCINNATI	OH	01/01/1950	12/15/2020	5,779,385		1,244,357	2,400,000	156,889			(156,889)		1,559,824	894,048
CRE 01270 10 WS OCCUPY		CINCINNATI	OH	06/18/1960	12/15/2020	2,141,266		62,694	1,100,000	92,456			(92,456)		0	105,126
CRE 01560 05 WS OCCUPY		CINCINNATI	OH	06/05/1990	12/15/2020	3,550,633		1,332,670	3,809,000	300,497			(300,497)		0	76,699
CRE 01561 05 WS OCCUPY		CINCINNATI	OH	06/05/1990	12/15/2020	1,004,696		443,459	399,000	22,251			(22,251)		135,847	56,172
CRE 01563 05 WS OCCUPY		CINCINNATI	OH	07/17/1990	12/15/2020	393,894		234,855	409,200	0			0		0	12,871
CRE 01570 05 WS OCCUPY		CINCINNATI	OH	11/03/1992	12/15/2020	11,626,227		3,912,962	4,726,000	258,717			(258,717)		1,178,275	588,091
CRE 01583 05 WS OCCUPY		CINCINNATI	OH	01/14/1997	12/15/2020	756,784		603,223	487,520	0			0		0	15,145
0299999. Property occupied by the reporting entity - Administrative						70,265,409	0	19,870,343	29,892,720	2,055,616	0	0	(2,055,616)	0	9,716,634	6,317,391
0399999. Total Property occupied by the reporting entity						70,265,409	0	19,870,343	29,892,720	2,055,616	0	0	(2,055,616)	0	9,716,634	6,317,391
CRE 01471 45 APARTMENT		CINCINNATI	OH	08/30/1967	12/15/2020	8,485,437		1,539,738	2,000,000	180,381			(180,381)		727,461	811,981
CRE 01572 10 OFFICE		FLORENCE	KY	04/15/1993	12/15/2020	404,540		344,540	650,000	0			0		0	34,702
CRE 01585 45 APARTMENT		CINCINNATI	OH	08/27/1997	12/15/2020	511,366		255,469	398,888	12,894			(12,894)		41,078	62,775
CRE 01592 05 OFFICE		CINCINNATI	OH	01/31/2002	12/15/2020	502,436		285,764	425,000	12,399			(12,399)		500	59,085
0499999. Properties held for the production of income						9,903,779	0	2,425,511	3,473,888	205,674	0	0	(205,674)	0	769,039	968,543
0699999 - Totals						80,169,188	0	22,295,854	33,366,608	2,261,290	0	0	(2,261,290)	0	10,485,673	7,285,934

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
CRE 00001 05 WS OCCUPY	CINCINNATI	OH	01/01/1901	VARIOUS			12,036,123	161,806
CRE 00011 05 WS OCCUPY	CINCINNATI	OH	01/01/1950	VARIOUS			1,244,356	15,000
CRE 01471 45 APARTMENT	CINCINNATI	OH	08/30/1967	VARIOUS			1,539,738	105,807
CRE 01560 05 WS OCCUPY	CINCINNATI	OH	06/05/1990	INTERNAL TRANSFER			1,332,669	31,215
GR 00040 75 GRDRNT	CINCINNATI	OH	02/19/1948	VARIOUS			0	110
GR 00041 75 GRDRNT	CINCINNATI	OH	02/19/1948	VARIOUS			0	45
0199999. Acquired by Purchase					0	0	16,152,886	313,983
0399999 - Totals					0	0	16,152,886	313,983

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
GR 00040 75 GRDRNT	CINCINNATI	OH	12/16/2020	OTR HOLDING	257,500	110	257,500				0		257,610	515,000		257,390	257,390	20,600	
GR 00041 75 GRDRNT	CINCINNATI	OH	12/16/2020	OTR HOLDING	105,000	45	105,000	0			0		105,045	210,000		104,955	104,955	8,400	0
0199999. Property Disposed					362,500	155	362,500	0	0	0	0	0	362,655	725,000	0	362,345	362,345	29,000	0
0399999 - Totals					362,500	155	362,500	0	0	0	0	0	362,655	725,000	0	362,345	362,345	29,000	0

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0044682		Cincinnati	OH		12/01/2011	5.000	22,394	0	0	0	0	0	41,064	01/30/2009
0044696		North Charleston	SC		10/28/2016	3.900	11,639,771	0	0	0	0	0	22,400,000	08/31/2016
0044697		North Charleston	SC		11/01/2016	3.900	1,611,661	0	0	0	0	0	22,400,000	08/31/2016
0044698		San Jose	CA		12/01/2017	4.350	5,396,473	0	0	0	0	0	11,260,000	09/12/2017
0044699		Milton	WA		10/17/2018	4.210	21,240,000	0	0	0	0	0	35,400,000	08/02/2018
0044700		Cincinnati	OH		07/01/2019	4.770	10,750,000	0	0	0	0	0	14,850,000	05/09/2019
0044701		Lady Lake	FL		02/20/2020	3.700	7,209,884	0	0	0	0	0	11,100,000	01/31/2020
0599999. Mortgages in good standing - Commercial mortgages-all other							57,870,183	0	0	0	0	0	117,451,064	XXX
0899999. Total Mortgages in good standing							57,870,183	0	0	0	0	0	117,451,064	XXX
0044692		Cincinnati	OH		12/01/2011	5.250	46,903	0	0	0	0	0	478,910	09/01/2006
1399999. Restructured mortgages - Commercial mortgages-all other							46,903	0	0	0	0	0	478,910	XXX
1699999. Total - Restructured Mortgages							46,903	0	0	0	0	0	478,910	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							57,917,086	0	0	0	0	0	117,929,974	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0044701	Lady Lake	FL		02/20/2020	3.700	7,400,000	0	11,100,000
0599999. Mortgages in good standing - Commercial mortgages-all other						7,400,000	0	11,100,000
0899999. Total Mortgages in good standing						7,400,000	0	11,100,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						7,400,000	0	11,100,000

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0044690	Covington	KY		12/01/2011	12/01/2020	76,606	0	0	0	0	0	0	74,073	74,073	0	0	0
0044695	Mesa	AZ		09/09/2015	12/15/2020	17,500,000	0	0	0	0	0	0	17,429,215	17,429,215	0	0	0
0199999. Mortgages closed by repayment						17,576,606	0	0	0	0	0	0	17,503,288	17,503,288	0	0	0
0044682	Cincinnati	OH		12/01/2011		23,548	0	0	0	0	0	0	0	1,153	0	0	0
0044690	Covington	KY		12/01/2011		76,606	0	0	0	0	0	0	0	2,534	0	0	0
0044692	Cincinnati	OH		12/01/2011		48,022	0	0	0	0	0	0	0	1,119	0	0	0
0044695	Mesa	AZ		09/09/2015		17,500,000	0	0	0	0	0	0	0	70,785	0	0	0
0044696	North Charleston	SC		10/28/2016		11,993,147	0	0	0	0	0	0	0	353,376	0	0	0
0044697	North Charleston	SC		11/01/2016		1,660,590	0	0	0	0	0	0	0	48,929	0	0	0
0044698	San Jose	CA		12/01/2017		5,606,444	0	0	0	0	0	0	0	209,972	0	0	0
0044701	Lady Lake	FL		02/20/2020		0	0	0	0	0	0	0	0	190,116	0	0	0
0299999. Mortgages with partial repayments						36,908,357	0	0	0	0	0	0	0	877,984	0	0	0
0599999 - Totals						54,484,963	0	0	0	0	0	0	17,503,288	18,381,272	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	THL Credit DIRECT LENDING FUND III LLC		BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	1. FE	11/18/2016		2,871,202	3,016,196	3,016,196	62,252						634,274	1.560
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									2,871,202	3,016,196	3,016,196	62,252	0	0	0	0	0	634,274	XXX
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4.B	04/17/2000		4,838,077	10,177,902	10,177,902	386,160							4.670
34918@-10-8	FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC		CINCINNATI	OH	FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC	3.B	09/27/2007		301,033,889	310,476,223	310,476,223	29,331,984						50,000,000		27.460
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									305,871,966	320,654,125	320,654,125	29,718,144	0	0	0	0	50,000,000	0	XXX
	ABRY ADVANCED SECURITIES FUND IV		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND IV		02/20/2019	2	10,730,534	10,802,071	10,802,071	323,735						67,467	13,983,122	0.000
	Ares Capital Europe II		CAYMAN ISLANDS	CYM	Ares Capital Europe II		03/27/2013		6,519,444	6,766,094	6,766,094	257,308		353,811				260,675	3,600,588	2.340
	Audax Direct Lending Solutions D		WILMINGTON	DE	Audax Direct Lending Solutions D		10/24/2018	1	4,496,536	4,698,953	4,698,953	435,010						389,936		1.760
	AUDAX MEZZANINE IV		WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	1	15,526,924	15,907,617	15,907,617	1,082,160						1,013,522	10,317,787	4.610
	ABRY ADVANCED SECURITIES FUND II LP		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP		05/04/2011	2	530,730	534,270	534,270	50,107		248,664					5,241,694	0.630
	ABRY ADVANCED SECURITIES FUND III		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III		06/04/2014	2	20,163,736	14,722,050	14,722,050	(5,853,525)						797	0	0.990
	ABRY ADVANCED SECURITIES FUND LP		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND LP		08/01/2008	2	24,349	24,511	24,511	4,121		8,097				65,221	0.240
	ABRY SENIOR EQUITY II LP		BOSTON	MA	ABRY SENIOR EQUITY II LP		07/27/2006	3	55,375	55,744	55,744	111,990		112,637				484,721	0.670
	ABRY SENIOR EQUITY III LP		BOSTON	MA	ABRY SENIOR EQUITY III LP		08/09/2010	3	96,711	120,519	120,519	(6,568)						363,625	0.530
	ABRY SENIOR EQUITY IV LP		BOSTON	MA	ABRY SENIOR EQUITY IV LP		12/28/2012		808,395	1,333,834	1,333,834	39,448						386,003	0.380
	Benefit Street Partners Debt Fund IV LP		WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017		3,192,682	3,268,532	3,268,532	204,500					199,140	1,668,640	0.390
	CARLYLE MEZZANINE PARTNERS LP L.P.		WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.		03/14/2006	2	18,022	22,694	22,694	447						69	0.460
	CHAMBERS Energy Capital II LP		HOUSTON	TX	CHAMBERS Energy Capital II LP		07/06/2012	2	2,640,567	1,306,722	1,306,722	(1,396,230)						20,153	0.740
	CONGRUENT CREDIT STRATEGIES Opportunities Fund III		DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III		08/30/2013		5,565,550	5,718,479	5,718,479	122,109					160,870	4,058,294	6.940
	ENERGY FUND XV		LOS ANGELES	CA	ENERGY FUND XV		12/10/2010	2	3,208,318	2,815,090	2,815,090	(1,506,003)						2,287,132	1.050
	ExlWorks Capital Fund Fund II		CHICAGO	IL	ExlWorks Capital Fund Fund II		07/13/2018	4	1,500,000	736,411	736,411	(776,002)					31,759		
	GARRISON OPPORTUNITIES FUND II A LLC		SAN FRANCISCO	CA	GARRISON OPPORTUNITIES FUND II A LLC		03/08/2011		724,432	785,925	785,925	(59,251)							2.890
	GARRISON OPPORTUNITIES FUND II B LLC		NEW YORK	NY	GARRISON OPPORTUNITIES FUND II B LLC		04/19/2011		1,745,904	1,937,494	1,937,494	(7,130)							2.890
	H.I.G. BAYSIDE II (3) LP		MIAMI	FL	H.I.G. BAYSIDE II (3) LP		06/17/2008	3	5,656,028	5,033,795	5,033,795	(444,301)					518,225	4,479,571	0.410
	Hark Capital I FUND LP		NEW YORK	NY	Hark Capital I FUND LP		12/01/2014		264,365	266,128	266,128	278,255		143,956			217,910	3,808,298	21.330
	MCP PRIVATE CAPITAL FUND II		CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II		09/30/2014		5,457,152	5,286,735	5,286,735	(675,516)						2,630,118	2.290
	PROVIDENCE DEBT OPPS III L.P.		PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.		09/16/2013		7,553,122	7,332,143	7,332,143	(365,217)						802,351	1.240
	REGIMENT CAPITAL SSF V LP		BOSTON	MA	REGIMENT CAPITAL SSF V LP		07/15/2011	2	150,317	151,319	151,319	229,225		362,882				3,211,812	0.810
	ROYALTY OPPORTUNITIES		LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES		08/30/2011	2	5,770,822	3,473,498	3,473,498	(2,842,687)							2.500
	Summit Partners II LP		CAYMAN ISLANDS	CYM	Summit Partners II LP		11/25/2014		13,964,242	13,577,167	13,577,167	(785,255)						2,112,923	3.570
	TCW Direct Lending LLC		LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	2	2,649,577	2,703,137	2,703,137	(63,400)					187,263	2,532,941	0.500
	WATERFALL EDEN FUND LP		New York	NY	WATERFALL EDEN FUND LP		11/01/2017		1,489,417	1,612,673	1,612,673	(157,861)							0.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									120,503,252	110,993,604	110,993,605	(11,800,529)	0	1,230,046	0	0	3,047,564	62,055,064	XXX
	FT WASHINGTON FLEX INCOME LLC FLEX INCOME LLC		CINCINNATI	OH	FT WASHINGTON FLEX INCOME LLC FLEX INCOME LLC		09/27/2019		25,000,000	28,161,386	28,161,386	2,719,696							
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated									25,000,000	28,161,386	28,161,386	2,719,696	0	0	0	0	0	0	XXX
	57 STARS Global Opportunity Fund 3		WASHINGTON	DC	57 STARS Global Opportunity Fund 3		06/04/2013		17,941,702	20,259,084	20,259,084	586,848					1,163,958	1,383,421	17.340
	ABRY VI LP		BOSTON	MA	ABRY VI LP		03/26/2008			53,200	53,200	5,011						279,851	0.120
	APAX EUROPE VII		LONDON	GBR	APAX EUROPE VII		06/25/2007	1	83,070	9,040	9,040	(77,467)							0.020
	Astor Place Holdings FUND I		NEW YORK	NY	Astor Place Holdings FUND I		06/26/2007	2	1,652,690	1,470,925	1,470,925	(181,765)						3,389,854	
	AUDAX III PRIVATE EQUITY FUND		WILMINGTON	DE	AUDAX III PRIVATE EQUITY FUND		11/14/2007	1	208,982	208,982	208,982	40,099		38,387				0	0.360
	BEEKEN PETTY O'KEEFE FD II LP L.P.		CHICAGO	IL	BEEKEN PETTY O'KEEFE FD II LP L.P.		10/31/2005		33,486	45,676	45,676	(1,228)						51,239	5.200
	BRIDGE GROWTH PARTNERS LP		CHICAGO	IL	BRIDGE GROWTH PARTNERS LP		07/14/2014		8,551,091	12,132,854	12,132,854	1,146,570						255,506	3.230
	C/R ENERGY JADE LLC		GOLIAD	TX	C/R ENERGY JADE LLC		03/12/2007	3		3,328,621	3,328,621	(2,157,231)						1,642	10.000
	CARLYLE/RIVERSTONE III L.P.		WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.		04/03/2006	3	103,427	111,262	111,262	(73,355)						6,633	0.650
	CINCYTECH FUND IV		CINCINNATI	OH	CINCYTECH FUND IV		04/27/2016		469,523	624,535	624,535	(105,937)						30,477	1.630
	CINTRIFUSE Syndicate Fund I LLC		CINCINNATI	OH	CINTRIFUSE Syndicate Fund I LLC		12/31/2012	1	4,115,124	6,818,881	6,818,881	1,109,117					258,099	639,655	8.760
	Cintrifuse Syndicate Fund II Syndicate Fund II LLC		CINCINNATI	OH	Cintrifuse Syndicate Fund II Syndicate Fund II LLC		09/18/2017		1,371,964	1,379,602	1,379,602	128,570		134,654				3,493,382	14.600
	Core Innovation Capital III LP		LOS ANGELES	CA	Core Innovation Capital III LP		07/29/2019		1,789,109	1,789,109	1,789,109	123,334		254,588				5,456,303	0.000
	CORSAIR III FS CAPITAL PARTNERS LP		NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP		06/29/2007		2,992,529	3,126,248	3,126,248	(184,570)						489,934	1.000
	CORSAIR IV FS CAPITAL PARTNERS LP		NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP		06/20/2011		5,036,614	5,264,226	5,264,226	1,988,309					5,910,966	132,047	0.970

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1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP		CAYMAN ISLANDS	CYM	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP		01/26/2012		9,950,266	21,469,634	21,469,634	6,209,810						199,839	6.720
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.		CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.		04/12/2007	1	3,951,860	4,689,499	4,689,499	617,861					501,203		0.740
	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.		CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.		07/12/2007	1	2,657,952	2,783,883	2,783,883	403,566					168,175		1.090
	EnCap Energy Capital Fund IX		HOUSTON	TX	EnCap Energy Capital Fund IX		01/18/2013	1	645,546	645,546	645,546	191,462		909,363				125,075	0.050
	Energy Recap and Restruct Fund		HOUSTON	TX	Energy Recap and Restruct Fund		10/21/2011		873,418	873,418	873,418	175,352		1,197,800				149,369	2.030
	EUROPEAN STRATEGIC PARTNERS I LP		LONDON	GBR	EUROPEAN STRATEGIC PARTNERS I LP		05/04/2000	3	88,620	88,620	88,620	21,766		32,786				225,488	7.340
	FTV Capital IV		SAN FRANCISCO	CA	FTV Capital IV		12/27/2013		6,527,672	11,358,767	11,358,767	3,323,229					5,982,832		1.410
	Further Global Capital Further Global Capital		NEW YORK	NY	Further Global Capital Further Global Capital		10/28/2019		7,714,077	8,022,127	8,022,127	354,256					46,205	2,505,975	0.000
	HITECVISION VI		GUERNSEY	CYM	HITECVISION VI		12/16/2011		9,057,444	8,865,325	8,865,325	(2,546,323)						1,336,384	0.650
	KKR ASSOCIATES		NEW YORK	NY	KKR ASSOCIATES		10/05/2006	3	1,980,474	2,719,950	2,719,950	25,010					569,440	206,163	0.090
	LEXINGTON CAPITAL II LP		WILMINGTON	DE	LEXINGTON CAPITAL II LP		04/08/1998		1,035	1,035	1,035							80,850	0.630
	MPC NC 2017 Energy LP		ATLANTA	GA	MPC NC 2017 Energy LP		10/01/2014		152,000	152,000	152,000								0.000
	OAK INVESTMENT PARTNERS L.P.		WILMINGTON	DE	OAK INVESTMENT PARTNERS L.P.		09/23/2004	1	169,464	558,037	558,037	(381,046)						1	0.320
	OCM EUROPEAN OPP FUND II LP		CAYMAN ISLANDS	CYM	OCM EUROPEAN OPP FUND II LP		10/09/2008	3	193,511	115,801	115,801	(77,710)						15,000	0.610
	Portag3 L.P.		TORONTO	CAN	Portag3 L.P.		09/23/2019		3,419,374	3,880,357	3,880,357	265,025					13,988		0.000
	PROVIDENCE EQUITY PARTNERS VII L.P.		PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.		03/04/2013	1	6,698,565	6,926,980	6,926,980	1,014,340					1,014,356	1,226,612	0.370
	PROVIDENCE EQUITY PRTNS V L.P		PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS V L.P		04/05/2005	3	63,971	63,971	63,971	138,990		134,360				440,878	0.300
	PROVIDENCE EQUITY PRTNS VI L.P.		PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.		03/16/2007	1	3,888,252	3,888,252	3,888,252	1,288,943		237,513				521,063	0.140
	QCA FIRST FUND V		CINCINNATI	OH	QCA FIRST FUND V		03/31/2016		469,233	469,233	469,233	31,869		30,767					9.620
	Sands Capital Private Growth F		Arlington	VA	Sands Capital Private Growth F		06/28/2017		11,026,984	13,662,684	13,662,684	583,980					3,300,311	795,391	7.240
	Sands Capital Private Growth F Global Innovation Fund C-1		Arlington	VA	Sands Capital Private Growth F Global Innovation Fund C-1		06/29/2017		10,803,823	14,658,646	14,658,646	3,854,823						6,353,888	
	Sands Capital Private Growth F I BYJU		Arlington	VA	Sands Capital Private Growth F I BYJU		10/01/2020		5,000,000	5,000,000	5,000,000								
	Sands Capital Private Growth F Sands Capital Life Sciences		Arlington	VA	Sands Capital Private Growth F Sands Capital Life Sciences		06/30/2017		3,716,481	6,726,730	6,726,730	3,010,249						5,034,271	
	Sands Capital Private Growth U		Arlington	VA	Sands Capital Private Growth U		06/28/2017		500,000	500,000	500,000								9.890
	SILVER LAKE PARTNERS III		WILMINGTON	DE	SILVER LAKE PARTNERS III		08/30/2007	3	63,010	220,626	220,626	8,865					110,877	242,583	0.030
	SILVER LAKE PARTNERS L.P		WILMINGTON	DE	SILVER LAKE PARTNERS L.P		04/30/2019	3	257,502	364,136	364,136	76,208							
	SNOW PHIPPS II LP		NEW YORK	NY	SNOW PHIPPS II LP		08/11/2010		2,660,450	2,660,450	2,660,450	366,656		235,029				302,498	0.580
	SNOW PHIPPS III LP		NEW YORK	NY	SNOW PHIPPS III LP		01/19/2017		3,904,690	4,324,826	4,324,826	391,355						1,140,682	0.520
	SOLAMERE CAPITAL FUND Fund II A		BOSTON	MA	SOLAMERE CAPITAL FUND Fund II A		06/20/2014		7,137,264	10,870,095	10,870,095	3,964,805					1,176,609	2,874,915	5.420
	SOLAMERE CAPITAL FUND Fund III		BOSTON	MA	SOLAMERE CAPITAL FUND Fund III		11/20/2018		6,799,900	6,799,900	6,799,900	339,308					648,925	11,611,938	
	SOLAMERE CAPITAL FUND Fund III Co-Investment		BOSTON	MA	SOLAMERE CAPITAL FUND Fund III Co-Investment		04/29/2019		1,118,512	1,121,218	1,121,218	53,795					185,771	850,971	
	SOLAMERE CAPITAL FUND II A Co-Investment		BOSTON	MA	SOLAMERE CAPITAL FUND II A Co-Investment		11/03/2014		517,637	1,237,581	1,237,581	631,016					343,051	1,132,410	1.690
	Vestigo Ventures LP Vestigo Ventures Fund I		BOSTON	MA	Vestigo Ventures LP Vestigo Ventures Fund I		01/18/2018		3,775,352	4,288,000	4,288,000	601,842						991,527	
	Vestigo Ventures LP Vestigo Ventures Fund II LP		BOSTON	MA	Vestigo Ventures LP Vestigo Ventures Fund II LP		10/22/2020		500,000	495,200	495,200	(4,800)						4,500,000	
1999999. Joint Venture Interests - Common Stock - Unaffiliated									160,633,649	207,124,774	207,124,772	27,280,809	0	3,205,247	0	0	21,394,765	58,473,716	XXX
	FT. WASHINGTON PRIVATE EQUITY II LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY II LP		12/12/2008		5,175	0	0	2,246,237		2,270,720			1,969,185	26,665,576	99.500
	FT. WASHINGTON PRIVATE EQUITY III LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY III LP		12/23/1999		2,999,486	2,344,147	2,344,147	432,784		764,268				13,852,628	99.500
	FT. WASHINGTON PRIVATE EQUITY IV L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IV L.P.		12/08/2000		2,997,582	3,440,614	3,440,614	(130,145)						1,489,110	38.320
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP		11/29/2004	1	1,042,219	2,098,135	2,098,135	133,436						1,657,776	15.170
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP		07/14/2014	2	1,379,452	1,344,807	1,344,807	82,958		418,376				916,499	6.390
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP		07/14/2014	2	6,793,461	6,618,627	6,618,627	386,151		1,981,940				4,654,187	99.500
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV-B LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV-B LP		12/28/2020		450,000	450,000	450,000								99.500

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			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	FT. WASHINGTON PRIVATE EQUITY V L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.		05/15/2006	3	12,779,056	16,834,522	16,834,522	1,012,926						2,755,461	45.790
	FT. WASHINGTON PRIVATE EQUITY VI L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.		10/25/2007	3	12,439,833	14,518,392	14,518,392	1,488,146					207,764	6,464,926	35.470
	FT. WASHINGTON PRIVATE EQUITY VII L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.		07/23/2010	3	25,787,843	28,134,234	28,134,234	1,243,839					449,454	7,469,251	30.990
	FT. WASHINGTON PRIVATE EQUITY VIII L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.		11/25/2014	3	4,301,981	5,423,622	5,423,622	623,481					475,125	1,710,449	4.150
	FT. WASHINGTON PRIVATE EQUITY IX L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX L.P.		07/17/2017		2,918,625	3,456,132	3,456,132	417,888					158,375	2,058,875	9.180
	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.		12/17/2013	3	19,278,750	27,343,876	27,343,876	3,031,875					427,500	7,653,750	99.500
	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.		06/10/2016		58,464,301	72,968,176	72,968,176	9,197,363						33,244,404	99.500
	FT. WASHINGTON PRIVATE EQUITY X-B L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X-B L.P.		11/23/2018		23,000,000	24,469,585	24,469,585	2,107,344						77,000,000	99.500
	TRI-STATE GROWTH CAPITAL FND 1		CINCINNATI	OH	TRI-STATE GROWTH CAPITAL FND 1		12/18/2006	1	266,078	220,636	220,636	43,357		68,357			196,005		12.500
	TRI-STATE FUND II GROWTH CAPITAL FUND II LP		CINCINNATI	OH	TRI-STATE FUND II GROWTH CAPITAL FUND II LP		11/30/2001	1	1,249,548	1,022,220	1,022,220	(110,091)					700,000		29.840
	WSL PARTNERS L.P.		CINCINNATI	OH	WSL PARTNERS L.P.		11/14/2003		718,993	734,193	734,193	(20,765)					6,859,946		95.320
2099999. Joint Venture Interests - Common Stock - Affiliated									176,872,383	211,421,918	211,421,918	22,186,784	0	5,503,661	0	0	3,687,403	195,348,843	XXX
000000-00-0	CINCINNATI EQUITY FUND, LLC		CINCINNATI	OH	CINCINNATI EQUITY FUND LTD		04/24/1997		1,218,658	1,261,353	1,263,638	9,457					2,998		2.730
	2.73% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	309 HOLDINGS, LLC		CINCINNATI	OH	CITY CLUB		08/02/2016		178,569	178,569	178,569	0		475,826			1,671,220	540,396	1.000
	1.00% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	PRETIUM SFR FUND II LP		NEW YORK	NY	PRETIUM PARTNERS LLC		06/30/2017		21,943,973	22,562,468	22,562,468	565,709					3,668,202	1,099,389	2.000
	2.00% PARTNERSHIP INTEREST																		
	LIMITED PARTNERSHIP																		
000000-00-0	CABOT INDUSTRIAL VALUE FUND V, LP		BOSTON	MA	CABOT PROPERTIES		08/22/2017		24,193,500	26,737,002	26,737,002	1,404,568					346,859	806,500	3.230
	3.23% PARTNERSHIP INTEREST																		
	LIMITED PARTNERSHIP																		
000000-00-0	CINCINNATI EQUITY FUND II, LLC		CINCINNATI	OH	3CDC		10/14/2018		1,120,000	1,147,286	1,147,286	9,777					4,132		2.000
	2.00% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
2199999. Joint Venture Interests - Real Estate - Unaffiliated									48,654,700	51,886,678	51,888,963	1,989,511	0	475,826	0	0	5,693,411	2,446,285	XXX
000000-00-0	WS LOOKOUT JV, LLC		FT WRIGHT	KY	LOOKOUT CORPORATE CENTER		12/17/1981		0	0	0	(405,439)					414,587	0	50.000
	50.00% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	QUEEN CITY SQUARE, LLC		CINCINNATI	OH	INTERNAL TRANSFER		06/08/2004		0	120,960,096	0	2,492,850			15,798,952		0	0	99.750
	99.75% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	'CINCINNATI NEW MARKETS FUND, LLC		CINCINNATI	OH	CINCINNATI NEW MARKETS FUND LLC		01/21/2005		0	0	0	0					0	0	14.660
	14.66% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	'W&S REAL ESTATE HOLDINGS, LLC		CINCINNATI	OH	WSLIC		12/01/2006		809,073,658	880,939,430	888,622,847	(63,868,084)		0			55,287,189	81,907,262	100.000
	100.00% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	'SUNDANCE LAFRONTERA HOLDINGS,LLC'		ROUND ROCK	TX	SUNDANCE HOTEL LLC		06/25/2008		1,609,087	(5,992,962)	0	(223,965)		1,097,421	2,229,575		859,117		62.720
	62.72% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	'CHESTNUT HEALTHCARE PARTNERS, LP		CHATTANOOGA	TN	CHESTNUT HEALTHCARE GP, LLC		12/14/2018		10,000,000	10,909,168	10,909,168	240,561					492,764	0	21.350
	21.35% PARTNERSHIP INTEREST																		
	LIMITED PARTNERSHIP																		
2299999. Joint Venture Interests - Real Estate - Affiliated									820,682,745	1,006,815,732	899,532,015	(61,764,077)	0	1,097,421	18,028,527	0	56,194,540	82,766,379	XXX
	Gerber Life Agency		CINCINNATI	OH	Gerber Life Agency		07/07/2005		1,382,316	(47,003)	(47,003)	(1,693,663)							
	W & S Investment Holdings LLC		CINCINNATI	OH	W & S Investment Holdings LLC		12/01/2006		32,137,504	132,913,738	132,913,738	21,363,266					40,000,000		
2699999. Joint Venture Interests - Other - Affiliated									33,519,820	132,866,735	132,866,735	19,669,603	0	0	0	0	40,000,000	0	XXX

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30				GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30		01/01/2015		1,066,247	1,534,850	1,058,516		(1,513)				18,642		
401378-AB-0	GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19				GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19		01/01/2015		4,983,202	6,826,257	4,983,768		106				8,125		
64952G-AF-5	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15				NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15		01/01/2015		1,669,616	2,300,151	1,646,013		(4,518)				12,834		
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30				NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30		01/01/2015		11,205,239	16,036,584	11,178,815		(5,042)				168,585		
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16		01/01/2011		5,834,191	8,641,410	5,830,328		(8,164)				15,772		
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15				TIAA 4.9% Due 9/15/2044 MS15		09/15/2014		9,279,069	11,777,062	9,216,144		(11,984)				126,012		
2799999. Surplus Debentures, etc - Unaffiliated									34,037,564	47,116,314	33,913,584	0	(31,115)	0	0	0	349,971	0	XXX
000000-00-0	OTR HOUSING ASSOCIATES L.P.		CINCINNATI	OH	OTR HOUSING ASSOCIATES L.P.		11/27/1991		5,174,778	5,291,080	2,123,447	(379,173)						88,077	98.000
	98.00% PARTNERSHIP INTEREST																		
	LIMITED PARTNERSHIP																		
000000-00-0	'RANDOLPH TOWER AFFORD INV FUND LLC		CHICAGO	IL	VILLAGE GREEN		08/26/2011		629,390	1,170,351	629,390	(463,143)							99.990
	99.99% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
3899999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									5,804,168	6,461,431	2,752,837	(842,316)	0	0	0	0	0	88,077	XXX
4899999. Total - Unaffiliated									366,700,366	420,137,566	406,937,120	17,532,043	(31,115)	4,911,119	0	0	30,485,710	123,609,339	XXX
4999999. Total - Affiliated									1,367,751,083	1,706,381,327	1,595,389,016	11,687,834	0	6,601,082	18,028,527	0	149,881,943	278,203,299	XXX
5099999 - Totals									1,734,451,449	2,126,518,893	2,002,326,136	29,219,877	(31,115)	11,512,201	18,028,527	0	180,367,653	401,812,638	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 0 1G ..$ 0

2A ..$ 0 2B ..$ 0 2C ..$ 0

3A ..$ 0 3B ..$ 310,476,223 3C ..$ 0

4A ..$ 0 4B ..$ 10,177,902 4C ..$ 0

5A ..$ 0 5B ..$ 0 5C ..$ 0

6 ..$ 0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	11/18/2016			174,529		1.560
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							0	174,529	0	XXX
34918@-10-8	FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC	CINCINNATI	OH	FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC	09/27/2007		18,000,000	50,000,000		27.460
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							18,000,000	50,000,000	0	XXX
	ABRY ADVANCED SECURITIES FUND IV	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND IV	02/20/2019	2		9,441,509		0.000
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	1		1,944,397		1.760
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	1		3,942,500		4.610
	ABRY ADVANCED SECURITIES FUND II LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP	05/04/2011	2		37,269		0.630
	ABRY ADVANCED SECURITIES FUND III	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III	06/04/2014	2		9,819,414		0.990
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP	08/09/2010	3		4,128		0.530
	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP	12/28/2012			21,575		0.380
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017			1,557,312		0.390
	CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP	07/06/2012	2		27,386		0.740
	Hark Capital I FUND LP	NEW YORK	NY	Hark Capital I FUND LP	12/01/2014			129,011		21.330
	MCP PRIVATE CAPITAL FUND II	CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II	09/30/2014			59,315		2.290
	PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.	09/16/2013			1,666,668		1.240
	Summit Partners II LP	CAYMAN ISLANDS	CYM	Summit Partners II LP	11/25/2014			598,634		3.570
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							0	29,249,117	0	XXX
	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013			435,358		17.340
	Astor Place Holdings FUND I	NEW YORK	NY	Astor Place Holdings FUND I	06/26/2007	2		601,441		0.000
	BRIDGE GROWTH PARTNERS LP	CHICAGO	IL	BRIDGE GROWTH PARTNERS LP	07/14/2014			345,566		3.230
	CARLYLE/RIVERSTONE III L.P.	WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.	04/03/2006	3		789		0.650
	CINTRIFUSE Syndicate Fund I LLC	CINCINNATI	OH	CINTRIFUSE Syndicate Fund I LLC	12/31/2012	1		107,798		8.760
	Cintrifuse Syndicate Fund II Syndicate Fund II LLC	CINCINNATI	OH	Cintrifuse Syndicate Fund II Syndicate Fund II LLC	09/18/2017			713,508		14.600
	Core Innovation Capital III LP	LOS ANGELES	CA	Core Innovation Capital III LP	07/29/2019			717,277		0.000
	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP	06/29/2007			53,120		1.000
	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011			35,362		0.970
	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP	CAYMAN ISLANDS	CYM	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP	01/26/2012			27,236		6.720
	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX	01/18/2013	1		28,760		0.050
	Further Global Capital Further Global Capital	NEW YORK	NY	Further Global Capital Further Global Capital	07/18/2017			4,652,126		0.000
	HITECVISION VI	GUERNSEY	CYM	HITECVISION VI	12/16/2011			480,740		0.650
	KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES	10/05/2006	3		5,053		0.090
	Portag3 L.P.	TORONTO	CAN	Portag3 L.P.	09/23/2019			854,999		0.000
	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	1		163,700		0.370
	Sands Capital Private Growth F	Arlington	VA	Sands Capital Private Growth F	06/28/2017			960,081		7.240
	Sands Capital Private Growth F Global Innovation Fund C-1	Arlington	VA	Sands Capital Private Growth F Global Innovation Fund C-1	06/29/2017			6,883,122		0.000
	Sands Capital Private Growth F I BYJU	Arlington	VA	Sands Capital Private Growth F I BYJU	10/01/2020		5,000,000			0.000
	Sands Capital Private Growth F Sands Capital Life Sciences	Arlington	VA	Sands Capital Private Growth F Sands Capital Life Sciences	06/30/2017			6,680,872		0.000
	Sands Capital Private Growth U	Arlington	VA	Sands Capital Private Growth U	06/28/2017					9.890
	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III	08/30/2007	3		42,647		0.030
	SILVER LAKE PARTNERS L.P	WILMINGTON	DE	SILVER LAKE PARTNERS L.P	04/30/2019	3		1,092		0.000
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP	08/11/2010			164,585		0.580
	SNOW PHIPPS III LP	NEW YORK	NY	SNOW PHIPPS III LP	01/19/2017			906,981		0.520
	SOLAMERE CAPITAL FUND Fund II A	BOSTON	MA	SOLAMERE CAPITAL FUND Fund II A	06/20/2014			306,411		5.420
	SOLAMERE CAPITAL FUND Fund III	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III	11/20/2018			4,453,201		0.000
	SOLAMERE CAPITAL FUND Fund III Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III Co-Investment	04/29/2019			674,373		0.000
	SOLAMERE CAPITAL FUND II A Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND II A Co-Investment	11/03/2014			6,972		1.690
	Vestigo Ventures LP Vestigo Ventures Fund I	BOSTON	MA	Vestigo Ventures LP Vestigo Ventures Fund I	01/18/2018			750,000		0.000
	Vestigo Ventures LP Vestigo Ventures Fund II LP	BOSTON	MA	Vestigo Ventures LP Vestigo Ventures Fund II LP	10/22/2020		500,000			0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated							5,500,000	31,053,170	0	XXX
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV-B LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV-B LP	12/28/2020		450,000			99.500
	FT. WASHINGTON PRIVATE EQUITY IX L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX L.P.	07/17/2017			972,875		9.180
	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.	06/10/2016			13,756,306		99.500
	FT. WASHINGTON PRIVATE EQUITY X-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X-B L.P.	11/23/2018			5,000,000		99.500
	WSL PARTNERS L.P.	CINCINNATI	OH	WSL PARTNERS L.P.	11/14/2003			37,732		95.320
2099999. Joint Venture Interests - Common Stock - Affiliated							450,000	19,766,913	0	XXX
000000-00-0	'CABOT INDUSTRIAL VALUE FUND V, LP	Boston	MA	Cabot Properties	08/22/2017			3,225,500		3.230
	3.23% PARTNERSHIP INTEREST									
	LIMITED PARTNERSHIP									
000000-00-0	309 HOLDINGS, LLC	CINCINNATI	OH	CITY CLUB	08/02/2016			654,395		1.000
	1.00% PARTNERSHIP INTEREST									
	LIMITED LIABILITY COMPANY									

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
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	3,879,895	0	XXX
000000-00-0	'W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	WSLIC	12/01/2006		37,905,084	92,801,729		100.000
	100.00% MEMBERSHIP INTEREST									
	LIMITED LIABILITY COMPANY									
000000-00-0	'CHESTNUT HEALTHCARE PARTNERS, LP	CHATTANOOGA	TN	CHESTNUT HEALTHCARE GP,LLC	12/14/2018		0	3,084,275		21.350
	21.35% PARTNERSHIP INTEREST									
	LIMITED PARTNERSHIP									
2299999. Joint Venture Interests - Real Estate - Affiliated							37,905,084	95,886,004	0	XXX
4899999. Total - Unaffiliated							5,500,000	64,356,711	0	XXX
4999999. Total - Affiliated							56,355,084	165,652,917	0	XXX
5099999 - Totals							61,855,084	230,009,628	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	11/18/2016	01/17/2020	1,152,999					0		1,152,999	1,152,999			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							1,152,999	0	0	0	0	0	0	1,152,999	1,152,999	0	0	0	0
34918#-10-8	FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC	CINCINNATI	OH	FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC	09/27/2007	12/16/2020	68,000,000					0		68,000,000	68,000,000			0	50,000,000
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							68,000,000	0	0	0	0	0	0	68,000,000	68,000,000	0	0	0	50,000,000
	ABRY ADVANCED SECURITIES FUND IV	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND IV	02/20/2019	04/30/2020	2,578,819					0		2,578,819	2,578,819			0	67,467
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	03/11/2020	400,753					0		400,753	400,753			0	260,675
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	01/24/2020	462,113					0		462,113	462,113			0	389,936
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/09/2020	1,191,113					0		1,191,113	1,191,113			0	1,013,522
	ABRY ADVANCED SECURITIES FUND II LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP	05/04/2011	12/22/2020	358,066					0		358,066	358,066			0	
	ABRY ADVANCED SECURITIES FUND III	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III	06/04/2014	02/18/2020	700,665					0		700,665	700,665			0	797
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP	08/09/2010	09/25/2020	8,758					0		8,758	8,758			0	
	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP	12/28/2012	03/28/2020	1,180,551					0		1,180,551	1,180,551			0	
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	03/04/2020	1,480,148					0		1,480,148	1,480,148			0	199,140
	CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP	07/06/2012	08/11/2020	11,514					0		11,514	11,514			0	
	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	08/30/2013	01/10/2020	1,341,581					0		1,341,581	1,341,581			0	160,870
	ENERGY FUND XV	LOS ANGELES	CA	ENERGY FUND XV	12/10/2010	01/21/2020	1,075,259					0		1,075,259	1,075,259			0	
	ExlWorks Capital Fund Fund II	CHICAGO	IL	ExlWorks Capital Fund Fund II	07/13/2018	12/31/2020						0						0	31,759
	GARRISON OPPORTUNITIES FUND II A LLC	SAN FRANCISCO	CA	GARRISON OPPORTUNITIES FUND II A LLC	03/08/2011	01/08/2020	231,194					0		231,194	231,194			0	
	GARRISON OPPORTUNITIES FUND II B LLC	NEW YORK	NY	GARRISON OPPORTUNITIES FUND II B LLC	04/19/2011	01/08/2020	143,565					0		143,565	143,565			0	
	H.I.G. BAYSIDE II (3) LP	MIAMI	FL	H.I.G. BAYSIDE II (3) LP	06/17/2008	02/28/2020	509,518					0		509,518	509,518			0	518,225
	Hark Capital I FUND LP	NEW YORK	NY	Hark Capital I FUND LP	12/01/2014	03/24/2020	4,504,553					0		4,504,553	4,504,553			0	217,910
	MCP PRIVATE CAPITAL FUND II	CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II	09/30/2014	08/07/2020	1,462,804					0		1,462,804	1,462,804			0	
	PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.	09/16/2013	02/18/2020	2,698,059					0		2,698,059	2,698,059			0	
	ROYALTY OPPORTUNITIES	LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES	08/30/2011	03/28/2020	730,382					0		730,382	730,382			0	
	Summit Partners II LP	CAYMAN ISLANDS	CYM	Summit Partners II LP	11/25/2014	01/23/2020	2,803,220					0		2,803,220	2,803,220			0	
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	03/04/2020	1,547,825					0		1,547,825	1,547,825			0	187,263
	WATERFALL EDEN FUND LP	New York	NY	WATERFALL EDEN FUND LP	11/01/2017	07/15/2020	510,583					0		510,583	510,583			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							25,931,043	0	0	0	0	0	0	25,931,043	25,931,043	0	0	0	3,047,564
	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013	01/17/2020	1,038,876					0		1,038,876	1,038,876			0	1,163,958
	Astor Place Holdings FUND I	NEW YORK	NY	Astor Place Holdings FUND I	06/26/2007	10/01/2020	12,386					0		12,386	12,386			0	
	AUDAX III PRIVATE EQUITY FUND	WILMINGTON	DE	AUDAX III PRIVATE EQUITY FUND	11/14/2007	01/03/2020	139,393					0		139,393	139,393			0	
	BRIDGE GROWTH PARTNERS LP	CHICAGO	IL	BRIDGE GROWTH PARTNERS LP	07/14/2014	11/04/2020	1,063,923					0		1,063,923	1,063,923			0	
	CARLYLE/RIVERSTONE III L.P.	WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.	04/03/2006	12/15/2020	578					0		578	578			0	
	CINTRIFUSE Syndicate Fund I LLC	CINCINNATI	OH	CINTRIFUSE Syndicate Fund I LLC	12/31/2012	12/31/2020						0						0	258,099
	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP	06/29/2007	04/15/2020	56,721					0		56,721	56,721			0	
	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011	03/20/2020	5,630,322					0		5,630,322	5,630,322			0	5,910,966
	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP	CAYMAN ISLANDS	CYM	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP	01/26/2012	11/17/2020	430,206					0		430,206	430,206			0	
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	04/12/2007	04/29/2020	683,902					0		683,902	683,902			0	501,203
	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	07/12/2007	04/17/2020	168,175					0		168,175	168,175			0	168,175
	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX	01/18/2013	01/06/2020	69,623					0		69,623	69,623			0	
	EUROPEAN STRATEGIC PARTNERS I LP	LONDON	GBR	EUROPEAN STRATEGIC PARTNERS I LP	05/04/2000	02/01/2020	25,152					0		25,152	25,152			0	
	FTV Capital IV	SAN FRANCISCO	CA	FTV Capital IV	12/27/2013	08/12/2020	4,477,439					0		4,477,439	4,477,439			0	5,982,832
	Further Global Capital Further Global Capital	NEW YORK	NY	Further Global Capital Further Global Capital	07/18/2017	12/01/2020	115,730					0		115,730	115,730			0	46,205
	KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES	10/05/2006	02/01/2020	1,263,904					0		1,263,904	1,263,904			0	569,440
	OAK INVESTMENT PARTNERS L.P.	WILMINGTON	DE	OAK INVESTMENT PARTNERS L.P.	09/23/2004	12/09/2020	45,832					0		45,832	45,832			0	
	Portag3 L.P.	TORONTO	CAN	Portag3 L.P.	09/23/2019	12/31/2020						0						0	13,988
	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	07/09/2020	3,135,686					0		3,135,686	3,135,686			0	1,014,356
	PROVIDENCE EQUITY PRTNS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.	03/16/2007	08/21/2020	258,228					0		258,228	258,228			0	
	Sands Capital Private Growth F	Arlington	VA	Sands Capital Private Growth F	06/28/2017	06/09/2020	3,207,869					0		3,207,869	3,207,869			0	3,300,311

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
	Sands Capital Private Growth F Sands Capital Life Sciences	Arlington	VA	Sands Capital Private Growth F Sands Capital Life Sciences	06/30/2017	12/03/2020	3,764,643					0		3,764,643	3,764,643			0	
	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III	08/30/2007	01/02/2020	317,851					0		317,851	317,851			0	110,877
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP	08/11/2010	02/25/2020	1,149,080					0		1,149,080	1,149,080			0	
	SOLAMERE CAPITAL FUND Fund II A	BOSTON	MA	SOLAMERE CAPITAL FUND Fund II A	06/20/2014	03/31/2020	3,311,342					0		3,311,342	3,311,342			0	1,176,609
	SOLAMERE CAPITAL FUND Fund III	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III	11/20/2018	09/29/2020	868,847					0		868,847	868,847			0	648,925
	SOLAMERE CAPITAL FUND Fund III Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III Co-Investment	04/29/2019	09/04/2020	12,243					0		12,243	12,243			0	185,771
	SOLAMERE CAPITAL FUND II A Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND II A Co-Investment	11/03/2014	03/31/2020	738,110					0		738,110	738,110			0	343,051
1999999. Joint Venture Interests - Common Stock - Unaffiliated							31,986,061	0	0	0	0	0	0	31,986,061	31,986,061	0	0	0	21,394,765
	FT. WASHINGTON PRIVATE EQUITY II LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY II LP	12/12/2008	12/31/2020						0						0	1,969,185
	FT. WASHINGTON PRIVATE EQUITY III LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY III LP	12/23/1999	12/16/2020	627,750					0		627,750	627,750			0	
	FT. WASHINGTON PRIVATE EQUITY IV L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IV L.P.	12/08/2000	05/08/2020	525,000					0		525,000	525,000			0	
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	11/29/2004	05/22/2020	666,520					0		666,520	666,520			0	
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	07/14/2014	03/31/2020	282,000					0		282,000	282,000			0	
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP	07/14/2014	03/31/2020	1,318,000					0		1,318,000	1,318,000			0	
	FT. WASHINGTON PRIVATE EQUITY V L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.	05/15/2006	06/30/2020	1,687,500					0		1,687,500	1,687,500			0	
	FT. WASHINGTON PRIVATE EQUITY VI L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.	10/25/2007	03/20/2020	5,310,000					0		5,310,000	5,310,000			0	207,764
	FT. WASHINGTON PRIVATE EQUITY VII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.	07/23/2010	10/27/2020	5,823,486					0		5,823,486	5,823,486			0	449,454
	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	11/25/2014	12/30/2020	190,050					0		190,050	190,050			0	475,125
	FT. WASHINGTON PRIVATE EQUITY IX L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX L.P.	07/17/2017	02/27/2020	158,375					0		158,375	158,375			0	158,375
	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	12/17/2013	11/18/2020	1,567,500					0		1,567,500	1,567,500			0	427,500
	TRI-STATE GROWTH CAPITAL FND 1	CINCINNATI	OH	TRI-STATE GROWTH CAPITAL FND 1	12/18/2006	03/17/2020	150,000					0		150,000	150,000			0	
	TRI-STATE FUND II GROWTH CAPITAL FUND II LP	CINCINNATI	OH	TRI-STATE FUND II GROWTH CAPITAL FUND II LP	11/30/2001	04/21/2020	227,498					0		227,498	227,498			0	
2099999. Joint Venture Interests - Common Stock - Affiliated							18,533,679	0	0	0	0	0	0	18,533,679	18,533,679	0	0	0	3,687,403
000000-00-0	PRETIUM SFR FUND II LP	NEW YORK	NY	Cash Return Distribution	06/30/2017	10/26/2020	22,231,749					0		234,990	234,990			0	
	2.00% PARTNERSHIP INTEREST											0						0	
	LIMITED PARTNERSHIP											0						0	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							22,231,749	0	0	0	0	0	0	234,990	234,990	0	0	0	0
000000-00-0	QUEEN CITY SQUARE, LLC	CINCINNATI	OH	Cash Return Distribution	06/08/2004	12/16/2020	(15,328,303)					0		2,963,499	2,963,499			0	
	99.75% MEMBERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
000000-00-0	'W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	Cash Return Distribution	12/01/2006	12/15/2020	897,605,678					0		75,821,559	75,821,559			0	
	100.00% MEMBERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
2299999. Joint Venture Interests - Real Estate - Affiliated							882,277,375	0	0	0	0	0	0	78,785,058	78,785,058	0	0	0	0
	W & S Investment Holdings LLC	CINCINNATI	OH	W & S Investment Holdings LLC	12/01/2006	12/31/2020	40,000,000					0		40,000,000	40,000,000			0	40,000,000
2699999. Joint Venture Interests - Other - Affiliated							40,000,000	0	0	0	0	0	0	40,000,000	40,000,000	0	0	0	40,000,000
4899999. Total - Unaffiliated							81,301,851	0	0	0	0	0	0	59,305,092	59,305,092	0	0	0	24,442,329
4999999. Total - Affiliated							1,008,811,054	0	0	0	0	0	0	205,318,737	205,318,737	0	0	0	93,687,403
5099999 - Totals							1,090,112,905	0	0	0	0	0	0	264,623,829	264,623,829	0	0	0	118,129,732

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
690353-U8-8	OPIC				1.A	1,468,332	100.0000	1,468,332	1,468,332	1,468,332	0	0	0	0	0.110	0.757	FMAN	203	14,192	06/06/2017	02/15/2028
690353-YE-1	OPIC AGENCY				1.A	4,347,593	100.0000	4,347,593	4,347,593	4,347,593	0	0	0	0	0.080	0.368	MJSD	178	35,005	07/10/2018	06/15/2034
912810-FH-6	U S TREASURY TII				1.A	1,015,547	227.7080	1,138,538	500,000	977,611	9,506	(19,511)	0	0	3.875	0.903	AO	6,564	30,512	11/01/2013	04/15/2029
912810-FM-5	U S TREASURY				1.A	3,251,250	148.8750	4,466,250	3,000,000	3,126,317	0	(10,006)	0	0	6.250	5.664	MN	24,344	187,500	08/24/2000	05/15/2030
912810-FR-4	U S TREASURY				1.A	737,604	161.1870	805,936	500,000	738,011	7,578	(10,532)	0	0	2.375	0.626	JJ	7,570	16,180	11/01/2013	01/15/2025
912810-QF-8	U S TREASURY				1.A	210,748	186.4030	279,604	150,000	222,258	2,440	(1,819)	0	0	2.125	0.823	FA	1,450	3,793	04/15/2016	02/15/2040
912828-3W-8	U S TREASURY	SD			1.A	5,021,114	114.6250	5,731,250	5,000,000	5,017,126	0	(2,164)	0	0	2.750	2.697	FA	51,936	137,500	02/28/2019	02/15/2028
912828-N7-1	U S TREASURY				1.A	577,499	122.3050	672,679	550,000	609,555	7,061	(1,260)	0	0	0.625	0.398	JJ	1,740	3,716	08/23/2017	01/15/2026
912828-Q6-0	U S TREASURY				1.A	467,750	110.2810	496,265	450,000	493,567	5,840	2,766	0	0	0.125	0.711	AO	132	614	06/26/2018	04/15/2021
912828-QV-5	U S TREASURY				1.A	809,277	116.8330	876,246	750,000	867,116	9,723	(4,113)	0	0	0.625	0.095	JJ	2,496	5,342	09/30/2013	07/15/2021
912828-UH-1	U S TREASURY				1.A	737,304	116.9940	877,452	750,000	838,734	10,048	2,493	0	0	0.125	0.457	JJ	488	1,041	11/01/2013	01/15/2023
912828-VM-9	U S TREASURY TII				1.A	498,750	118.5690	592,844	500,000	558,529	6,557	323	0	0	0.375	0.440	JJ	969	2,069	09/30/2013	07/15/2023
912828-WU-0	U S TREASURY				1.A	826,449	117.2370	967,204	825,000	897,174	10,582	1,540	0	0	0.125	0.311	JJ	521	1,113	11/21/2016	07/15/2024
912828-XL-9	U S TREASURY				1.A	720,483	120.5860	844,104	700,000	765,564	8,971	624	0	0	0.375	0.463	JJ	1,332	2,843	02/13/2018	07/15/2025
91282C-AJ-0	US TREASURY N/B	SD			1.A FE	334,310	99.6560	333,848	335,000	334,346	0	36	0	0	0.250	0.292	FA	280	0	10/07/2020	08/31/2025
91282C-AM-3	US TREASURY N/B	SD			1.A FE	450,027	99.6020	450,398	452,200	450,128	0	101	0	0	0.250	0.347	MS	289	0	10/07/2020	09/30/2025
91282C-AM-3	US TREASURY N/B				1.A FE	796	99.6020	797	800	796	0	0	0	0	0.250	0.347	MS	1	0	10/07/2020	09/30/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						21,474,833	XXX	24,349,340	20,278,925	21,712,757	78,306	(41,522)	0	0	XXX	XXX	XXX	100,493	441,420	XXX	XXX
36202K-UV-5	G2 G2 8696			4	1.A	4,681	101.3990	4,614	4,550	4,393	0	21	0	0	2.250	3.852	MON	9	144	06/13/2003	09/20/2025
36203C-ZE-5	GNMA GN 345541			4	1.A	1,797	102.2090	2,049	2,005	1,931	0	17	0	0	6.500	9.354	MON	11	130	11/14/1994	02/15/2024
36203D-J4-3	GNMA GN 345983			4	1.A	1,317	102.8680	1,512	1,470	1,418	0	22	0	0	6.500	9.358	MON	8	95	11/14/1994	12/15/2023
36203D-JE-1	GNMA GN 345961			4	1.A	3,350	105.3730	3,938	3,738	3,609	0	52	0	0	6.500	9.358	MON	20	243	11/14/1994	11/15/2023
36203D-JL-5	GNMA GN 345967			4	1.A	625	100.8820	738	731	695	0	15	0	0	6.500	10.703	MON	4	47	12/13/1994	11/15/2023
36203D-MZ-0	GNMA GN 346076			4	1.A	877	101.4600	1,041	1,026	973	0	13	0	0	6.500	10.699	MON	6	67	12/13/1994	01/15/2024
36203K-7M-0	GNMA GN 352000			4	1.A	4,413	105.4440	5,192	4,924	4,751	0	44	0	0	6.500	9.355	MON	27	320	11/14/1994	12/15/2023
36203K-KX-1	GNMA GN 351410			4	1.A	1,361	105.4710	1,660	1,574	1,499	0	29	0	0	6.500	10.356	MON	9	102	12/13/1994	01/15/2024
36203L-4H-2	GNMA GN 352824			4	1.A	12,101	104.3760	14,666	14,051	13,328	0	164	0	0	6.500	10.464	MON	76	913	12/13/1994	04/15/2024
36203L-S5-2	GNMA GN 352540			4	1.A	31,968	104.4900	38,547	36,890	35,171	0	425	0	0	6.500	10.295	MON	200	2,398	01/12/1995	01/15/2024
36203M-JM-3	GNMA GN 353168			4	1.A	501	101.1050	565	559	539	0	5	0	0	6.500	9.357	MON	3	36	11/14/1994	12/15/2023
36203N-6L-7	GNMA GN 354675			4	1.A	1,057	104.5250	1,233	1,179	1,140	0	11	0	0	6.500	9.361	MON	6	77	11/14/1994	10/15/2023
36203P-AP-8	GNMA 30 YR GN 354714			4	1.A	1,203	105.5540	1,417	1,343	1,296	0	12	0	0	6.500	9.358	MON	7	87	11/14/1994	12/15/2023
36203R-5K-1	GNMA 30 YR GN 357350			4	1.A	1,217	105.2230	1,429	1,358	1,311	0	12	0	0	6.500	9.360	MON	7	88	11/14/1994	11/15/2023
36203U-Z7-0	GNMA 30 YR GN 359966			4	1.A	3,818	101.5570	4,484	4,415	4,210	0	52	0	0	6.500	10.358	MON	24	287	12/13/1994	12/15/2023
36203W-NW-4	GNMA 30 YR GN 361405			4	1.A	2,255	104.1410	2,620	2,516	2,424	0	22	0	0	6.500	9.354	MON	14	164	11/14/1994	02/15/2024
36203Y-2F-0	GNMA 30 YR GN 363574			4	1.A	324	100.5010	363	362	349	0	3	0	0	6.500	9.355	MON	2	24	11/14/1994	12/15/2023
36204C-6Z-9	GNMA 30 YR GN 366388			4	1.A	428	100.1930	478	477	460	0	4	0	0	6.500	9.335	MON	3	31	11/14/1994	12/15/2023
36204C-7L-9	GNMA 30 YR GN 366399			4	1.A	2,217	104.3390	2,581	2,473	2,385	0	22	0	0	6.500	9.357	MON	13	161	11/14/1994	01/15/2024
36204G-Y3-0	GNMA 30 YR GN 369830			4	1.A	616	104.5410	754	721	685	0	9	0	0	6.500	10.701	MON	4	47	12/13/1994	12/15/2023
36204J-B2-1	GNMA GN 370957			4	1.A	3,457	104.0540	4,013	3,857	3,722	0	34	0	0	6.500	9.355	MON	21	251	11/14/1994	12/15/2023
36204J-KH-8	GNMA GN 371196			4	1.A	9,617	103.1130	11,063	10,729	10,353	0	95	0	0	6.500	9.357	MON	58	697	11/14/1994	12/15/2023
36204J-KN-5	GNMA GN 371201			4	1.A	5,597	103.9890	6,494	6,245	6,026	0	56	0	0	6.500	9.357	MON	34	406	11/14/1994	12/15/2023
36204J-L2-0	GNMA GN 371245			4	1.A	11,253	102.6010	13,324	12,986	12,381	0	150	0	0	6.500	10.295	MON	70	844	01/12/1995	01/15/2024
36204J-L7-9	GNMA GN 371250			4	1.A	5,796	102.7100	6,884	6,703	6,386	0	122	0	0	6.500	10.356	MON	36	436	12/13/1994	01/15/2024
36204K-5W-9	GNMA GN 372661			4	1.A	10,148	101.2000	11,851	11,711	11,165	0	210	0	0	6.500	10.295	MON	63	761	01/12/1995	01/15/2024
36204K-DN-0	GNMA GN 371909			4	1.A	8,402	103.7890	10,085	9,717	9,248	0	112	0	0	6.500	10.355	MON	53	632	12/13/1994	02/15/2024
36204K-EA-7	GNMA GN 371929			4	1.A	2,574	103.8200	2,982	2,872	2,765	0	25	0	0	6.500	9.355	MON	16	187	11/14/1994	03/15/2024
36204N-FK-8	GNMA 30 YR GN 374670			4	1.A	17,128	104.4520	20,645	19,765	18,826	0	225	0	0	6.500	10.293	MON	107	1,285	01/12/1995	02/15/2024
36204N-ND-5	GNMA 30 YR GN 374888			4	1.A	5,955	101.7040	7,005	6,887	6,561	0	81	0	0	6.500	10.356	MON	37	448	12/13/1994	01/15/2024
36204N-R9-0	GNMA 30 YR GN 375012			4	1.A	5,917	101.4230	6,925	6,828	6,510	0	123	0	0	6.500	10.295	MON	37	444	01/12/1995	01/15/2024
36204P-QA-3	GNMA 30 YR GN 375849			4	1.A	2,390	103.3020	2,752	2,664	2,569	0	23	0	0	6.500	9.333	MON	14	173	11/14/1994	01/15/2024
36204Q-CC-2	GNMA 30 YR GN 376367			4	1.A	3,364	105.5310	3,960	3,753	3,619	0	33	0	0	6.500	9.353	MON	20	244	11/14/1994	01/15/2024
36204Q-EA-4	GNMA 30 YR GN 376429			4	1.A	4,432	104.1950	5,405	5,188	4,912	0	108	0	0	6.500	10.696	MON	28	337	12/13/1994	03/15/2024
36204R-YP-7	GNMA 30 YR GN 377918			4	1.A	1,148	100.8180	1,339	1,328	1,265	0	16	0	0	6.500	10.356	MON	7	86	12/13/1994	01/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) 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
36204R-YQ-5	GNMA 30 YR GN 377919			4	1.A	4,799	100.2520	5,586	5,572	5,301	0	67	0	0	6.500	10.470	MON	30	362	12/13/1994	01/15/2024
36204Y-C3-5	GNMA 30 YR GN 383590			4	1.A	2,517	100.1450	2,927	2,923	2,772	0	54	0	0	6.500	10.465	MON	16	190	12/13/1994	04/15/2024
36205B-E5-7	GNMA 30 YR GN 385456			4	1.A	1,161	100.0600	1,341	1,340	1,275	0	25	0	0	6.500	10.291	MON	7	87	01/12/1995	03/15/2024
36205B-EE-8	GNMA 30 YR GN 385433			4	1.A	3,868	101.3940	4,536	4,473	4,257	0	52	0	0	6.500	10.355	MON	24	291	12/13/1994	02/15/2024
36205B-EF-5	GNMA 30 YR GN 385434			4	1.A	1,673	100.2500	1,940	1,935	1,841	0	38	0	0	6.500	10.355	MON	10	126	12/13/1994	02/15/2024
36205B-LD-2	GNMA 30 YR GN 385624			4	1.A	2,955	105.7020	3,250	3,074	3,024	0	6	0	0	7.500	8.667	MON	19	231	07/12/1994	05/15/2024
36205D-C7-1	GNMA 30 YR GN 387194			4	1.A	7,250	101.1170	8,478	8,385	7,980	0	152	0	0	6.500	10.355	MON	45	545	12/13/1994	02/15/2024
36205J-QF-5	GNMA 30 YR GN 392054			4	1.A	4,867	103.4700	5,894	5,697	5,388	0	111	0	0	6.500	10.694	MON	31	370	12/13/1994	04/15/2024
36207N-D4-3	GNMA GN 436723			4	1.A	59,992	107.4980	62,152	57,817	58,927	0	(188)	0	0	7.500	6.487	MON	361	4,336	08/01/2001	11/15/2026
36210E-7C-7	GNMA 30 YR GN 490591			4	1.A	41,486	109.8550	44,527	40,532	41,043	0	(136)	0	0	7.000	6.496	MON	236	2,837	08/01/2001	09/15/2028
36224R-KG-8	GNMA 30 YR GN 336095			4	1.A	5,882	103.4080	6,786	6,562	6,337	0	61	0	0	6.500	9.357	MON	36	426	11/14/1994	11/15/2023
36225C-EV-4	GNMA ARM G2 80147			4	1.A	6,834	102.2970	6,791	6,639	6,411	0	23	0	0	3.125	4.580	MON	17	213	06/13/2003	12/20/2027
38373R-6H-7	GNMA - CMO 2001-60 ZL			4	1.A	297,695	116.8590	352,462	301,613	299,277	0	69	0	0	6.500	6.753	MON	1,634	19,605	07/26/2002	12/20/2031
38373S-RX-7	GNMA - CMO 2003-21 PG			4	1.A	1,416,637	115.0760	1,630,213	1,416,637	1,416,637	0	0	0	0	5.500	5.535	MON	6,493	77,915	04/04/2003	03/20/2033
38375B-JW-3	GNR 2011-H02 BA			4	1.A	255,593	102.7090	254,539	247,826	252,654	0	2,125	0	0	4.450	4.331	MON	919	10,828	12/01/2020	02/20/2061
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,286,513	XXX	2,596,030	2,308,620	2,301,999	0	4,826	0	0	XXX	XXX	XXX	10,932	131,054	XXX	XXX
38373V-N8-9	GNMA - CMO 2002-81 Z			4	1.A	444,455	105.4020	473,419	449,156	447,378	0	349	0	0	6.112	6.351	MON	2,288	27,452	11/29/2002	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z			4	1.A	1,081,615	104.7340	1,173,859	1,120,796	1,190,752	0	87,986	0	0	5.693	3.907	MON	5,317	63,407	02/04/2003	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z			4	1.A	195,700	105.7510	215,511	203,790	203,839	0	(23)	0	0	6.298	6.289	MON	1,070	12,833	01/08/2003	11/16/2042
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						1,721,770	XXX	1,862,789	1,773,742	1,841,969	0	88,312	0	0	XXX	XXX	XXX	8,675	103,692	XXX	XXX
0599999. Total - U.S. Government Bonds						25,483,116	XXX	28,808,159	24,361,287	25,856,725	78,306	51,616	0	0	XXX	XXX	XXX	120,100	676,166	XXX	XXX
448814-EJ-8	HYDRO-QUEBEC		A		1.D FE	4,945,200	125.3290	5,013,170	4,000,000	4,295,549	0	(73,930)	0	0	8.050	5.701	JJ	155,633	322,000	04/30/2009	07/07/2024
748148-QR-7	PROV OF QUEBEC		A		1.D FE	23,071,183	150.9370	25,281,898	16,750,000	20,742,055	0	(373,027)	0	0	7.500	4.201	MS	369,896	1,256,250	02/14/2014	09/15/2029
455780-CE-4	REPUBLIC OF INDONESIA SOVEREIGN		D		2.B FE	4,958,300	119.4560	5,972,819	5,000,000	4,960,645	0	746	0	0	4.350	4.400	JJ	102,708	217,500	12/04/2017	01/11/2048
698299-BB-9	REPUBLIC OF PANAMA SOVEREIGN		D	1	2.B FE	1,770,000	126.7800	2,535,596	2,000,000	1,782,998	0	2,667	0	0	4.300	4.978	AO	14,811	86,000	07/29/2015	04/29/2053
698299-BD-5	REPUBLIC OF PANAMA		D	2	2.B FE	11,509,960	110.8340	12,313,625	11,110,000	11,339,151	0	(61,060)	0	0	4.000	3.367	MS	122,210	444,400	02/09/2018	09/22/2024
698299-BH-6	REPUBLIC OF PANAMA SOVEREIGN		D	1,2	2.B FE	8,961,210	128.5680	11,571,102	9,000,000	8,962,228	0	601	0	0	4.500	4.526	AO	84,375	405,000	04/09/2018	04/16/2050
760942-BA-9	REPUBLICA ORIENT URUGUAY SOVEREIGN		D		2.C FE	955,000	140.0910	1,400,910	1,000,000	958,006	0	614	0	0	5.100	5.390	JD	1,842	51,000	07/29/2015	06/18/2050
831594-AG-1	REPUBLIC OF SLOVENIA		D		1.F FE	1,964,940	114.5770	2,291,534	2,000,000	1,986,791	0	3,730	0	0	5.250	5.480	FA	38,792	105,000	02/10/2014	02/18/2024
857524-AC-6	REPUBLIC OF POLAND		D		1.G FE	1,965,000	110.7620	2,215,241	2,000,000	1,987,639	0	3,698	0	0	4.000	4.217	JJ	35,333	80,000	01/31/2014	01/22/2024
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						60,100,793	XXX	68,595,895	52,860,000	57,015,062	0	(495,961)	0	0	XXX	XXX	XXX	925,600	2,967,150	XXX	XXX
1099999. Total - All Other Government Bonds						60,100,793	XXX	68,595,895	52,860,000	57,015,062	0	(495,961)	0	0	XXX	XXX	XXX	925,600	2,967,150	XXX	XXX
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON			2	1.C FE	3,000,000	103.3720	3,101,160	3,000,000	3,000,000	0	0	0	0	2.767	2.767	JJ	41,505	83,010	08/02/2012	07/01/2024
732622-AH-8	PONTIAC MI WSTWTR TRMT FA			2	1.A FE	2,240,000	100.8600	2,259,264	2,240,000	2,240,000	0	0	0	0	2.700	2.700	JD	5,040	60,480	08/15/2012	06/01/2022
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						5,240,000	XXX	5,360,424	5,240,000	5,240,000	0	0	0	0	XXX	XXX	XXX	46,545	143,490	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						5,240,000	XXX	5,360,424	5,240,000	5,240,000	0	0	0	0	XXX	XXX	XXX	46,545	143,490	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
150105-AX-2	CEDAR CLIFF OHIO LOC SCH DIST				1.D FE	7,910,000	128.0090	10,125,512	7,910,000	7,910,000	0	0	0	0	6.040	6.040	JD	39,814	477,764	04/16/2010	12/01/2026
62630W-FH-5	TXBL MUNI FUNDING TRUST VARIOU GENERAL				1.F FE	960,000	100.0000	960,000	960,000	960,000	0	0	0	0	0.430	0.430	MON	114	0	12/22/2020	09/01/2030
915137-5R-0	UNIVERSITY OF TEXAS			1	1.A FE	1,856,440	137.6100	2,752,200	2,000,000	1,886,997	0	3,796	0	0	4.794	5.290	FA	36,221	95,880	11/09/2010	08/15/2046
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						10,726,440	XXX	13,837,712	10,870,000	10,756,997	0	3,796	0	0	XXX	XXX	XXX	76,149	573,644	XXX	XXX
3128MB-YE-1	FGLMC FG G13209			4	1.A	171,024	103.6730	170,525	164,483	166,655	0	(310)	0	0	5.000	3.581	MON	685	8,224	08/13/2009	07/01/2023
3128MT-PK-8	FGCI FG H01326			4	1.A	196,296	112.2930	221,552	197,298	196,376	0	22	0	0	5.500	5.658	MON	904	10,851	08/05/2005	08/01/2035
3128PP-M3-4	FGLMC FG J10378			4	1.A	155,742	103.6580	158,225	152,641	153,820	0	(148)	0	0	4.500	3.856	MON	572	6,869	08/05/2009	07/01/2024
3128PP-MJ-9	FGLMC J10361			4	1.A	63,261	104.1520	64,442	61,873	62,406	0	(111)	0	0	4.500	3.792	MON	232	2,784	07/29/2009	07/01/2024
3128PR-LS-6	FG FG J12137			4	1.A	228,120	104.9450	230,609	219,742	223,715	0	(82)	0	0	4.500	3.324	MON	824	9,888	04/29/2010	05/01/2025
31290K-CU-1	FHLMC FH 554583			4	1.A	1,044	100.0020	1,058	1,058	1,046	0	1	0	0	9.500	9.766	MON	4	101	01/30/1991	02/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31292G-C4-6	FHLMC FG C00091			4	1.A	861	100.3970	887	883	878	0	2	0	0	9.000	9.775	MON	7	79	12/09/1991	12/01/2021
3132G7-H3-2	FG FG U80250			4	1.A	1,682,429	109.8920	1,758,591	1,600,286	1,668,824	0	2,162	0	0	3.500	2.006	MON	4,668	56,010	05/30/2013	03/01/2033
313615-A3-0	FNMA FN 50426			4	1.A	76	100.0060	77	77	76	0	0	0	0	9.500	9.655	MON	1	7	04/08/1991	04/01/2021
313615-HN-9	FNMA FN 50637			4	1.A	3,403	105.2510	3,594	3,414	3,398	0	0	0	0	8.000	8.076	MON	23	273	12/07/1992	12/01/2022
3136A3-EE-7	FNR 2011-143 PZ			4	1.A	4,947,052	116.5190	5,236,942	4,494,502	4,723,130	0	(67,391)	0	0	4.500	3.511	MON	16,854	197,408	12/01/2020	01/25/2042
3136A5-3Z-7	FNR 2012-51 TP			4	1.A	1,069,375	112.0780	1,120,783	1,000,000	1,024,529	0	(5,876)	0	0	3.500	2.851	MON	2,917	35,000	05/31/2012	03/25/2041
3136AH-VS-6	FNR 2013-136 CZ			4	1.A	2,150,894	110.1300	2,813,088	2,554,332	2,317,939	0	70,425	0	0	3.500	5.402	MON	7,450	87,730	12/01/2020	01/25/2044
3136AU-Q9-5	FNR 2016-98 BZ			4	1.A	10,031,206	120.5760	11,827,889	9,809,519	10,000,586	0	(12,793)	0	0	4.000	3.870	MON	32,698	384,010	12/01/2020	01/25/2057
31374S-Y4-7	FNMA FN 323031			4	1.A	141,106	110.8780	154,809	139,621	140,258	0	(105)	0	0	6.000	5.721	MON	698	8,377	04/30/2003	04/01/2028
3137A2-YK-1	FHMS FHR 3763 JM			4	1.A	1,451,369	101.7960	1,502,083	1,475,577	1,471,422	0	2,824	0	0	4.000	4.237	MON	4,919	59,023	01/28/2011	12/15/2038
3137A6-6S-6	FHR FHR 3798 AY			4	1.A	451,034	104.7230	440,214	420,361	427,852	0	(1,781)	0	0	3.500	2.413	MON	1,226	14,713	05/15/2012	01/15/2026
3137B3-KM-9	FHR FHR 4223 CL			4	1.A	3,964,500	106.6660	4,266,636	4,000,000	3,980,812	0	4,702	0	0	3.000	3.100	MON	10,000	120,000	06/04/2014	07/15/2043
3137BC-6T-0	FHR FHR 4361 WV			4	1.A	4,026,227	105.2090	4,268,808	4,057,450	4,043,453	0	3,308	0	0	3.500	3.613	MON	11,834	142,011	06/24/2014	05/15/2044
3137F3-KA-1	FHR FHR 4768 ZQ			4	1.A	5,697,634	111.1960	6,232,899	5,605,341	5,648,835	0	(31,147)	0	0	4.000	3.664	MON	18,684	219,430	12/01/2020	10/15/2047
3138E0-YE-3	FN FN AJ7908			4	1.A	1,801,120	105.2120	1,950,776	1,854,146	1,819,489	0	2,910	0	0	3.000	3.838	MON	4,635	55,624	11/15/2011	01/01/2027
3138W9-JV-3	FN FN AS0275			4	1.A	3,176,129	106.5000	3,386,270	3,179,607	3,175,678	0	45	0	0	3.000	2.993	MON	7,949	95,388	10/04/2013	08/01/2033
31392J-TL-3	FNR 2003-20 MZ			4	1.A	2,444,292	115.6220	2,943,379	2,545,696	2,496,718	0	681	0	0	5.750	6.337	MON	12,198	146,378	05/04/2016	03/25/2033
31393U-A6-0	FNW 2003-W19 1A7			4	1.A	1,741,259	114.6950	1,856,583	1,618,717	1,677,033	0	3,405	0	0	5.620	4.649	MON	7,581	90,972	12/10/2009	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7			4	1.A	4,403,080	115.1260	4,663,930	4,051,138	4,223,123	0	51,590	0	0	5.750	4.741	MON	19,412	232,940	12/04/2009	08/25/2033
31394R-VW-6	FHLMC FHR 2758 ZG			4	1.A	2,614,015	115.2860	3,104,708	2,693,055	2,657,538	0	1,316	0	0	5.500	5.944	MON	12,343	148,118	03/19/2004	03/15/2034
31397Q-3L-0	FNR 2010-149 ZC			4	1.A	8,559,883	119.2150	9,340,463	7,834,964	8,233,027	0	(75,029)	0	0	4.500	3.497	MON	29,381	344,128	12/01/2020	01/25/2041
31397Q-T2-4	FNR 2010-157 NA			4	1.A	58,702	100.1420	57,934	57,852	57,737	0	(139)	0	0	3.500	3.198	MON	169	2,025	01/10/2011	03/25/2037
31398F-WS-6	FNR 2009-95 EY			4	1.A	2,411,090	103.7860	2,645,389	2,548,889	2,524,382	0	14,221	0	0	4.000	4.593	MON	8,496	101,956	01/29/2010	11/25/2024
31398L-NM-6	FHR FHR 3609 LE			4	1.A	134	100.2670	132	132	132	0	0	0	0	3.000	2.293	MON	0	4	12/14/2009	12/15/2024
31398M-BZ-8	FNMA 2010-9 B			4	1.A	568,623	103.6770	616,102	594,250	588,199	0	1,348	0	0	4.000	4.670	MON	1,981	23,770	01/28/2010	02/25/2025
31398R-CD-5	FNR 2010-43 BM			4	1.A	2,053,051	104.0370	2,369,142	2,277,215	2,230,150	0	10,229	0	0	3.500	4.785	MON	6,642	79,703	04/21/2010	05/25/2025
31412S-D3-6	FN FN 933122			4	1.A	27,775	116.2210	31,864	27,417	27,714	0	78	0	0	5.500	5.157	MON	126	1,508	01/09/2009	01/01/2038
31414D-UF-1	FNMA FN 963282			4	1.A	109,258	103.6160	109,265	105,452	106,547	0	(314)	0	0	5.000	3.689	MON	439	5,273	08/04/2009	05/01/2023
31414M-4W-3	FNMA FN 970737			4	1.A	76,815	103.8400	76,421	73,595	74,727	0	(226)	0	0	5.000	3.451	MON	307	3,680	08/31/2009	11/01/2023
31415Q-AP-1	FNMA FN 985714			4	1.A	43,798	103.4410	43,510	42,063	42,590	0	(138)	0	0	5.000	3.519	MON	175	2,103	08/14/2009	06/01/2023
31416M-W4-2	FNMA FN AA4266			4	1.A	104,859	104.0860	106,531	102,349	103,256	0	(79)	0	0	4.500	3.653	MON	384	4,606	05/27/2009	05/01/2024
31416R-VA-8	FNMA FN AA7808			4	1.A	474,283	106.2340	505,368	475,714	474,372	0	8	0	0	4.000	4.044	MON	1,586	19,029	07/20/2009	08/01/2024
31417C-QF-5	FN FN AB5853			4	1.A	1,940,405	106.3470	2,077,193	1,953,223	1,941,934	0	(384)	0	0	3.000	3.148	MON	4,883	58,597	08/06/2013	08/01/2032
31417K-ZN-0	FNMA FN AC1648			4	1.A	507,545	106.2340	539,690	508,021	507,063	0	(31)	0	0	4.000	3.979	MON	1,693	20,321	07/17/2009	09/01/2024
31417V-RS-4	FNMA FN AC8596			4	1.A	859,754	106.2340	903,567	850,546	853,763	0	(729)	0	0	4.000	3.617	MON	2,835	34,022	01/04/2010	01/01/2025
31417Y-E3-7	FNMA FN MA0153			4	1.A	146,032	104.2180	147,939	141,951	143,570	0	123	0	0	4.500	3.519	MON	532	6,388	08/31/2009	08/01/2024
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						70,554,555	XXX	77,949,867	69,494,450	70,214,752	0	(27,413)	0	0	XXX	XXX	XXX	238,947	2,839,321	XXX	XXX
10620N-BT-4	BRAZOS				1.A FE	2,521,875	100.1560	3,004,671	3,000,000	2,736,745	0	45,304	0	0	1.645	2.812	FEB	274	64,151	02/23/2012	06/25/2029
19625A-AG-7	COLONY TX LOCAL DEV CORP SALES			1	1.B FE	980,460	135.2310	1,352,310	1,000,000	982,212	0	311	0	0	4.881	5.002	AO	12,203	48,810	03/27/2014	10/01/2047
40727T-CR-3	HAMILTON CO OH HLTH			2	1.G FE	3,950,880	106.7250	4,269,000	4,000,000	3,958,084	0	1,059	0	0	5.000	5.081	JD	16,667	200,000	06/20/2012	06/01/2042
40727T-DK-7	HAMILTON CO OH HLTH MEDICAL			1	1.F FE	2,000,000	110.0900	2,201,800	2,000,000	2,000,000	0	0	0	0	3.756	3.756	JD	6,260	69,069	12/19/2019	06/01/2042
56052F-BD-6	MAINE ST HSG AUTH MTGE			2	1.B FE	1,520,000	104.8640	1,593,933	1,520,000	1,520,000	0	0	0	0	3.950	3.950	MN	7,672	60,040	02/04/2015	11/15/2040
592643-AA-8	MET WASHINGTON DC ARPTS			1	2.A FE	4,053,970	177.3240	5,319,720	3,000,000	3,956,291	0	(17,405)	0	0	7.462	5.201	AO	55,965	223,860	07/31/2014	10/01/2046
594653-7M-3	MICHIGAN ST HSG			2	1.C FE	506,438	111.0490	616,322	555,000	511,466	0	1,301	0	0	3.500	4.060	JD	1,619	19,425	11/23/2016	12/01/2041
626207-YM-0	MEAG TXB PLT			1	1.F FE	14,721,000	151.4580	22,296,131	14,721,000	14,721,000	0	0	0	0	6.655	6.655	AO	244,921	979,683	03/05/2010	04/01/2057
646108-QL-7	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG			2	1.D FE	4,000,000	109.2280	4,369,120	4,000,000	4,000,000	0	0	0	0	4.272	4.272	MN	28,480	170,880	03/06/2015	11/01/2030
73420P-AA-1	PORT GTR CINCINNATI DEV AUTH R				5.A GI	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	0.150	0.150	MAT	6,842	0	06/09/2016	06/01/2021
792905-DU-2	ST PAUL MN HEALTH PARTNERS			1	1.F FE	2,500,000	108.9910	2,724,775	2,500,000	2,500,000	0	0	0	0	3.969	3.969	JJ	49,613	99,225	05/29/2015	07/01/2025
92812U-M2-1	VASHSG 2013-C A				1.A FE	1,447,973	103.7150	1,501,765	1,447,973	1,447,973	0	0	0	0	4.250	4.271	MON	5,128	61,539	10/18/2013	10/25/2043
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						39,202,596	XXX	50,249,547	38,743,973	39,333,771	0	30,570	0	0	XXX	XXX	XXX	435,644	1,996,682	XXX	XXX

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
3199999. Total - U.S. Special Revenues Bonds						120,483,591	XXX	142,037,126	119,108,423	120,305,520	0	6,953	0	0	XXX	XXX	XXX	750,740	5,409,647	XXX	XXX
00115A-AF-6	AEP TRANSMISSION CO LLC			1,2	1.F FE	983,640	124.3690	1,243,686	1,000,000	984,732	0	326	0	0	4.000	4.096	JD	3,333	40,000	05/25/2017	12/01/2046
001192-AH-6	SOUTHERN CO GAS CAPITAL			1,2	2.A FE	2,994,990	145.1390	4,354,165	3,000,000	2,995,461	0	107	0	0	5.875	5.887	MS	51,896	176,250	03/16/2011	03/15/2041
001192-AK-9	SOUTHERN CO GAS CAPITAL			1,2	2.A FE	11,230,200	122.8280	14,739,390	12,000,000	11,268,028	0	17,758	0	0	4.400	4.849	JD	44,000	528,000	10/22/2018	06/01/2043
00139P-AA-6	AIG SUNAMERICA GLOBAL				1.F FE	28,489,932	149.2640	39,428,092	26,415,000	27,650,999	0	(74,305)	0	0	6.900	6.309	MS	536,665	1,822,635	10/31/2002	03/15/2032
00206R-AN-2	AT&T INC	LS		1	2.B FE	994,800	140.9530	1,409,526	1,000,000	995,858	0	124	0	0	6.400	6.439	MN	8,178	64,000	05/23/2008	05/15/2038
00206R-BA-9	AT&T INC			1	2.B FE	1,986,720	133.0020	2,660,039	2,000,000	1,988,692	0	283	0	0	5.550	5.596	FA	41,933	111,000	08/15/2011	08/15/2041
00206R-DK-5	AT&T INC			1	2.B FE	11,989,200	118.8630	14,832,855	12,479,000	12,017,823	0	7,609	0	0	4.550	4.790	MS	176,647	567,795	12/20/2016	03/09/2049
00206R-MF-6	AT&T INC			1,2	2.B FE	34,620,900	102.8060	33,453,984	32,541,000	34,611,020	0	(9,880)	0	0	2.550	1.977	JD	55,320	0	12/07/2020	12/01/2033
002819-AC-4	ABBOTT LABORATORIES			1	1.G FE	4,980,000	156.5860	7,829,313	5,000,000	4,984,581	0	495	0	0	6.150	6.179	MN	26,479	307,500	11/06/2007	11/30/2037
002824-BH-2	ABBOTT LABS			1,2	1.G FE	15,060,750	147.4570	22,118,531	15,000,000	15,056,223	0	(1,236)	0	0	4.900	4.873	MN	63,292	735,000	01/12/2017	11/30/2046
00287Y-AS-8	ABBVIE INC			1,2	2.B FE	2,998,560	130.2520	3,907,546	3,000,000	2,998,544	0	28	0	0	4.700	4.703	MN	18,408	141,000	05/05/2015	05/14/2045
00287Y-CA-5	ABBVIE INC			1,2	2.A FE	4,982,921	120.8220	6,041,085	5,000,000	4,982,826	0	(95)	0	0	4.050	4.076	MN	22,500	101,250	11/19/2020	11/21/2039
00287Y-DB-2	ABBVIE INC			1,2	2.A FE	10,506,145	130.7990	13,733,909	10,500,000	10,506,084	0	(61)	0	0	4.750	4.745	MS	146,854	0	11/19/2020	03/15/2045
00440E-AW-7	ACE INA HOLDINGS INC			1,2	1.F FE	5,985,000	135.1220	8,107,326	6,000,000	5,986,104	0	299	0	0	4.350	4.365	MN	42,050	261,000	10/27/2015	11/03/2045
007589-AC-8	ADVOCATE HEALTH			1,2	1.C FE	5,000,000	112.9510	5,647,575	5,000,000	5,000,000	0	0	0	0	3.387	3.387	AO	35,752	155,708	11/07/2019	10/15/2049
010392-FP-8	ALABAMA POWER CO			1,2	1.F FE	2,428,965	131.9810	2,749,155	2,083,000	2,419,635	0	(8,776)	0	0	4.300	3.330	JJ	44,536	89,569	12/04/2019	01/02/2046
020002-AS-0	ALLSTATE CORPORATION			1	1.G FE	5,876,498	147.0890	9,413,708	6,400,000	6,031,776	0	15,567	0	0	5.550	6.158	MN	51,307	355,200	10/17/2006	05/09/2035
02209S-AV-5	ALTRIA GROUP INC			1,2	2.B FE	3,780,320	105.7990	4,231,950	4,000,000	3,795,381	0	4,353	0	0	3.875	4.202	MS	45,208	155,000	04/27/2017	09/16/2046
023135-AP-1	AMAZON.COM INC			1,2	1.E FE	10,103,450	137.5430	13,754,315	10,000,000	10,082,532	0	(4,339)	0	0	4.800	4.716	JD	34,667	480,000	08/05/2015	12/05/2034
025537-AP-6	AMERICAN ELECTRIC POWER	LS		1,2	2.A FE	1,996,580	106.9620	2,139,235	2,000,000	1,996,572	0	(8)	0	0	3.250	3.259	MS	21,667	31,778	03/03/2020	03/01/2050
026351-AZ-9	AMERICAN GENERAL CORP				2.A FE	22,395,908	129.4870	28,532,460	22,035,000	22,210,040	0	(16,350)	0	0	6.625	6.495	FA	551,487	1,459,819	09/16/2002	02/15/2029
03040W-AD-7	AMERICAN WATER CAPITAL			1	2.A FE	13,901,333	154.4350	21,620,867	14,000,000	13,922,175	0	2,384	0	0	6.593	6.647	AO	194,860	923,020	06/18/2008	10/15/2037
03040W-AM-7	AMERICAN WATER CAPITAL			1,2	2.A FE	1,973,680	128.9880	2,579,759	2,000,000	1,976,205	0	526	0	0	4.300	4.379	MS	28,667	86,000	08/10/2015	09/01/2045
030955-AN-8	AMERITECH CAPITAL FUNDING				2.B FE	2,047,560	121.1830	2,423,669	2,000,000	2,021,338	0	(2,347)	0	0	6.550	6.359	JJ	60,406	131,000	09/10/2002	01/15/2028
031162-BZ-2	AMGEN INC			1,2	2.A FE	4,145,985	126.6430	5,508,985	4,350,000	4,153,902	0	4,232	0	0	4.400	4.713	MN	31,900	191,400	02/04/2019	05/01/2045
032177-AJ-6	AMSTED INDUSTRIES			1,2	3.B FE	1,894,000	105.7030	2,002,022	1,894,000	1,894,000	0	0	0	0	4.625	4.625	MN	11,193	80,054	12/09/2019	05/15/2030
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV			1,2	2.B FE	9,441,433	130.0600	13,005,960	10,000,000	9,458,073	0	10,180	0	0	4.900	5.292	FA	204,167	490,000	05/15/2019	02/01/2046
03523T-BF-4	ANHEUSER-BUSCH			1	2.B FE	1,994,636	171.4720	3,429,439	2,000,000	1,995,597	0	101	0	0	8.200	8.223	JJ	75,622	164,000	03/15/2011	01/15/2039
03523T-BJ-6	ANHEUSER-BUSCH			1	2.B FE	4,959,115	168.8100	8,440,516	5,000,000	4,964,651	0	763	0	0	8.000	8.072	MN	51,111	400,000	03/15/2011	11/15/2039
035240-AG-5	ANHEUSER-BUSCH INBEV FIN	LS		1	2.B FE	3,183,354	130.8800	3,926,400	3,000,000	3,165,883	0	(4,636)	0	0	4.950	4.539	JJ	68,475	148,500	12/16/2016	01/15/2042
035240-AN-0	ANHEUSER-BUSCH INBEV WOR			1,2	2.B FE	1,988,680	126.0470	2,520,943	2,000,000	1,989,096	0	194	0	0	4.600	4.635	AO	19,422	92,000	03/20/2018	04/15/2048
037411-BC-8	APACHE CORP	LS		1,2	3.A FE	3,665,615	98.6260	4,290,231	4,350,000	3,736,491	0	13,340	0	0	4.250	5.319	JJ	85,248	184,875	12/16/2014	01/15/2044
037833-BA-7	APPLE INC			1	1.B FE	9,251,950	121.1710	12,117,125	10,000,000	9,325,166	0	16,536	0	0	3.450	3.882	FA	136,083	345,000	11/29/2017	02/09/2045
037833-BX-7	APPLE INC			1,2	1.B FE	1,988,460	142.5610	2,851,223	2,000,000	1,989,315	0	217	0	0	4.650	4.686	FA	33,067	93,000	02/16/2016	02/23/2046
037833-CD-0	APPLE INC			1,2	1.B FE	4,986,750	128.4230	6,421,148	5,000,000	4,987,743	0	274	0	0	3.850	3.865	FA	78,604	192,500	07/28/2016	08/04/2046
037833-CH-1	APPLE INC	LS		1,2	1.B FE	2,993,940	135.5990	4,067,964	3,000,000	2,994,253	0	116	0	0	4.250	4.262	FA	50,292	127,500	02/02/2017	02/09/2047
038336-C#-8	APTARGROUP PP			1	2.B	2,000,000	103.9360	2,078,728	2,000,000	2,000,000	0	0	0	0	3.250	3.250	MS	20,944	65,000	08/30/2012	09/05/2022
04352E-AA-3	ASCENSION HEALTH			1,2	1.B FE	5,000,000	108.9620	5,448,113	5,000,000	5,000,000	0	0	0	0	2.532	2.532	MN	16,177	126,600	10/16/2019	11/15/2029
04650N-AB-0	AT&T INC			1	2.B FE	968,640	130.6020	1,306,016	1,000,000	973,128	0	735	0	0	5.350	5.576	MS	17,833	53,500	09/24/2013	09/01/2040
049560-AM-7	ATMOS ENERGY			1,2	1.E FE	3,117,210	126.0780	3,782,351	3,000,000	3,107,666	0	(2,805)	0	0	4.125	3.889	AO	26,125	123,750	06/05/2017	10/15/2044
05279#-AJ-8	AUTOLIV ASP, INC PP			1	2.B FE	4,000,000	120.0390	4,801,541	4,000,000	4,000,000	0	0	0	0	4.440	4.440	AO	33,547	185,767	04/16/2014	04/23/2029
05379B-AK-3	AVISTA CORP			1	1.G FE	2,045,560	139.9600	2,799,191	2,000,000	2,032,323	0	(1,307)	0	0	6.250	6.083	JD	10,417	125,000	12/20/2005	12/01/2035
05526D-BF-1	BAT CAPITAL CORP			1,2	2.B FE	5,000,000	110.9210	5,546,058	5,000,000	5,000,000	0	0	0	0	4.540	4.540	FA	85,756	227,000	11/23/2018	08/15/2047
057224-AK-3	BAKER HUGHES INC			1	1.G FE	9,912,170	131.1930	11,807,339	9,000,000	9,509,765	0	(49,482)	0	0	6.875	5.965	JJ	285,313	618,750	02/18/2014	01/15/2029
059165-DX-5	BALTIMORE GAS & EL CO				1.G FE	882,270	123.1360	1,231,356	1,000,000	922,396	0	4,063	0	0	5.200	6.098	JD	2,311	52,000	09/29/2006	06/15/2033
060505-EU-4	BANK OF AMERICA CORP	LS		2	2.C FE	8,217,500	116.1860	9,294,917	8,000,000	8,217,500	0	0	0	0	6.300	6.133	MS	155,400	504,000	04/01/2016	01/01/9999
06051G-FH-7	BANK OF AMERICA CORP	LS			2.A FE	3,997,080	111.9520	4,478,070	4,000,000	3,998,604	0	300	0	0	4.200	4.209	FA	58,333	168,000	08/21/2014	08/26/2024
06051G-HA-0	BANK OF AMERICA CORP			1,2	1.G FE	10,000,000	124.3160	12,431,551	10,000,000	10,000,000	0	0	0	0	3.946	3.946	JJ	173,186	394,600	01/18/2018	01/23/2049
064058-AF-7	BANK OF NY MELLON CORP			2	2.A FE	15,000,000	106.1170	15,917,550	15,000,000	15,000,000	0	0	0	0	4.625	4.625	MS	194,635	693,750	07/25/2016	01/01/9999
064058-AH-3	BANK OF NY MELLON CORP			2	2.A FE	2,000,000	110.0770	2,201,538	2,000,000	2,000,000	0	0	0	0	4.700	4.700	MS	26,372	31,594	05/12/2020	01/01/9999
066836-AB-3	BAPTIST HLTH SO FLOR INC			1	1.E FE	5,000,000	119.0700	5,953,492	5,000,000	5,000,000	0	0	0	0	4.342	4.342	MN	27,741	217,100	01/10/2017	11/15/2041
07274N-AQ-6	BAYER US FINANCE II LLC			1,2	2.A FE	4,982,800	129.7770	6,488,838	5,000,000	4,983,434	0	281	0	0	4.875	4.897	JD	4,063	243,750	06/18/2018	06/25/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
07274N-BE-2	BAYER US FINANCE II LLC			1,2	2.A FE	5,797,068	115.2200	6,913,216	6,000,000	5,807,823	0	4,485	0	0	4.650	4.884	MN	35,650	279,000	07/10/2018	11/15/2043
072863-AC-7	BAYLOR SCOTT & WHITE			1,2	1.D FE	2,000,000	122.8110	2,456,214	2,000,000	2,000,000	0	0	0	0	4.185	4.185	MN	10,695	83,700	04/15/2015	11/15/2045
072863-AF-0	BAYLOR SCOTT & WHITE			1,2	1.D FE	1,500,000	120.1150	1,801,726	1,500,000	1,500,000	0	0	0	0	3.967	3.967	MN	7,603	59,505	04/06/2016	11/15/2046
079860-AD-4	BELLSOUTH CORP			1	2.B FE	2,209,620	132.9750	2,659,495	2,000,000	2,123,244	0	(7,902)	0	0	6.875	6.086	AO	29,028	137,500	02/24/2004	10/15/2031
080555-AF-2	BELO A H CORP			1	3.C FE	1,920,724	114.9010	1,933,777	1,683,000	1,854,357	0	(20,714)	0	0	7.250	5.417	MS	35,927	122,018	08/01/2017	09/15/2027
084664-CQ-2	BERKSHIRE HATHAWAY INC			1,2	1.C FE	5,969,580	131.8300	7,909,771	6,000,000	5,970,604	0	549	0	0	4.200	4.230	FA	95,200	252,000	08/07/2018	08/15/2048
095796-AA-6	BLUE RACER MID LLC/FINAN			1	4.B FE	402,370	100.0000	500,000	500,000	427,672	0	25,302	0	0	6.125	15.286	MN	3,913	30,625	03/11/2020	11/15/2022
097023-AU-9	BOEING CO			1	2.C FE	8,087,730	129.8930	10,391,431	8,000,000	8,054,560	0	(3,020)	0	0	6.125	6.044	FA	185,111	490,000	11/20/2003	02/15/2033
110122-AA-6	BRISTOL-MYERS SQUIBB				1.F FE	5,217,600	116.2260	5,520,751	4,750,000	4,841,338	0	(33,473)	0	0	7.150	6.291	JD	15,094	339,625	10/24/2002	06/15/2023
110122-AB-4	BRISTOL-MYERS SQUIBB			1	1.F FE	20,954,115	131.8200	26,357,463	19,995,000	20,369,978	0	(51,598)	0	0	6.800	6.409	MN	173,734	1,359,660	11/01/2002	11/15/2026
110122-CR-7	BRISTOL-MYERS SQUIBB			1,2	1.F FE	4,958,323	134.6320	6,731,594	5,000,000	4,958,131	0	(192)	0	0	4.250	4.301	AO	38,368	106,250	07/17/2020	10/26/2049
110122-DJ-4	BRISTOL-MYERS SQUIBB			1,2	1.F FE	2,814,986	144.0030	3,600,073	2,500,000	2,811,386	0	(3,600)	0	0	5.000	4.175	FA	47,222	62,500	07/17/2020	08/15/2045
114259-AP-9	BROOKLYN UNION GAS CO			1,2	1.G FE	3,000,000	129.1830	3,875,483	3,000,000	3,000,000	0	0	0	0	4.504	4.504	MS	41,662	135,120	03/07/2016	03/10/2046
115637-AT-7	BROWN-FORMAN CORP -CL B			1,2	1.G FE	4,942,750	123.1750	6,158,761	5,000,000	4,948,025	0	2,026	0	0	4.000	4.084	AO	42,222	200,000	03/22/2018	04/15/2038
115885-AK-1	BROWNING FERRIS INDUSTRIES			1	2.B FE	3,767,403	159.9200	5,021,478	3,140,000	3,640,313	0	(21,152)	0	0	7.400	5.776	MS	68,417	232,360	11/20/2013	09/15/2035
12189L-AA-9	BURLINGTON NORTH SANTA FE			1,2	1.E FE	3,239,717	147.3980	3,975,329	2,697,000	3,195,804	0	(16,909)	0	0	5.750	4.306	MN	25,846	155,078	04/24/2018	05/01/2040
12189L-AG-6	BURLINGTON NORTH SANTA FE			1,2	1.E FE	5,926,920	137.7220	8,263,317	6,000,000	5,939,263	0	1,626	0	0	4.950	5.029	MS	87,450	297,000	08/25/2011	09/15/2041
12189L-AS-0	BURLINGTON NORTH SANTA FE	LS		1,2	1.G FE	1,054,730	141.2990	1,412,985	1,000,000	1,048,054	0	(1,186)	0	0	4.900	4.558	AO	12,250	49,000	09/26/2014	04/01/2044
12189T-AX-2	BURLINGTON NORTH SANTA FE	LS		1	1.E FE	7,174,160	153.2750	10,729,247	7,000,000	7,126,439	0	(4,795)	0	0	6.200	6.019	FA	163,956	434,000	09/15/2006	08/15/2036
124857-AJ-2	CBS			1,2	2.B FE	2,672,010	122.3530	3,670,594	3,000,000	2,702,752	0	6,961	0	0	4.850	5.652	JJ	72,750	145,500	02/10/2016	07/01/2042
125896-85-2	CMS ENERGY CORP PREFERRED			2	2.C FE	276,263	28.4000	315,240	11,100	276,263	0	0	0	0	5.625	5.625	MJSD	4,076	15,716	03/16/2020	03/15/2078
125896-BV-1	CMS ENERGY CORP			1,2	2.C FE	5,276,250	102.1730	5,364,102	5,250,000	5,275,889	0	(361)	0	0	3.750	3.690	JD	19,688	0	11/20/2020	12/01/2050
12626P-AN-3	CRH AMERICA INC			1	2.A FE	3,023,250	132.0440	3,961,306	3,000,000	3,021,343	0	(440)	0	0	5.125	5.073	MN	18,365	153,750	01/27/2016	05/18/2045
12636Y-AB-8	CRH AMERICA FINANCE INC	LS		1,2	2.A FE	5,206,500	121.2050	6,060,230	5,000,000	5,192,787	0	(4,102)	0	0	4.400	4.155	MN	31,778	220,000	06/21/2017	05/09/2047
126408-HC-0	CSX CORP			1,2	2.A FE	2,679,907	125.6130	3,857,575	3,071,000	2,704,658	0	5,636	0	0	3.950	4.701	MN	20,217	121,305	09/27/2017	05/01/2050
126408-HF-3	CSX CORP			1,2	2.A FE	8,139,013	120.4610	10,142,834	8,420,000	8,156,641	0	5,736	0	0	3.800	3.995	MN	53,327	319,960	10/03/2017	11/01/2046
126650-CN-8	CVS CORP			1,2	2.B FE	13,650,750	134.0020	17,420,286	13,000,000	13,587,630	0	(12,984)	0	0	5.125	4.804	JJ	297,962	666,250	08/13/2015	07/20/2045
126650-CX-6	CVS CORP			1,2	2.B FE	4,929,700	118.6130	5,930,640	5,000,000	4,946,128	0	6,147	0	0	4.300	4.475	MS	57,333	215,000	03/06/2018	03/25/2028
126650-CZ-1	CVS CORP			1,2	2.B FE	3,504,660	135.2520	4,057,571	3,000,000	3,493,407	0	(10,153)	0	0	5.050	4.037	MS	40,400	151,500	11/20/2019	03/25/2048
14149Y-BM-9	CARDINAL HEALTH INC			1,2	2.B FE	5,000,000	117.1090	5,855,427	5,000,000	5,000,000	0	0	0	0	4.368	4.368	JD	9,707	218,400	06/01/2017	06/15/2047
141781-BF-0	CARGILL INC			1	1.F FE	1,299,562	135.0530	1,673,303	1,239,000	1,293,964	0	(1,187)	0	0	4.760	4.463	MN	6,225	58,976	11/24/2015	11/23/2045
14448C-AS-3	CARRIER GLOBAL CORP			1,2	2.C FE	2,999,890	111.6780	3,350,343	3,000,000	2,999,843	0	(47)	0	0	3.577	3.577	AO	6,856	0	12/10/2020	04/05/2050
149123-BJ-9	CATERPILLAR INC	LS		1	1.G FE	8,411,410	148.7130	10,900,629	7,330,000	7,986,073	0	(44,474)	0	0	7.300	6.117	MN	89,182	535,090	06/01/2007	05/01/2031
14912L-6C-0	CATERPILLAR FINANCE SERV				1.F FE	3,484,987	109.3060	3,824,607	3,499,000	3,490,830	0	2,191	0	0	3.300	3.372	JD	7,056	115,467	04/10/2018	06/09/2024
14913R-2E-6	CATERPILLAR FINL SERVICE				1.F FE	1,000,000	100.1070	1,001,068	1,000,000	1,000,000	0	0	0	0	0.454	0.524	JAJO	1,096	1,241	07/06/2020	01/06/2022
14916R-AD-6	CATHOLIC HEALTH INITIATIVES			1	2.A FE	901,370	117.2080	1,172,080	1,000,000	914,009	0	2,135	0	0	4.350	5.001	MN	7,250	43,500	03/06/2014	11/01/2042
15189T-AS-6	CENTERPOINT ENERGY			2	3.A FE	300,000	105.0900	315,269	300,000	300,000	0	0	0	0	6.125	6.125	MS	6,125	18,375	08/15/2018	01/01/9999
15189X-AT-5	CENTERPOINT ENER HOUSTON			1,2	1.F FE	2,484,825	131.9360	3,298,408	2,500,000	2,485,309	0	265	0	0	4.250	4.286	FA	44,271	106,250	01/10/2019	02/01/2049
161175-BA-1	CHARTER COMM OPT LLC/CAP			1,2	2.C FE	1,750,000	141.8710	2,482,735	1,750,000	1,750,000	0	0	0	0	6.484	6.484	AO	21,433	113,470	12/06/2016	10/23/2045
171232-AQ-4	CHUBB			1	1.G FE	4,840,600	150.7930	7,539,643	5,000,000	4,879,589	0	4,127	0	0	6.000	6.236	MN	41,667	300,000	06/01/2007	05/11/2037
171875-AD-9	CINCINNATI BELL TEL	LS		1	4.A FE	8,638,450	106.0550	10,605,548	10,000,000	9,322,393	0	60,866	0	0	6.300	7.447	JD	52,500	630,000	06/29/1999	12/01/2028
172062-AE-1	CINCINNATI FINANCIAL			1	1.G FE	9,230,598	139.2850	13,023,141	9,350,000	9,328,681	0	(14,230)	0	0	6.125	5.993	MN	95,448	572,688	07/10/2017	11/01/2034
17252M-AG-5	CINTAS CORP NO 2			1	1.G FE	1,987,040	135.8910	2,717,824	2,000,000	1,990,314	0	353	0	0	6.150	6.198	FA	46,467	123,000	08/17/2006	08/15/2036
172967-CC-3	CITIGROUP				2.B FE	1,990,500	137.1490	2,742,989	2,000,000	1,993,673	0	292	0	0	6.000	6.034	AO	20,333	120,000	08/10/2004	10/31/2033
172967-KM-2	CITIGROUP	LS		2	3.A FE	4,000,000	114.7150	4,588,601	4,000,000	4,000,000	0	0	0	0	6.250	6.250	FA	94,444	250,000	04/18/2016	01/01/9999
191219-AU-8	COCA COLA ENTERPRISES				1.F FE	4,345,480	115.2400	4,609,600	4,000,000	4,071,823	0	(23,924)	0	0	6.750	6.016	MS	79,500	270,000	11/15/2002	09/15/2023
191219-AX-2	COCA COLA ENTERPRISES				1.F FE	8,664,720	151.2460	12,099,670	8,000,000	8,468,662	0	(17,284)	0	0	6.700	6.115	AO	113,156	536,000	01/13/2003	10/15/2036
191219-AY-0	COCA COLA ENTERPRISES				1.F FE	19,154,393	132.9180	21,286,759	16,015,000	17,403,515	0	(202,940)	0	0	6.950	5.190	MN	142,222	1,113,043	11/29/2012	11/15/2026
191219-BE-3	COCA COLA ENTERPRISES			1	1.F FE	3,292,380	136.9970	4,109,906	3,000,000	3,136,851	0	(13,651)	0	0	6.750	6.000	MS	59,625	202,500	01/15/2003	09/15/2028
195869-AD-4	COLONIAL PIPE LINE			1	1.G FE	4,935,650	146.1240	7,306,189	5,000,000	4,959,914	0	2,467	0	0	8.375	8.494	MN	69,792	418,750	10/24/2000	11/01/2030
195869-AG-7	COLONIAL PIPE LINE			1	1.G FE	2,109,120	145.5250	2,910,499	2,000,000	2,068,585	0	(3,833)	0	0	7.630	7.181	MN	13,141	152,600	05/16/2002	04/15/2032
195869-AJ-1	COLONIAL PIPE LINE BASIC			1	1.G FE	6,763,826	126.6210	8,578,544	6,775,000	6,767,111	0	395	0	0	6.580	6.593	FA	152,313	445,795	07/09/2008	08/28/2032
195869-AQ-5	COLONIAL PIPE LINE			1,2	1.G FE	4,818,934	117.6240	5,851,791	4,975,000	4,826,042	0	2,760	0	0	4.250	4.440	AO	44,637	211,438	04/24/2018	04/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
199575-AT-8	COLUMBUS SOUTHERN POWER			1	1.G FE	2,570,768	141.1260	3,365,846	2,385,000	2,504,125	0	(6,502)	0	0	6.600	6.014	MS	52,470	157,410	12/13/2005	03/01/2033
20030N-AM-3	COMCAST CORP			1	1.G FE	1,195,270	153.9560	1,539,556	1,000,000	1,151,535	0	(5,921)	0	0	6.450	5.067	MS	18,992	64,500	01/23/2012	03/15/2037
20030N-AV-3	COMCAST CORP			1	1.G FE	2,143,370	160.8890	2,989,323	1,858,000	2,084,233	0	(7,931)	0	0	6.950	5.798	FA	48,783	129,131	08/25/2011	08/15/2037
20030N-BE-0	COMCAST CORP			1	1.G FE	1,998,360	134.1000	2,682,006	2,000,000	1,998,619	0	36	0	0	4.650	4.655	JJ	42,883	93,000	06/26/2012	07/15/2042
20030N-BK-6	COMCAST CORP			1	1.G FE	5,207,800	136.7670	6,838,330	5,000,000	5,187,197	0	(4,532)	0	0	4.750	4.488	MS	79,167	237,500	01/21/2016	03/01/2044
20030N-BZ-3	COMCAST CORP			1,2	1.G FE	4,958,450	124.8420	6,242,118	5,000,000	4,960,920	0	801	0	0	4.000	4.048	FA	75,556	200,000	08/07/2017	08/15/2047
20030N-CE-9	COMCAST CORP			1,2	1.G FE	4,068,040	126.4710	5,058,849	4,000,000	4,064,356	0	(1,229)	0	0	3.999	3.904	MN	26,660	159,960	01/17/2018	11/01/2049
20030N-CK-5	COMCAST CORP			1,2	1.G FE	4,909,650	125.4440	6,272,205	5,000,000	4,914,278	0	1,689	0	0	4.000	4.105	MS	66,667	200,000	02/01/2018	03/01/2048
20030N-CU-3	COMCAST CORP			1,2	1.G FE	5,996,580	122.8690	7,372,145	6,000,000	5,996,831	0	230	0	0	4.250	4.256	AO	53,833	255,000	10/02/2018	10/15/2030
202795-HG-8	COMMONWEALTH EDISON			1	1.F FE	2,986,920	136.5200	4,095,614	3,000,000	2,991,862	0	441	0	0	5.875	5.906	FA	73,438	176,250	01/14/2003	02/01/2033
202795-HK-9	COMMONWEALTH EDISON	LS		1	1.F FE	5,661,420	144.2020	8,652,142	6,000,000	5,749,771	0	9,546	0	0	5.900	6.330	MS	104,233	354,000	10/12/2007	03/15/2036
202795-JA-9	COMMONWEALTH EDISON			1,2	1.F FE	2,075,320	118.7470	2,374,949	2,000,000	2,071,951	0	(2,237)	0	0	3.800	3.557	AO	19,000	76,000	06/20/2019	10/01/2042
207597-DV-4	CONN LT & PWR			1	1.E FE	5,008,300	145.9360	7,296,811	5,000,000	5,006,005	0	(238)	0	0	6.350	6.337	JD	26,458	317,500	12/17/2007	06/01/2036
207597-DX-0	CONN LT & PWR			1	1.E FE	9,656,815	138.5250	14,545,141	10,500,000	9,862,353	0	22,059	0	0	5.750	6.355	MS	201,250	603,750	08/17/2007	03/01/2037
207597-EA-9	CONN LT & PWR			1	1.E FE	3,990,600	135.9310	5,437,259	4,000,000	3,992,232	0	241	0	0	6.375	6.393	MS	85,000	255,000	09/10/2007	09/01/2037
208251-AE-8	CONOCO INC	LS		1	1.G FE	13,424,790	140.1680	16,820,156	12,000,000	12,697,406	0	(63,306)	0	0	6.950	6.046	AO	176,067	834,000	09/13/2002	04/15/2029
210518-CP-9	CONSUMERS ENERGY CO			1	1.F FE	1,040,100	144.4000	1,443,997	1,000,000	1,027,450	0	(1,189)	0	0	5.800	5.524	MS	17,078	58,000	09/01/2005	09/15/2035
210518-DA-1	CONSUMERS ENERGY CO			1,2	1.F FE	4,979,100	127.8620	6,393,090	5,000,000	4,980,370	0	410	0	0	3.950	3.974	JJ	91,069	197,500	02/15/2017	07/15/2047
22160K-AM-7	COSTCO WHOLESALE CORP			1,2	1.D FE	1,925,220	112.2370	2,244,743	2,000,000	1,943,208	0	7,809	0	0	3.000	3.500	MN	7,167	60,000	08/21/2018	05/18/2027
225310-AN-1	CREDIT ACCEPTANC	LS		1,2	3.C FE	2,129,450	103.7250	2,254,976	2,174,000	2,135,603	0	6,153	0	0	5.125	5.609	JD	310	115,131	03/27/2020	12/31/2024
22822R-BH-2	CROWN CASTLE			1,2	1.F FE	15,000,000	114.6040	17,190,560	15,000,000	15,000,000	0	0	0	0	4.241	4.241	MON	28,273	636,150	06/26/2018	07/15/2028
23283P-AR-5	CYRUSONE LP/CYRUSONE FIN			1,2	2.C FE	1,909,958	107.5720	1,926,611	1,791,000	1,908,049	0	(1,909)	0	0	3.450	2.599	MN	7,895	30,895	11/03/2020	11/15/2029
23338V-AH-9	DTE ELECTRIC CO			1,2	1.E FE	4,977,550	130.8970	6,544,841	5,000,000	4,978,475	0	418	0	0	4.050	4.076	MN	25,875	202,500	04/30/2018	05/15/2048
233851-BW-3	DAIMLER FINANCE NA LLC			1	2.A FE	997,970	109.9840	1,099,843	1,000,000	999,004	0	203	0	0	3.300	3.324	MN	3,850	33,000	05/11/2015	05/19/2025
250847-EB-2	DETROIT EDISON			1	1.F FE	5,065,610	146.5170	7,325,869	5,000,000	5,048,099	0	(1,785)	0	0	6.625	6.524	JD	27,604	331,250	07/05/2006	06/01/2036
25179M-AL-7	DEVON ENERGY CORPORATION			1,2	3.A FE	12,958,660	122.0200	15,862,536	13,000,000	12,965,037	0	879	0	0	5.600	5.622	JJ	335,689	728,000	07/05/2011	07/15/2041
254687-DH-6	DISNEY				2.A FE	2,458,324	134.6490	2,692,984	2,000,000	2,392,195	0	(60,351)	0	0	7.430	3.620	AO	37,150	148,600	11/18/2019	10/01/2026
254687-DV-5	DISNEY				1.G FE	7,739,776	145.4540	8,727,219	6,000,000	7,626,571	0	(103,354)	0	0	6.550	3.759	MS	115,717	393,000	11/18/2019	03/15/2033
254687-ER-3	DISNEY			1	1.G FE	2,566,965	154.3480	3,086,954	2,000,000	2,548,164	0	(17,205)	0	0	6.150	4.131	FA	46,467	123,000	11/18/2019	02/15/2041
25468P-BW-5	DISNEY	LS			2.A FE	1,111,660	149.5660	1,495,663	1,000,000	1,067,154	0	(4,088)	0	0	7.000	6.158	MS	23,333	70,000	03/03/2004	03/01/2032
257375-AQ-8	DOMINION GAS HLDGS LLC			1,2	2.A FE	1,998,960	118.0640	2,361,283	2,000,000	1,998,898	0	0	0	0	3.900	3.903	MN	9,967	76,700	11/18/2019	11/15/2049
25746U-AV-1	DOMINION RESOURCES			1	2.B FE	1,929,460	139.3930	2,787,863	2,000,000	1,950,413	0	2,067	0	0	5.950	6.212	JD	5,289	119,000	11/30/2005	06/15/2035
257559-AH-7	DOMTAR CORP			1,2	2.C FE	993,250	103.2160	1,032,156	1,000,000	998,856	0	824	0	0	4.400	4.490	AO	11,000	44,000	02/01/2013	04/01/2022
260543-CV-3	DOW CHEMICAL CO			1,2	2.B FE	4,498,442	134.0500	6,032,237	4,500,000	4,498,364	0	23	0	0	4.800	4.802	MN	27,600	216,000	11/14/2019	05/15/2049
264399-DK-9	DUKE ENERGY CORP	LS		1	1.G FE	7,898,788	132.2750	11,620,388	8,785,000	8,345,326	0	40,632	0	0	6.000	6.828	JD	43,925	527,100	05/08/2002	12/01/2028
26441C-40-2	DUKE ENERGY PREFERRED			2	2.B FE	194,190	28.7700	224,406	7,800	194,190	0	0	0	0	5.375	5.375	MJSD	0	10,758	03/18/2020	06/01/2076
26444H-AG-6	DUKE ENERGY FLORIDA LLC				1.G FE	600,000	100.1590	600,955	600,000	600,000	0	0	0	0	0.482	2.167	FMAN	289	7,852	11/21/2019	11/26/2021
26875P-AP-6	EOG RESOURCES	LS		1,2	1.G FE	7,499,224	116.1900	8,441,229	7,265,000	7,428,949	0	(30,765)	0	0	4.150	3.633	JJ	139,024	301,498	08/23/2018	01/15/2026
26884A-BM-4	ERP OPERATING			1,2	1.G FE	4,974,900	107.9440	5,397,210	5,000,000	4,977,668	0	2,128	0	0	2.500	2.555	FA	47,222	120,833	08/20/2019	02/15/2030
278865-BA-7	ECOLAB INC	LS		1,2	1.G FE	6,963,411	128.0950	8,966,665	7,000,000	6,965,328	0	706	0	0	3.950	3.980	JD	23,042	276,500	04/18/2018	12/01/2047
283695-BE-3	EL PASO NATURAL GAS	LS			2.B FE	9,094,050	127.2970	11,456,757	9,000,000	9,038,102	0	(5,170)	0	0	7.500	7.407	MN	86,250	675,000	10/18/2001	11/15/2026
29266M-AF-6	IBERDROLA FINANCE			1	2.A FE	14,344,194	152.8680	20,973,464	13,720,000	14,209,539	0	(19,531)	0	0	6.750	6.374	JJ	427,035	926,100	09/11/2014	07/15/2036
29273R-AZ-2	ENERGY TRANSFER PARTNERS			1,2	2.C FE	3,329,460	113.3600	3,400,811	3,000,000	3,328,978	0	(482)	0	0	5.950	5.118	AO	44,625	0	12/08/2020	10/01/2043
29273R-BJ-7	ENERGY TRANSFER PARTNERS			1,2	2.C FE	2,490,475	118.0390	2,950,986	2,500,000	2,491,046	0	147	0	0	6.125	6.153	JD	6,806	153,125	06/18/2015	12/15/2045
29278N-AR-4	ENERGY TRANSFER PARTNERS			1,2	2.C FE	999,140	108.0020	1,080,017	1,000,000	999,023	0	(117)	0	0	5.000	5.006	MN	6,389	40,694	01/07/2020	05/15/2050
29364D-10-0	ENTERGY ARKANSAS INC PFD			2	1.F FE	2,316,000	26.3300	2,633,000	100,000	2,316,000	0	0	0	0	4.875	4.875	MJSD	0	121,875	05/02/2017	09/01/2066
29364N-10-8	ENTERGY MISSISSIPPI INC PFD			2	1.F FE	2,312,000	26.9200	2,692,000	100,000	2,312,000	0	0	0	0	4.750	4.750	MJSD	30,625	122,500	05/03/2017	06/01/2063
29364W-10-8	ENTERGY LOUISIANA HOLDINGS LLC PFD			2	1.F FE	2,302,000	26.8800	2,688,000	100,000	2,302,000	0	0	0	0	4.900	4.900	JAJO	0	121,875	05/03/2017	10/01/2066
29379V-BC-6	ENTERPRISE PRODUCTS			1,2	2.A FE	1,996,900	127.8040	2,556,080	2,000,000	1,997,131	0	57	0	0	5.100	5.110	FA	38,533	102,000	02/05/2014	02/15/2045
29379V-BJ-1	ENTERPRISE PRODUCTS			1,2	2.A FE	2,500,695	125.5840	3,139,608	2,500,000	2,500,506	0	(16)	0	0	4.900	4.898	MN	15,653	122,500	05/04/2015	05/15/2046
29379V-BQ-5	ENTERPRISE PRODUCTS			1,2	2.A FE	2,496,625	116.7650	2,919,120	2,500,000	2,496,693	0	62	0	0	4.250	4.258	FA	40,139	106,250	02/01/2018	02/15/2048
30231G-AW-2	EXXON MOBIL CORP			1,2	1.C FE	5,000,000	123.3380	6,166,921	5,000,000	5,000,000	0	0	0	0	4.114	4.114	MS	68,567	205,700	02/29/2016	03/01/2046
302491-AV-7	FMC CORP			1,2	2.C FE	1,998,980	129.5230	2,590,462	2,000,000	1,998,907	0	47	0	0	4.500	4.503	AO	22,500	92,750	09/17/2019	10/01/2049

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
31428X-AW-6	FEDEX CORP			1	2.B FE	5,026,770	134.8140	6,740,692	5,000,000	5,023,739	0	(540)	0	0	5.100	5.065	JJ	117,583	255,000	03/10/2014	01/15/2044
337738-AV-0	FISERV INC	LS		1,2	2.B FE	2,240,320	133.0910	2,661,826	2,000,000	2,235,339	0	(4,714)	0	0	4.400	3.720	JJ	44,000	89,711	12/04/2019	07/01/2049
337932-AC-1	FIRST ENERGY CORP			1	3.B FE	5,172,980	142.4550	7,122,727	5,000,000	5,117,719	0	(7,050)	0	0	7.375	7.059	MN	47,118	368,750	06/03/2010	11/15/2031
341081-FD-4	FLORIDA PR & LT CO			1,2	1.E FE	3,896,200	142.2270	5,689,079	4,000,000	3,914,328	0	2,308	0	0	5.250	5.426	FA	87,500	210,000	03/03/2011	02/01/2041
341099-CB-3	FLORIDA POWER CORP			1	1.F FE	1,972,780	134.5090	2,690,189	2,000,000	1,982,198	0	960	0	0	5.900	6.003	MS	39,333	118,000	09/15/2006	03/01/2033
341099-CL-1	FLORIDA POWER CORP			1	1.F FE	5,974,680	155.2710	9,316,259	6,000,000	5,979,800	0	606	0	0	6.400	6.432	JD	17,067	384,000	06/11/2008	06/15/2038
345397-WK-5	FORD MOTOR CREDIT				3.A FE	990,660	103.8640	1,038,642	1,000,000	997,124	0	1,008	0	0	4.375	4.492	FA	17,622	43,750	08/01/2013	08/06/2023
34959J-AH-1	FORTIVE CORPORATION			1,2	2.B FE	8,146,494	122.8760	9,858,361	8,023,000	8,136,619	0	(2,981)	0	0	4.300	4.202	JD	15,333	344,989	05/08/2018	06/15/2046
35671D-CC-7	FREEPORT-MC C&G			1,2	3.A FE	286,200	106.2640	382,552	360,000	291,782	0	5,582	0	0	5.000	8.817	MS	6,000	9,000	03/24/2020	09/01/2027
36962G-XZ-2	GEN ELEC CAP CORP	LS		1	2.B FE	3,413,429	140.0990	4,613,452	3,293,000	3,362,976	0	(4,340)	0	0	6.750	6.474	MS	65,448	222,278	09/20/2002	03/15/2032
373298-BR-8	GEORGIA PACIFIC			1	1.G FE	4,351,892	148.1010	4,635,573	3,130,000	3,931,305	0	(72,976)	0	0	7.750	4.254	MN	30,996	242,575	07/21/2014	11/15/2029
37331N-AD-3	GEORGIA-PACIFIC LLC			1	1.G FE	1,917,640	107.4500	2,149,005	2,000,000	1,975,803	0	8,835	0	0	3.734	4.241	JJ	34,436	74,680	06/24/2013	07/15/2023
42225U-AG-9	HEALTHCARE TRUST OF AMER			1,2	2.B FE	4,982,900	109.1850	5,459,249	5,000,000	4,984,545	0	1,381	0	0	3.100	3.139	FA	58,556	141,653	09/05/2019	02/15/2030
427866-AE-8	HERSHEY FOODS CO	LS			1.F FE	4,072,688	100.8930	3,783,478	3,750,000	3,752,283	0	(27,521)	0	0	8.800	8.030	FA	124,667	330,000	01/07/1992	02/15/2021
437076-AS-1	HOME DEPOT			1	1.F FE	19,534,560	151.3930	36,334,375	24,000,000	20,441,954	0	113,019	0	0	5.875	7.433	JD	58,750	1,410,000	01/24/2007	12/16/2036
437076-BF-8	HOME DEPOT			1,2	1.F FE	5,363,150	133.3590	6,667,948	5,000,000	5,332,031	0	(8,327)	0	0	4.400	3.965	MS	64,778	220,000	01/12/2017	03/15/2045
446150-AS-3	HUNTINGTON BANCSHARES INC			1,2	2.A FE	2,987,910	107.4040	3,222,128	3,000,000	2,988,847	0	937	0	0	2.550	2.596	FA	31,238	38,250	01/28/2020	02/04/2030
45138L-AT-0	IDAHO POWER CORP			1	1.E FE	2,991,960	143.4260	4,302,772	3,000,000	2,993,475	0	203	0	0	6.250	6.270	AO	39,583	187,500	10/15/2007	10/15/2037
454889-AR-7	INDIANA MICHIGAN POWER			1,2	1.G FE	4,968,734	119.1210	5,539,140	4,650,000	4,960,976	0	(7,392)	0	0	3.750	3.362	JJ	87,188	174,375	12/05/2019	07/01/2047
458140-AJ-9	INTEL CORPORATION			1	1.E FE	2,992,860	102.2240	3,066,708	3,000,000	2,999,281	0	799	0	0	3.300	3.328	AO	24,750	99,000	09/14/2011	10/01/2021
458140-AY-6	INTEL CORPORATION			1,2	1.E FE	9,941,900	126.4400	12,643,952	10,000,000	9,945,346	0	1,120	0	0	4.100	4.134	MN	56,944	410,000	05/08/2017	05/11/2047
459200-AM-3	IBM			1	1.F FE	8,895,980	129.7820	10,382,587	8,000,000	8,299,896	0	(52,112)	0	0	7.000	6.090	AO	94,889	560,000	09/25/2002	10/30/2025
459200-AS-0	IBM			1	1.F FE	11,355,924	132.6540	14,963,344	11,280,000	11,311,339	0	(3,725)	0	0	6.500	6.448	JJ	338,087	733,200	10/11/2002	01/15/2028
460146-CN-1	INTERNATIONAL PAPER CO			1,2	2.B FE	991,300	137.7690	1,377,692	1,000,000	991,961	0	149	0	0	5.150	5.207	MN	6,581	51,500	05/14/2015	05/15/2046
46284V-AE-1	IRON MOUNTAIN INC	LS		1,2	3.C FE	108,803	105.6240	135,199	128,000	110,170	0	1,367	0	0	5.250	7.812	MS	1,979	3,360	03/23/2020	03/15/2028
465685-AD-7	ITC HOLDINGS CORP			1	2.B FE	5,082,966	134.3880	7,256,973	5,400,000	5,158,479	0	8,313	0	0	6.375	6.842	MS	87,019	344,250	08/17/2007	09/30/2036
465685-AG-0	ITC HOLDINGS CORP	LS		1,2	2.B FE	1,994,300	107.7220	2,154,444	2,000,000	1,998,350	0	615	0	0	4.050	4.085	JJ	40,500	81,000	06/26/2013	07/01/2023
465685-AH-8	ITC HOLDINGS CORP			1,2	2.B FE	5,983,920	132.7120	7,962,717	6,000,000	5,985,925	0	319	0	0	5.300	5.318	JJ	159,000	318,000	06/26/2013	07/01/2043
46625H-JM-3	JP MORGAN CHASE & CO				1.G FE	3,969,680	150.0360	6,001,451	4,000,000	3,972,895	0	573	0	0	5.625	5.678	FA	84,375	225,000	08/14/2013	08/16/2043
46647P-AX-4	JPMORGAN CHASE & CO			1,2	1.F FE	5,000,000	122.2170	6,110,832	5,000,000	5,000,000	0	0	0	0	4.452	4.452	JD	16,077	222,600	11/28/2018	12/05/2029
478160-AJ-3	JOHNSON & JOHNSON				1.A FE	5,743,987	145.4000	7,706,201	5,300,000	5,526,297	0	(19,176)	0	0	6.950	6.301	MS	122,783	368,350	07/25/2002	09/01/2029
478160-CK-8	JOHNSON & JOHNSON			1,2	1.A FE	4,276,890	112.7900	5,075,567	4,500,000	4,331,429	0	20,771	0	0	2.900	3.505	JJ	60,175	130,500	04/19/2018	01/15/2028
478160-CM-4	JOHNSON & JOHNSON			1,2	1.A FE	4,981,150	124.6120	6,230,580	5,000,000	4,982,611	0	379	0	0	3.500	3.520	JJ	80,694	175,000	11/08/2017	01/15/2048
478165-AH-6	JOHNSON (S.C.) & SON INC			1,2	1.G FE	5,101,400	136.8250	6,841,264	5,000,000	5,092,308	0	(1,901)	0	0	4.750	4.625	AO	50,139	237,500	11/05/2015	10/15/2046
478375-AH-1	JOHNSON CONTROLS			1	2.B FE	1,117,380	138.9950	1,389,946	1,000,000	1,100,976	0	(4,403)	0	0	6.000	5.034	JJ	27,667	60,000	12/28/2016	01/15/2036
482480-AJ-9	KLA CORPORATION			1,2	2.A FE	2,812,230	112.7470	3,382,413	3,000,000	2,814,962	0	2,732	0	0	3.300	3.645	MS	33,000	50,325	03/13/2020	03/01/2050
487836-AT-5	KELLOGG CO			1	2.B FE	2,368,840	151.5940	3,031,881	2,000,000	2,220,180	0	(15,197)	0	0	7.450	5.995	AO	37,250	149,000	01/18/2007	04/01/2031
491674-BG-1	KU ENERGY CORP			1,2	1.F FE	965,516	136.9470	1,369,465	1,000,000	971,554	0	788	0	0	5.125	5.359	MN	8,542	51,250	07/07/2011	11/01/2040
493267-AK-4	KEYCORP			2	3.A FE	4,000,000	107.4130	4,296,532	4,000,000	4,000,000	0	0	0	0	5.000	5.000	MJSD	8,889	200,000	09/06/2016	09/15/2026
49338C-AA-1	KEYSPAN GAS EAST			1	1.G FE	1,000,000	140.9290	1,409,291	1,000,000	1,000,000	0	0	0	0	5.819	5.819	AO	14,548	58,190	03/28/2011	04/01/2041
494368-AS-2	KIMBERLY CLARK			1	1.F FE	4,035,020	130.6960	5,227,821	4,000,000	4,015,555	0	(1,722)	0	0	6.375	6.305	JJ	127,500	255,000	06/19/2002	01/01/2028
494368-BC-6	KIMBERLY CLARK	LS		1	1.F FE	3,957,840	163.3900	6,535,607	4,000,000	3,967,149	0	1,046	0	0	6.625	6.707	FA	110,417	265,000	07/25/2007	08/01/2037
494550-BU-9	KINDER MORGAN PARTNERS			1,2	2.B FE	2,904,090	125.9410	3,778,238	3,000,000	2,913,339	0	1,758	0	0	5.500	5.726	MS	55,000	165,000	12/17/2014	03/01/2044
49456B-AH-4	KINDER MORGAN			1,2	2.B FE	4,983,150	128.6140	6,430,715	5,000,000	4,984,476	0	289	0	0	5.550	5.573	JD	23,125	277,500	11/24/2014	06/01/2045
49456B-AJ-0	KINDER MORGAN			1,2	2.B FE	8,980,560	122.1620	10,994,559	9,000,000	8,981,671	0	346	0	0	5.050	5.064	FA	171,700	454,500	02/23/2015	02/15/2046
49456B-AQ-4	KINDER MORGAN			1,2	2.B FE	2,992,770	126.6740	3,800,213	3,000,000	2,992,855	0	114	0	0	5.200	5.216	MS	52,000	156,000	02/22/2018	03/01/2048
50075N-AC-8	KRAFT FOODS INC				2.B FE	1,017,720	136.9140	1,369,138	1,000,000	1,011,038	0	(698)	0	0	6.500	6.356	MN	10,833	65,000	04/02/2007	11/01/2031
50075N-AZ-7	KRAFT FOODS INC				2.B FE	2,475,900	140.7020	3,517,538	2,500,000	2,479,823	0	512	0	0	6.500	6.574	FA	64,097	162,500	02/04/2010	02/09/2040
50077L-AB-2	KRAFT HEINZ FOODS CO			1,2	3.A FE	2,990,378	107.7690	3,233,060	3,000,000	2,991,229	0	183	0	0	4.375	4.394	JD	10,938	131,250	08/19/2016	06/01/2046
50077L-AM-8	KRAFT HEINZ FOODS CO			1,2	3.A FE	1,992,195	118.5230	2,370,452	2,000,000	1,992,815	0	141	0	0	5.200	5.226	JJ	47,956	104,000	08/19/2016	07/15/2045
501044-BV-2	KROGER CO			1	2.A FE	3,333,030	143.8610	4,315,826	3,000,000	3,187,611	0	(15,229)	0	0	8.000	7.025	MS	70,667	240,000	04/28/2006	09/15/2029
501044-CT-6	KROGER CO			1,2	2.A FE	5,173,710	137.4360	6,871,822	5,000,000	5,156,547	0	(4,093)	0	0	5.150	4.911	FA	107,292	257,500	01/08/2016	08/01/2043
50188F-AE-5	LG&E & KU ENERGY LLC			1,2	2.A FE	10,982,710	101.8450	11,202,988	11,000,000	10,997,738	0	2,064	0	0	4.375	4.395	AO	120,313	481,250	06/18/2012	10/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
51808B-AE-2	LASMO (USA) INC			1	2.B FE	14,722,070	133.3870	18,007,284	13,500,000	14,042,088	0	(60,934)	0	0	7.300	6.562	MN	125,925	985,500	10/21/2002	11/15/2027
532457-AM-0	ELI LILLY	LS			1.F FE	6,614,520	128.1490	7,688,967	6,000,000	6,193,575	0	(37,055)	0	0	7.125	6.275	JD	35,625	427,500	07/09/2002	06/01/2025
532457-AP-3	ELI LILLY			1	1.F FE	3,520,090	147.9330	5,177,667	3,500,000	3,514,385	0	(542)	0	0	6.770	6.726	JJ	118,475	236,950	07/25/2002	01/01/2036
532457-BT-4	ELI LILLY			1,2	1.F FE	4,971,950	130.3450	6,517,241	5,000,000	4,972,786	0	511	0	0	3.950	3.982	MS	58,153	197,500	02/20/2019	03/15/2049
536797-AE-3	LITHIA MOTORS INC-CL A			1,2	3.B FE	522,000	105.9080	635,446	600,000	528,087	0	6,087	0	0	4.625	6.817	JD	1,233	28,213	03/24/2020	12/15/2027
539830-AR-0	LOCKHEED MARTIN	LS		1	1.G FE	13,781,601	151.2730	21,178,153	14,000,000	13,838,231	0	5,887	0	0	6.150	6.266	MS	287,000	861,000	07/12/2007	09/01/2036
539830-AW-9	LOCKHEED MARTIN			1	1.G FE	5,150,000	146.2810	7,533,446	5,150,000	5,150,000	0	0	0	0	5.720	5.720	JD	24,548	294,580	07/29/2011	06/01/2040
548661-DS-3	LOWES COMPANIES			1,2	2.A FE	2,489,450	135.1780	3,379,444	2,500,000	2,489,589	0	175	0	0	4.550	4.576	AO	27,174	113,750	04/03/2019	04/05/2049
559080-AJ-5	MAGELLAN MIDSTREAM PRTNS			1,2	2.A FE	1,999,300	108.3120	2,166,249	2,000,000	1,999,296	0	14	0	0	4.200	4.202	MS	24,733	84,000	02/25/2015	03/15/2045
565849-AM-8	MARATHON OIL CORP			1,2	2.C FE	3,997,640	114.4760	4,579,049	4,000,000	3,997,611	0	44	0	0	5.200	5.204	JD	17,333	208,000	06/01/2015	06/01/2045
56585A-AH-5	MARATHON PETROLEUM CORP			1,2	2.B FE	2,961,800	114.7650	3,442,949	3,000,000	2,965,854	0	753	0	0	4.750	4.831	MS	41,958	142,500	09/04/2014	09/15/2044
573284-AU-0	MARTIN MARIETTA MATERIALS	LS		1,2	2.B FE	10,964,910	119.5520	13,150,753	11,000,000	10,966,529	0	648	0	0	4.250	4.269	JD	20,778	467,500	12/06/2017	12/15/2047
57629W-CR-9	MASSMUTUAL GLOBAL FUND				1.B FE	1,600,000	100.0590	1,600,948	1,600,000	1,600,000	0	0	0	0	0.370	2.024	JAJO	1,415	15,271	01/10/2020	01/07/2022
57636Q-AK-0	MASTERCARD INC			1,2	1.E FE	4,995,650	129.0740	6,453,720	5,000,000	4,995,674	0	83	0	0	3.950	3.955	FA	68,576	197,500	02/21/2018	02/26/2048
58013M-EC-4	MCDONALD'S CORP			1	2.A FE	5,023,000	151.2600	7,563,022	5,000,000	5,017,432	0	(593)	0	0	6.300	6.265	AO	66,500	315,000	12/14/2007	10/15/2037
58013M-FA-7	MCDONALD'S CORP			1,2	2.A FE	4,344,419	135.7510	5,871,222	4,325,000	4,342,699	0	(375)	0	0	4.875	4.846	JD	12,885	210,844	12/23/2015	12/09/2045
585055-BU-9	MEDTRONIC INC			1	1.G FE	3,034,996	142.1460	4,264,390	3,000,000	3,032,310	0	(748)	0	0	4.625	4.550	MS	40,854	138,750	03/14/2017	03/15/2045
58506Y-AS-1	MEDSTAR HEALTH INC			1	1.F FE	7,707,600	114.2050	7,994,365	7,000,000	7,706,659	0	(941)	0	0	3.626	3.086	FA	95,888	42,102	12/07/2020	08/15/2049
586054-AC-2	MEMORIAL SLOAN-KETTERING			1	1.D FE	2,142,196	133.1520	2,862,766	2,150,000	2,142,615	0	94	0	0	4.200	4.219	JJ	45,150	90,300	02/04/2015	07/01/2055
58942H-AA-9	MERCY HEALTHCARE SYSTEM			1	1.E FE	4,000,000	109.3350	4,373,386	4,000,000	4,000,000	0	0	0	0	3.382	3.382	MN	22,547	135,280	04/22/2015	11/01/2025
59022C-AJ-2	MERRILL LYNCH & CO			1	2.A FE	1,497,605	145.5650	2,183,479	1,500,000	1,498,198	0	63	0	0	6.110	6.122	JJ	38,697	91,650	02/05/2007	01/29/2037
59217G-CY-3	MET LIFE GLOB				1.D FE	575,000	100.1390	575,802	575,000	575,000	0	0	0	0	0.600	0.000	FMAN	297	5,894	05/22/2019	05/28/2021
594918-BL-7	MICROSOFT CORP	LS		1,2	1.A FE	12,955,150	142.1010	18,473,127	13,000,000	12,958,606	0	881	0	0	4.450	4.471	MN	93,203	578,500	10/29/2015	11/03/2045
594918-BT-0	MICROSOFT CORP			1,2	1.A FE	4,975,750	126.6320	6,331,587	5,000,000	4,977,719	0	510	0	0	3.700	3.727	FA	73,486	185,000	08/01/2016	08/08/2046
594918-CA-0	MICROSOFT CORP	LS		1,2	1.A FE	9,973,100	139.5270	13,952,738	10,000,000	9,974,639	0	515	0	0	4.250	4.266	FA	171,181	425,000	01/30/2017	02/06/2047
595620-AB-1	MIDAMERICAN ENERGY CO			1	1.E FE	4,790,940	149.4730	7,473,669	5,000,000	4,871,967	0	7,481	0	0	6.750	7.089	JD	938	337,500	05/13/2002	12/30/2031
604059-AE-5	MMM CORP			1	1.E FE	8,985,350	133.5830	12,022,433	9,000,000	8,992,880	0	666	0	0	6.375	6.387	FA	216,750	573,750	06/18/2002	02/15/2028
60856B-AC-8	MOLEX ELECTRONICS TECH			1,2	2.B FE	1,996,860	102.6130	2,052,268	2,000,000	1,998,422	0	312	0	0	3.900	3.919	AO	16,467	78,000	04/01/2015	04/15/2025
60871R-AH-3	MOLSON COORS BREWING CO			1,2	2.C FE	4,967,850	114.2830	5,714,141	5,000,000	4,970,454	0	631	0	0	4.200	4.238	JJ	96,833	210,000	06/28/2016	07/15/2046
609207-AM-7	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	4,951,100	119.0110	5,950,560	5,000,000	4,961,902	0	4,307	0	0	4.125	4.246	MN	30,938	206,250	05/03/2018	05/07/2028
609207-AP-0	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	4,918,650	132.0390	6,601,960	5,000,000	4,921,869	0	1,373	0	0	4.625	4.727	MN	34,688	231,250	05/03/2018	05/07/2048
61746B-DJ-2	MORGAN STANLEY			1	2.A FE	1,972,840	107.2000	2,144,002	2,000,000	1,993,018	0	3,021	0	0	3.750	3.919	FA	26,250	75,000	06/06/2013	02/25/2023
61761J-ZN-2	MORGAN STANLEY				2.A FE	5,967,090	115.6220	6,937,334	6,000,000	5,980,480	0	2,631	0	0	3.950	4.008	AO	44,767	237,000	04/22/2015	04/23/2027
62912X-AC-8	NGPL PIPE LLC			1	2.C FE	3,555,000	135.1900	4,055,703	3,000,000	3,513,760	0	(16,883)	0	0	7.768	6.129	JD	10,357	233,040	06/11/2018	12/15/2037
637432-CT-0	NATIONAL RURAL UTILITY			1	1.F FE	7,991,120	157.4180	12,593,425	8,000,000	7,992,745	0	315	0	0	8.000	8.010	MS	213,333	640,000	02/28/2002	03/01/2032
637432-MV-4	NATIONAL RURAL UTILITY			1,2	1.E FE	2,997,690	107.9420	3,238,258	3,000,000	2,999,183	0	240	0	0	3.400	3.409	MN	13,033	102,000	10/29/2013	11/15/2023
651229-AY-2	NEWELL BRANDS INC			1,2	3.B FE	5,573,700	127.7130	6,385,638	5,000,000	5,526,514	0	(10,971)	0	0	5.500	4.770	AO	68,750	287,500	04/27/2016	04/01/2046
65473Q-AX-1	NISOURCE FINANCE CORP			1,2	2.B FE	10,649,030	143.0640	12,850,008	8,982,000	10,453,114	0	(44,182)	0	0	5.950	4.675	JD	23,752	534,429	10/06/2016	06/15/2041
655844-BM-9	NORFOLK SOUTHERN CORP			1,2	2.A FE	2,535,090	121.1500	3,634,492	3,000,000	2,599,808	0	10,053	0	0	3.950	4.959	AO	29,625	118,500	06/25/2013	10/01/2042
665772-BN-8	NORTHERN STATES PWR-MINN	LS			1.F FE	6,719,007	125.7270	8,380,966	6,666,000	6,683,987	0	(3,292)	0	0	7.125	7.054	JJ	237,476	474,953	06/21/2002	07/01/2025
665772-BQ-1	NORTHERN STATES PWR-MINN				1.F FE	8,711,539	130.5100	11,706,786	8,970,000	8,850,150	0	12,529	0	0	6.500	6.736	MS	194,350	583,050	06/11/2002	03/01/2028
665789-AW-3	NORTHERN STATES PWR			1	1.F FE	1,984,700	145.0570	2,901,142	2,000,000	1,987,621	0	362	0	0	6.375	6.433	MS	42,500	127,500	09/03/2008	09/01/2038
665859-AQ-7	NORTHERN TRUST CORP			2	2.A FE	5,000,000	107.2070	5,360,343	5,000,000	5,000,000	0	0	0	0	4.600	4.600	AO	57,500	230,000	08/01/2016	01/01/9999
665859-AS-3	NORTHERN TRUST CORP			2	1.F FE	3,000,000	109.3430	3,280,285	3,000,000	3,000,000	0	0	0	0	3.375	3.375	MN	14,906	101,250	05/03/2017	05/08/2032
666807-BP-6	NORTHROP GRUMMAN CORP			1,2	2.B FE	4,992,200	124.7950	6,239,759	5,000,000	4,992,426	0	150	0	0	4.030	4.039	AO	42,539	201,500	10/10/2017	10/15/2047
674599-CL-7	OCCIDENTAL PETROLEUM CORP			1,2	3.C FE	3,991,040	81.9360	3,277,459	4,000,000	3,992,197	0	161	0	0	4.100	4.112	FA	61,956	164,000	11/02/2016	02/15/2047
675553-AA-9	OCHSNER CLINIC FND			1,2	1.G FE	6,335,290	136.5780	8,522,470	6,240,000	6,327,707	0	(1,872)	0	0	5.897	5.784	MN	47,019	367,973	06/02/2017	05/15/2045
677415-CF-6	OHIO POWER COMPANY	LS		1	1.G FE	5,399,050	141.2640	7,063,181	5,000,000	5,255,348	0	(14,018)	0	0	6.600	6.000	FA	124,667	330,000	12/15/2005	02/15/2033
678858-BM-2	OKLAHOMA GAS & ELECTRIC			1,2	1.G FE	1,987,780	133.3220	2,666,447	2,000,000	1,989,717	0	272	0	0	5.250	5.291	MN	13,417	105,000	05/24/2011	05/15/2041
678858-BR-1	OKLAHOMA GAS & ELECTRIC			1,2	1.G FE	3,365,988	122.7160	4,018,957	3,275,000	3,359,570	0	(1,885)	0	0	4.150	3.988	AO	33,978	135,913	06/05/2017	04/01/2047
678858-BT-7	OKLAHOMA GAS & ELECTRIC			1,2	1.G FE	1,996,220	115.8020	2,316,040	2,000,000	1,996,923	0	334	0	0	3.800	3.823	FA	28,711	76,000	08/14/2018	08/15/2028
679574-AG-8	OLD DOMINION ELECTRIC			1	1.E FE	2,666,667	117.9150	3,144,409	2,666,667	2,666,667	0	0	0	0	6.210	6.210	JD	13,800	165,600	12/12/2002	12/01/2028
680665-AL-0	OLIN CORPORATION			1,2	3.C FE	275,029	108.4160	330,670	305,000	276,791	0	1,763	0	0	5.625	7.080	FA	7,148	8,578	04/01/2020	08/01/2029

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
681936-BB-5	OMEGA HEALTHCARE			1,2	2.C FE	986,470	108.9790	1,089,788	1,000,000	994,535	0	1,487	0	0	4.950	5.132	AO	12,375	49,500	10/16/2014	04/01/2024
681936-BM-1	OMEGA HEALTHCARE			1,2	2.C FE	4,912,450	105.0620	5,253,110	5,000,000	4,913,877	0	1,427	0	0	3.375	3.580	FA	38,438	0	10/07/2020	02/01/2031
68233J-AS-3	ONCOR ELECTRIC DELIVERY			1,2	1.F FE	3,316,373	142.4530	3,700,924	2,598,000	3,283,379	0	(21,899)	0	0	5.300	3.509	JD	11,475	137,694	06/20/2019	06/01/2042
682680-BA-0	ONEOK INC	LS		2	2.B FE	895,000	103.8830	1,038,827	1,000,000	908,727	0	13,727	0	0	2.200	4.366	MS	6,478	11,306	03/11/2020	09/15/2025
68268N-AG-8	ONEOK PARTNERS LP			1,2	2.B FE	991,710	119.1000	1,190,998	1,000,000	992,977	0	171	0	0	6.125	6.186	FA	25,521	61,250	01/24/2011	02/01/2041
68389X-AS-4	ORACLE CORP			1	1.G FE	990,980	108.3630	1,083,627	1,000,000	997,372	0	965	0	0	3.625	3.734	JJ	16,715	36,250	07/09/2013	07/15/2023
68389X-BJ-3	ORACLE CORP			1,2	1.G FE	8,806,780	122.3150	11,008,387	9,000,000	8,820,637	0	3,902	0	0	4.000	4.127	JJ	166,000	360,000	04/28/2017	07/15/2046
693475-AM-7	PNC FINANCIAL			2	2.B FE	9,767,500	104.1170	10,411,665	10,000,000	9,767,500	0	0	0	0	4.850	4.965	JD	40,417	485,000	07/20/2016	01/01/9999
69349L-AM-0	PNC BANK NA			2	1.G FE	997,200	108.2710	1,082,713	1,000,000	999,156	0	300	0	0	3.800	3.834	JJ	16,467	38,000	07/22/2013	07/25/2023
69349L-AR-9	PNC BANK NA	LS			1.G FE	4,987,800	118.2870	5,914,369	5,000,000	4,990,206	0	1,071	0	0	4.050	4.080	JJ	87,188	202,500	07/23/2018	07/26/2028
69349L-AS-7	PNC BANK NA	LS			1.G FE	5,974,980	109.3970	6,563,795	6,000,000	5,977,485	0	2,218	0	0	2.700	2.748	AO	31,050	162,000	10/17/2019	10/22/2029
694308-JM-0	PACIFIC GAS & EL			1,2	2.C FE	2,794,375	114.0750	2,851,865	2,500,000	2,781,813	0	(12,562)	0	0	4.550	3.105	JJ	56,875	0	07/13/2020	07/01/2030
694308-JN-8	PACIFIC GAS & EL			1,2	2.C FE	2,901,900	118.4850	2,962,116	2,500,000	2,898,558	0	(3,342)	0	0	4.950	4.015	JJ	61,875	0	07/13/2020	07/01/2050
694308-JR-9	PACIFIC GAS & EL				2.C FE	590,000	99.9920	589,951	590,000	590,000	0	0	0	0	1.597	1.597	FMAN	1,204	0	11/12/2020	11/15/2021
695114-BT-4	PACIFICORP			1	1.E FE	2,991,360	153.0240	4,590,727	3,000,000	2,994,135	0	311	0	0	7.700	7.725	MN	29,517	231,000	11/16/2001	11/15/2031
695114-CD-8	PACIFICORP			1	1.E FE	4,286,887	141.8430	5,077,995	3,580,000	4,169,702	0	(24,770)	0	0	5.750	4.323	AO	51,463	205,850	10/06/2016	04/01/2037
695114-CG-1	PACIFICORP			1	1.E FE	3,291,900	149.1880	4,475,634	3,000,000	3,228,504	0	(8,092)	0	0	6.250	5.546	AO	39,583	187,500	02/17/2011	10/15/2037
69512E-FR-1	SCOTTISH POWER				1.E FE	8,298,540	114.2240	10,280,203	9,000,000	8,845,539	0	52,459	0	0	7.260	8.014	AO	163,350	653,400	02/23/2001	07/21/2023
69512E-GB-5	SCOTTISH POWER SCOTTISH POWER PLC				1.E FE	11,974,560	115.0480	14,956,263	13,000,000	12,769,295	0	75,937	0	0	7.240	8.000	AO	235,300	941,200	02/06/2001	08/16/2023
69512E-GK-5	SCOTTISH POWER				1.E FE	5,988,220	124.7570	8,733,003	7,000,000	6,612,361	0	60,151	0	0	6.710	8.068	JJ	216,584	469,700	05/11/2001	01/15/2026
701094-AJ-3	PARKER HANNIFIN			1,2	2.A FE	4,836,800	111.4750	5,573,738	5,000,000	4,880,849	0	16,894	0	0	3.250	3.685	MS	54,167	162,500	04/19/2018	03/01/2027
701094-AL-8	PARKER HANNIFIN	LS		1,2	2.A FE	4,979,464	124.3020	6,215,078	5,000,000	4,980,662	0	400	0	0	4.100	4.124	MS	68,333	205,000	12/11/2017	03/01/2047
70109H-AN-5	PARKER-HANNIFIN CORP			1,2	2.A FE	998,680	128.2920	1,282,921	1,000,000	998,786	0	27	0	0	4.450	4.458	MN	4,944	44,500	11/18/2014	11/21/2044
70213H-AD-0	PARTNERS HEALTHCARE SYST			1,2	1.D FE	5,000,000	118.8550	5,942,726	5,000,000	5,000,000	0	0	0	0	3.765	3.765	JJ	94,125	188,250	12/14/2017	07/01/2048
713448-BZ-0	PEPSICO INC			1	1.E FE	4,192,198	128.9040	4,898,366	3,800,000	4,174,151	0	(11,984)	0	0	4.000	3.347	MS	48,978	152,000	06/20/2019	03/05/2042
713448-CZ-9	PEPSICO INC			1,2	1.E FE	2,318,820	139.5170	2,929,860	2,100,000	2,309,218	0	(5,138)	0	0	4.600	3.954	JJ	44,007	96,600	02/04/2019	07/17/2045
713448-DD-7	PEPSICO INC			1,2	1.E FE	9,339,810	138.5490	11,651,966	8,410,000	9,280,814	0	(20,868)	0	0	4.450	3.801	AO	80,047	374,245	01/24/2018	04/14/2046
713448-EG-9	PEPSICO INC			1	1.E FE	2,002,863	145.4400	2,327,034	1,600,000	1,935,978	0	(34,235)	0	0	7.000	3.964	MS	37,333	112,000	01/04/2019	03/01/2029
71713U-AT-9	PHARMACIA CORPORATION BASIC				1.F FE	1,606,410	133.0070	1,995,107	1,500,000	1,546,752	0	(5,243)	0	0	6.750	6.191	JD	4,500	101,250	08/06/2002	12/15/2027
71713U-AW-2	PHARMACIA CORPORATION BASIC			1	1.F FE	10,377,068	138.9470	12,935,927	9,310,000	9,814,039	0	(49,471)	0	0	6.600	5.735	JD	51,205	614,460	04/01/2004	12/01/2028
718172-AK-5	PHILIP MORRIS INTL INC				1.F FE	1,988,660	101.4220	2,028,441	2,000,000	1,999,322	0	1,256	0	0	4.125	4.195	MN	10,083	82,500	05/10/2011	05/17/2021
718172-BD-0	PHILIP MORRIS INTERNAT-W/I				1.F FE	3,552,385	133.6240	4,519,177	3,382,000	3,542,507	0	(3,937)	0	0	4.875	4.539	MN	21,067	164,873	05/31/2018	11/15/2043
718172-BL-2	PHILIP MORRIS INTERNAT-W/I				1.F FE	1,325,772	125.6450	1,605,740	1,278,000	1,322,571	0	(1,099)	0	0	4.250	4.021	MN	7,695	54,315	12/20/2017	11/10/2044
718546-AH-7	PHILLIPS 66			1	2.A FE	1,999,517	138.7160	2,774,326	2,000,000	1,999,576	0	5	0	0	5.875	5.876	MN	19,583	117,500	01/29/2013	05/01/2042
72650R-AR-3	PLAINS ALL AMER PIPELINE			1	3.A FE	1,984,143	122.1200	2,442,404	2,000,000	1,987,858	0	409	0	0	6.650	6.712	JJ	61,328	133,000	07/19/2007	01/15/2037
731020-AA-4	POLAR TANKERS INC	LS		1	1.G FE	14,225,788	124.9500	19,679,666	15,750,000	14,549,048	0	38,222	0	0	5.951	6.718	MN	132,782	937,283	02/04/2009	05/10/2037
737679-DB-3	POTOMAC ELECTRIC PWR CO			1	1.F FE	2,964,190	151.1060	4,533,184	3,000,000	2,971,773	0	872	0	0	6.500	6.592	MN	24,917	195,000	03/24/2008	11/15/2037
743756-AC-2	PROV ST JOSEPH HLTH OBL			1	1.D FE	2,500,000	117.0960	2,927,410	2,500,000	2,500,000	0	0	0	0	3.744	3.744	AO	23,400	93,600	09/20/2016	10/01/2047
743756-AE-8	PROV ST JOSEPH HLTH OBL			1,2	1.D FE	4,000,000	120.6220	4,824,876	4,000,000	4,000,000	0	0	0	0	3.930	3.930	AO	39,300	157,200	01/30/2018	10/01/2048
744448-CJ-8	PUBLIC SERVICE COLORADO			1,2	1.F FE	4,663,550	122.3900	6,119,516	5,000,000	4,679,555	0	8,368	0	0	3.950	4.405	MS	58,153	197,500	01/15/2019	03/15/2043
744448-CN-9	PUBLIC SERVICE COLORADO			1,2	1.E FE	5,982,389	124.0120	7,831,351	6,315,000	5,998,977	0	6,511	0	0	3.800	4.112	JD	10,665	239,970	05/15/2018	06/15/2047
744560-BF-2	PUBLIC SVC EL & GAS			1,2	1.F FE	5,372,050	121.4530	6,072,627	5,000,000	5,344,203	0	(9,592)	0	0	4.000	3.558	JD	16,667	200,000	12/27/2017	06/01/2044
745332-BW-5	PUGET SOUND ENERGY INC			1	1.F FE	4,247,560	147.2990	5,891,971	4,000,000	4,182,404	0	(6,855)	0	0	6.724	6.259	JD	11,954	268,960	10/18/2007	06/15/2036
745332-CB-0	PUGET SOUND ENERGY INC			1	1.F FE	2,631,820	141.4660	2,829,310	2,000,000	2,508,220	0	(17,510)	0	0	5.795	3.902	MS	34,126	115,900	12/05/2012	03/15/2040
745332-CC-8	PUGET SOUND ENERGY INC			1	1.F FE	6,907,648	137.3230	7,896,076	5,750,000	6,822,002	0	(34,299)	0	0	5.764	4.339	JJ	152,826	331,430	05/24/2018	07/15/2040
745332-CD-6	PUGET SOUND ENERGY INC			1,2	1.F FE	999,950	141.0280	1,410,276	1,000,000	999,902	0	0	0	0	5.638	5.638	AO	11,902	56,380	03/22/2011	04/15/2041
747525-AV-5	QUALCOMM	LS		1,2	1.G FE	4,999,200	133.9560	6,697,815	5,000,000	4,999,017	0	16	0	0	4.300	4.301	MN	24,486	215,000	05/19/2017	05/20/2047
761713-BB-1	REYNOLDS AMERICAN INC			1,2	2.B FE	6,002,300	126.9880	6,349,408	5,000,000	5,931,738	0	(20,867)	0	0	5.850	4.567	FA	110,500	292,500	05/24/2017	08/15/2045
771196-AU-6	ROCHE HLDGS INC			1	1.C FE	972,780	168.6240	1,686,244	1,000,000	977,499	0	583	0	0	7.000	7.223	MS	23,333	70,000	02/18/2009	03/01/2039
771196-BJ-0	ROCHE HLDGS INC			1,2	1.C FE	1,925,600	110.7760	2,215,523	2,000,000	1,949,670	0	9,319	0	0	3.000	3.568	MN	8,500	60,000	04/30/2018	11/10/2025
771367-CD-9	ROCHESTER GAS & ELECTRIC			1,2	1.F FE	2,081,000	110.2480	2,204,966	2,000,000	2,067,613	0	(10,016)	0	0	3.100	2.505	JD	5,167	62,000	08/20/2019	06/01/2027
77340R-AM-9	ROCKIES EXPRESS PIPELINE			1	3.A FE	3,352,020	109.6550	3,289,663	3,000,000	3,338,332	0	(9,257)	0	0	6.875	5.888	AO	43,542	206,250	06/27/2019	04/15/2040
78349A-AB-9	RWJ BARNABAS HEALTH			1,2	1.E FE	2,500,000	120.2010	3,005,027	2,500,000	2,500,000	0	0	0	0	3.949	3.949	JJ	49,363	98,725	10/19/2016	07/01/2046

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
78412F-AW-4	SESI LLC				6. FE	649,228	31.5910	640,980	2,029,000	640,980	(10,396)	2,148	1,379,772	0	7.125	7.127	JD	0	46,984	06/03/2020	12/15/2021
78516F-AB-5	SABAL TRAIL TRANS			1,2	2.A FE	3,006,500	121.7170	3,651,498	3,000,000	3,005,856	0	(228)	0	0	4.682	4.665	MN	23,410	140,460	04/26/2018	05/01/2038
797440-BL-7	SAN DIEGO GAS & EL			1	1.F FE	5,840,350	133.9190	6,695,953	5,000,000	5,776,365	0	(25,635)	0	0	5.350	4.173	MN	34,181	267,500	06/01/2018	05/15/2040
797440-BV-5	SAN DIEGO GAS & EL			1,2	1.F FE	4,977,700	117.1770	5,858,853	5,000,000	4,979,085	0	453	0	0	3.750	3.775	JD	15,625	187,500	06/05/2017	06/01/2047
81373P-AA-1	SECURIAN FINANCIAL GROUP			1	1.G FE	4,977,900	125.5840	6,279,213	5,000,000	4,978,552	0	367	0	0	4.800	4.828	AO	50,667	240,000	02/11/2019	04/15/2048
816851-60-4	SEMPRA ENERGY PREFERRED			2	2.C FE	299,109	28.4300	344,003	12,100	299,109	0	0	0	0	2.500	2.500	JAJO	4,348	16,388	03/18/2020	06/01/2063
824348-BM-7	SHERWIN-WILLIAMS CO/THE			1,2	2.B FE	1,996,460	111.8120	2,236,246	2,000,000	1,996,575	0	115	0	0	3.300	3.309	MN	8,433	43,633	03/03/2020	05/15/2050
832696-AM-0	SMUCKER JM CO			1	2.B FE	1,090,840	122.7360	1,227,358	1,000,000	1,085,917	0	(4,610)	0	0	4.250	3.478	MS	12,514	42,500	12/04/2019	03/15/2035
837004-CB-4	SOUTH CAROLINA ELE & GAS			1	1.F FE	4,995,150	147.7100	7,385,487	5,000,000	4,996,131	0	122	0	0	6.050	6.057	JJ	139,486	302,500	01/07/2008	01/15/2038
842329-AA-2	SOUTHERN BAPTIST HOSP.			1,2	1.C FE	1,300,000	121.9600	1,585,474	1,300,000	1,300,000	0	0	0	0	4.857	4.857	JJ	29,115	63,141	05/21/2015	07/15/2045
842400-EV-1	SOUTHERN CAL EDISON			1	2.A FE	3,912,200	138.0440	5,521,756	4,000,000	3,938,518	0	2,672	0	0	5.750	5.910	AO	57,500	230,000	10/19/2006	04/01/2035
842400-GG-2	SOUTHERN CAL EDISON			1,2	2.A FE	999,300	117.4730	1,174,732	1,000,000	999,307	0	14	0	0	4.000	4.004	AO	10,000	40,000	03/21/2017	04/01/2047
842400-GK-3	SOUTHERN CAL EDISON			1,2	2.A FE	4,841,450	119.4530	5,972,637	5,000,000	4,848,642	0	2,885	0	0	4.125	4.315	MS	68,750	206,250	05/30/2018	03/01/2048
842587-80-0	SOUTHERN CO PFD			2	2.C FE	5,000,000	27.4000	5,480,000	200,000	5,000,000	0	0	0	0	2.500	2.500	JAJO	0	200,063	01/06/2020	05/01/2038
844895-AL-6	SOUTHWEST GAS				1.G FE	4,284,755	132.7490	6,239,216	4,700,000	4,520,015	0	23,912	0	0	8.000	8.882	FA	156,667	376,000	05/24/2001	08/01/2026
853496-AD-9	STANDARD INDUSTRIES INC			1	3.B FE	523,500	105.5690	633,414	600,000	529,369	0	5,869	0	0	4.750	6.888	JJ	13,142	14,250	03/24/2020	01/15/2028
85434V-AA-6	STANFORD HEALTH CARE			1,2	1.D FE	4,000,000	124.7200	4,988,785	4,000,000	4,000,000	0	0	0	0	3.795	3.795	MN	19,397	151,800	01/09/2018	11/15/2048
854502-AJ-0	STANLEY BLACK & DECKER INC			1,2	1.G FE	1,997,760	139.6810	2,793,620	2,000,000	1,997,754	0	36	0	0	4.850	4.857	MN	12,394	97,000	10/30/2018	11/15/2048
863667-AJ-0	STRYKER CORP			1,2	2.A FE	5,339,250	133.8960	6,694,821	5,000,000	5,309,348	0	(7,014)	0	0	4.625	4.219	MS	68,090	231,250	05/24/2016	03/15/2046
87612E-AU-0	TARGET CORP			1	1.G FE	4,065,240	166.8700	6,674,803	4,000,000	4,051,269	0	(1,555)	0	0	7.000	6.871	JJ	129,111	280,000	01/22/2008	01/15/2038
880451-AU-3	TENNESSEE GAS PIPELINE				2.B FE	5,396,598	141.8130	7,657,877	5,400,000	5,397,037	0	61	0	0	7.625	7.629	AO	102,938	411,750	11/15/2001	04/01/2037
882384-AE-0	TEXAS EASTERN TRANSMISSI			1,2	2.A FE	4,955,850	111.3270	5,566,347	5,000,000	4,958,150	0	819	0	0	4.150	4.202	JJ	95,681	207,500	01/04/2018	01/15/2048
88579Y-BD-2	3M CO.			1,2	1.E FE	3,952,440	127.6520	5,106,086	4,000,000	3,954,209	0	877	0	0	4.000	4.069	MS	47,556	160,000	09/11/2018	09/14/2048
88642R-AA-7	TIDEWATER INC. PP			1	4.C	185,863	92.0890	184,039	199,849	181,694	0	(1,321)	0	0	8.000	6.688	FMAN	2,665	15,988	01/31/2018	08/01/2022
887317-AX-3	TIME WARNER INC			1,2	2.B FE	1,936,240	105.2560	2,105,121	2,000,000	1,941,852	0	1,176	0	0	4.850	5.058	JJ	44,728	97,000	11/17/2015	07/15/2045
88732J-BB-3	TIME WARNER CABLE INC			1,2	2.C FE	5,862,390	128.6500	7,718,993	6,000,000	5,881,143	0	2,943	0	0	5.500	5.663	MS	110,000	330,000	06/04/2015	09/01/2041
889175-BD-6	TOLEDO EDISON COMPANY			1	2.B FE	2,938,470	136.2740	4,088,212	3,000,000	2,953,278	0	1,586	0	0	6.150	6.303	MN	23,575	184,500	05/16/2007	05/15/2037
889184-AA-5	TOLEDO HOSPITAL/THE			1,2	2.C FE	2,000,000	105.1110	2,102,225	2,000,000	2,000,000	0	0	0	0	4.982	4.982	MN	12,732	99,640	09/23/2015	11/15/2045
891160-MJ-9	TORONTO-DOMIN BK			2	1.F FE	4,242,563	113.1790	4,810,095	4,250,000	4,245,166	0	351	0	0	3.625	3.637	MS	45,363	154,063	09/08/2016	09/15/2031
89236T-HE-8	TOYOTA				1.E FE	2,200,000	100.0610	2,201,337	2,200,000	2,200,000	0	0	0	0	0.371	0.415	FMAN	1,020	2,383	08/11/2020	02/14/2022
89417E-AM-1	TRAVELERS COS INC			1,2	1.F FE	1,991,320	130.3590	2,607,180	2,000,000	1,991,862	0	169	0	0	4.000	4.025	MN	6,889	80,000	05/15/2017	05/30/2047
89566E-AH-1	TRISTATE GEN/TRANS ASSN			1,2	1.G FE	9,633,288	119.7300	11,374,368	9,500,000	9,619,589	0	(2,829)	0	0	4.700	4.611	MN	74,417	446,500	09/03/2015	11/01/2044
896516-AA-9	TRINITY			1	1.D FE	1,398,614	122.0010	1,708,017	1,400,000	1,398,660	0	29	0	0	4.125	4.131	JD	4,813	57,750	02/05/2015	12/01/2045
902494-BD-4	TYSON FOODS INC			1,2	2.B FE	7,953,280	132.4110	10,592,913	8,000,000	7,955,844	0	841	0	0	4.550	4.586	JD	29,322	364,000	05/23/2017	06/02/2047
902917-AH-6	WASTE MANAGEMENT INC			1	2.A FE	10,474,723	131.6580	10,880,218	8,264,000	9,593,733	0	(145,508)	0	0	7.000	4.462	JJ	266,744	578,480	03/25/2014	07/15/2028
902973-AZ-9	U S BANCORP			2	2.A FE	7,017,500	112.4580	7,872,088	7,000,000	7,017,500	0	0	0	0	5.300	5.287	AO	78,322	371,000	02/02/2017	01/01/9999
907818-EM-6	UNION PACIFIC CORP			1,2	2.A FE	5,767,482	122.4580	6,687,423	5,461,000	5,736,877	0	(8,004)	0	0	3.799	3.473	AO	51,866	207,463	12/22/2016	10/01/2051
907818-FG-8	UNION PACIFIC CORP			1,2	2.A FE	11,958,524	123.1000	12,310,050	10,000,000	11,930,828	0	(27,695)	0	0	3.839	2.818	MS	107,705	191,950	05/18/2020	03/20/2060
911312-AN-6	UNITED PARCEL SERVICE			1	1.G FE	1,973,600	138.2860	2,765,719	2,000,000	1,978,563	0	619	0	0	4.875	4.960	MN	12,458	97,500	11/08/2010	11/15/2040
911365-BF-0	NA UNITED RENTALS			1,2	3.C FE	503,925	107.0650	618,835	578,000	510,037	0	6,112	0	0	5.500	7.882	FA	12,010	15,895	03/25/2020	05/15/2027
911365-BL-7	NA UNITED RENTALS			1,2	3.C FE	101,100	111.3820	133,659	120,000	102,140	0	1,040	0	0	5.250	7.551	JJ	2,905	3,150	03/24/2020	01/15/2030
913017-AT-6	UNITED TECHNOLOGIES	LS			2.A FE	4,924,433	135.6130	6,204,305	4,575,000	4,737,301	0	(16,427)	0	0	6.700	6.107	FA	127,719	306,525	10/24/2002	08/01/2028
913017-BP-3	UNITED TECHNOLOGIES			1	2.A FE	2,937,540	149.3140	4,479,416	3,000,000	2,951,519	0	1,482	0	0	6.125	6.278	JJ	84,729	183,750	05/29/2008	07/15/2038
913017-CA-5	UNITED TECHNOLOGIES			1	2.A FE	4,993,100	126.0660	6,303,323	5,000,000	4,993,699	0	142	0	0	4.150	4.158	MN	26,514	207,500	04/29/2015	05/15/2045
913017-CJ-6	UNITED TECHNOLOGIES			1,2	2.A FE	4,834,950	119.1230	5,956,154	5,000,000	4,847,484	0	3,350	0	0	3.750	3.939	MN	31,250	187,500	01/12/2017	11/01/2046
91324P-DF-6	UNITEDHEALTH GROUP INC			1,2	1.G FE	4,953,800	124.2710	6,213,567	5,000,000	4,956,355	0	921	0	0	3.750	3.802	AO	39,583	187,500	10/18/2017	10/15/2047
91324P-DL-3	UNITEDHEALTH GROUP INC			1,2	1.G FE	4,965,600	133.7150	6,685,733	5,000,000	4,967,004	0	619	0	0	4.250	4.291	JD	9,444	212,500	06/14/2018	06/15/2048
91913Y-AV-2	VALERO ENERGY CORP			1,2	2.B FE	5,771,890	113.9740	6,597,933	5,789,000	5,775,490	0	1,490	0	0	4.350	4.387	JD	20,985	251,822	06/22/2018	06/01/2028
92343V-CQ-5	VERIZON COMMUNICATIONS			1,2	2.A FE	3,971,040	124.7880	4,991,528	4,000,000	3,977,232	0	1,158	0	0	4.400	4.455	MN	29,333	176,000	10/22/2014	11/01/2034
92343V-CX-0	VERIZON COMMUNICATIONS			1	2.A FE	18,170,528	129.3670	24,174,794	18,687,000	18,209,667	0	8,218	0	0	4.522	4.687	MS	248,813	845,026	08/25/2015	09/15/2048
92343V-DS-0	VERIZON COMMUNICATIONS			1	2.A FE	12,933,781	138.4620	18,368,386	13,266,000	12,949,617	0	4,845	0	0	5.012	5.173	AO	140,366	664,892	07/11/2017	04/15/2049
925524-AH-3	VIACOM INC.			1	2.B FE	8,232,240	149.8630	10,490,428	7,000,000	7,809,581	0	(63,110)	0	0	7.875	6.217	JJ	231,219	551,250	05/16/2014	07/30/2030
925524-AX-8	VIACOM INC.			1	2.B FE	1,980,272	146.0520	2,921,045	2,000,000	1,984,978	0	527	0	0	6.875	6.954	AO	23,299	137,500	10/27/2006	04/30/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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
92826C-AF-9	VISA INC			1,2	1.D FE	4,991,650	136.7660	6,838,316	5,000,000	4,992,325	0	167	0	0	4.300	4.310	JD	10,153	215,000	12/09/2015	12/14/2045
929160-AS-8	VULCAN MATERIALS CO			1,2	2.B FE	2,601,000	114.7190	2,983,844	2,601,000	2,601,000	0	0	0	0	4.500	4.500	AO	29,261	117,045	03/16/2015	04/01/2025
929160-AV-1	VULCAN MATERIALS CO			1,2	2.B FE	5,071,500	123.4620	6,173,113	5,000,000	5,067,479	0	(1,371)	0	0	4.500	4.412	JD	10,000	225,000	10/18/2017	06/15/2047
92929Q-AQ-0	WASTE MANAGEMENT INC				2.A FE	5,636,613	126.5400	5,947,380	4,700,000	5,141,673	0	(67,385)	0	0	7.100	5.131	FA	139,042	333,700	10/04/2013	08/01/2026
931142-CB-7	WAL-MART				1.C FE	5,227,140	145.6020	8,736,135	6,000,000	5,441,799	0	22,699	0	0	5.250	6.225	MS	105,000	315,000	07/06/2007	09/01/2035
931142-CK-7	WAL-MART				1.C FE	15,488,543	161.9510	24,818,972	15,325,000	15,448,735	0	(4,191)	0	0	6.500	6.419	FA	376,314	996,125	08/06/2008	08/15/2037
931142-CY-7	WAL-MART				1.C FE	3,767,240	145.0620	5,802,462	4,000,000	3,807,869	0	5,312	0	0	5.000	5.397	AO	36,667	200,000	06/30/2011	10/25/2040
931427-AR-9	WALGREENS BOOTS ALLIANCE			1,2	2.B FE	3,472,560	111.2640	3,894,251	3,500,000	3,474,579	0	509	0	0	4.650	4.699	JD	13,563	162,750	05/26/2016	06/01/2046
94974B-FP-0	WELLS FARGO CO				2.B FE	4,035,160	138.3250	5,532,990	4,000,000	4,030,649	0	(684)	0	0	5.375	5.316	MN	35,236	215,000	10/28/2013	11/02/2043
94980V-AG-3	WELLS FARGO BANK NA				2.A FE	9,982,000	142.5260	14,252,620	10,000,000	9,985,952	0	496	0	0	5.950	5.963	FA	206,597	595,000	08/22/2006	08/26/2036
95000U-2G-7	WELLS FARGO & COMPANY			1,2	1.F FE	5,000,000	108.9450	5,447,236	5,000,000	5,000,000	0	0	0	0	2.879	2.879	AO	24,392	143,950	10/24/2019	10/30/2030
95763P-EF-4	WESTERN ALLIANCE BANK			2	1.G PL	2,000,000	101.5550	2,031,096	2,000,000	2,000,000	0	0	0	0	5.250	5.250	JD	8,750	55,125	05/20/2020	06/01/2030
960413-AU-6	WESTLAKE CHEMICAL CORP			1,2	2.B FE	3,959,160	118.3940	4,735,747	4,000,000	3,961,096	0	738	0	0	4.375	4.437	MN	22,361	175,000	11/13/2017	11/15/2047
962166-AW-4	WEYERHAEUSER CO				2.B FE	2,208,184	129.5680	2,980,056	2,300,000	2,257,932	0	4,637	0	0	6.950	7.295	AO	39,963	159,850	01/23/2002	10/01/2027
969457-BD-1	WILLIAMS COS INC			1	2.C FE	14,720,130	134.6760	20,201,466	15,000,000	14,824,114	0	10,267	0	0	7.750	7.915	JD	51,667	1,162,500	12/14/2001	06/15/2031
976656-BP-2	WISC ELEC POWER				1.G FE	13,221,505	130.6960	18,334,011	14,028,000	13,661,268	0	33,118	0	0	6.500	6.934	JD	75,985	911,820	02/25/2014	06/01/2028
976826-BE-6	WISCONSIN POWER & LIGHT			1	1.G FE	2,982,930	146.6090	4,398,265	3,000,000	2,986,661	0	430	0	0	6.375	6.418	FA	72,250	191,250	08/08/2007	08/15/2037
98419M-AK-6	XYLEM INC			1,2	2.B FE	8,012,530	123.3050	9,667,136	7,840,000	8,000,710	0	(3,908)	0	0	4.375	4.237	MN	57,167	343,000	06/12/2018	11/01/2046
98934K-AB-6	ZENECA WILMINGTON				2.A FE	8,177,070	117.4630	8,809,737	7,500,000	7,649,201	0	(46,341)	0	0	7.000	6.229	MN	67,083	525,000	08/15/2002	11/15/2023
013716-AW-5	ALCAN INC		A	1	1.F FE	2,814,660	144.6080	4,338,252	3,000,000	2,869,488	0	5,464	0	0	5.750	6.210	JD	14,375	172,500	03/29/2006	06/01/2035
03746A-AA-8	APACHE FINANCE CANADA	LS	A		3.A FE	6,031,950	115.4170	5,770,856	5,000,000	5,573,922	0	(47,052)	0	0	7.750	6.069	JD	17,222	387,500	01/22/2007	12/15/2029
071734-AC-1	BAUSCH HEALTH COS INC		A	1,2	3.B FE	206,381	107.5250	241,932	225,000	207,889	0	1,508	0	0	5.750	7.213	FA	4,888	6,469	03/23/2020	08/15/2027
136375-BD-3	CANADIAN NATL RAILWAYS		A	1	1.F FE	3,545,883	138.4080	3,737,007	2,700,000	3,194,034	0	(55,003)	0	0	6.900	4.058	JJ	85,905	186,300	10/04/2013	07/15/2028
136375-BN-1	CANADIAN NATL RAILWAYS		A	1	1.F FE	8,822,300	150.1400	13,512,639	9,000,000	8,868,496	0	4,892	0	0	6.200	6.349	JD	46,500	558,000	08/10/2007	06/01/2036
136375-CV-2	CANADIAN NATL RAILWAYS		A	1,2	1.F FE	4,999,300	139.2070	6,960,341	5,000,000	4,999,866	0	0	0	0	4.450	4.450	JJ	99,507	222,500	10/31/2018	01/20/2049
136385-AC-5	CANADIAN NATL RESOURCES		A	1	2.B FE	8,695,115	133.8340	10,218,250	7,635,000	8,285,610	0	(40,308)	0	0	7.200	6.126	JJ	253,482	549,720	04/06/2006	01/15/2032
13645R-AF-1	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	6,335,564	147.2590	9,284,649	6,305,000	6,330,942	0	(1,161)	0	0	5.950	5.906	MN	47,936	375,148	08/24/2011	05/15/2037
13645R-AU-8	CANADIAN PACIFIC RAILWAY		A	1,2	2.A FE	1,992,440	138.1180	2,762,353	2,000,000	1,993,055	0	143	0	0	4.800	4.824	FA	40,000	96,000	07/29/2015	08/01/2045
292505-AD-6	ENCANA CORP		A	1	3.A FE	1,001,610	115.1000	1,150,999	1,000,000	1,001,071	0	(52)	0	0	6.500	6.487	FA	24,556	65,000	07/14/2006	08/15/2034
65334H-AE-2	NEXEN INC		A	1	1.E FE	3,889,200	130.7370	5,229,493	4,000,000	3,923,099	0	3,320	0	0	5.875	6.078	MS	72,458	235,000	12/20/2005	03/10/2035
65334H-AG-7	NEXEN INC		A	1	1.E FE	944,990	138.3090	1,383,094	1,000,000	957,619	0	1,371	0	0	6.400	6.833	MN	8,178	64,000	06/21/2007	05/15/2037
67077M-AR-9	NUTRIEN LTD COM		A	1,2	2.B FE	2,073,640	128.5560	2,571,118	2,000,000	2,069,003	0	(1,786)	0	0	4.900	4.647	JD	8,167	98,000	04/12/2018	06/01/2043
698900-AG-2	PANCANADIAN ENERGY CORP		A	1	2.A FE	7,973,510	117.5910	9,407,261	8,000,000	7,982,683	0	958	0	0	7.200	7.227	MN	96,000	576,000	11/02/2001	11/01/2031
71644E-AE-2	PETRO-CANADA		A	1	2.A FE	1,149,250	129.2850	1,292,854	1,000,000	1,060,807	0	(9,021)	0	0	7.875	6.531	JD	3,500	78,750	04/20/2006	06/15/2026
71644E-AG-7	PETRO-CANADA		A	1	2.A FE	2,728,320	128.4300	3,852,904	3,000,000	2,802,279	0	7,999	0	0	5.950	6.669	MN	22,808	178,500	07/06/2007	05/15/2035
725906-AN-1	PLACER DOME INC		A	1	2.B FE	6,695,550	141.3000	9,891,004	7,000,000	6,772,567	0	8,676	0	0	6.450	6.800	AO	95,317	451,500	03/05/2008	10/15/2035
775109-BB-6	ROGERS COMMUNICATIONS		A	1,2	2.A FE	2,499,383	136.6680	3,023,086	2,212,000	2,479,645	0	(6,974)	0	0	5.000	4.170	MS	32,566	110,600	01/18/2018	03/15/2044
775109-BN-0	ROGERS COMMUNICATIONS		A	1,2	2.A FE	4,983,350	128.8150	6,440,727	5,000,000	4,983,564	0	285	0	0	4.350	4.370	MN	36,250	217,500	04/23/2019	05/01/2049
867224-AB-3	SUNCOR ENERGY INC		A	1,2	2.A FE	6,964,860	113.1430	7,919,993	7,000,000	6,966,617	0	674	0	0	4.000	4.029	MN	35,778	280,000	11/08/2017	11/15/2047
867229-AC-0	SUNCOR ENERGY INC		A	1	2.A FE	3,406,040	138.1080	4,143,246	3,000,000	3,252,121	0	(15,568)	0	0	7.150	6.095	FA	89,375	214,500	10/24/2006	02/01/2032
867229-AD-8	SUNCOR ENERGY INC		A	1	2.A FE	2,892,210	128.4740	3,854,233	3,000,000	2,925,121	0	3,299	0	0	5.950	6.220	JD	14,875	178,500	04/26/2006	12/01/2034
878742-AE-5	TECK RESOURCES LIMITED		A	1	2.C FE	4,458,870	129.0670	5,808,033	4,500,000	4,470,670	0	1,169	0	0	6.125	6.192	AO	68,906	275,625	01/19/2006	10/01/2035
891140-BG-2	TORONTO DOMINION BANK		A		1.D FE	6,050,580	100.4880	6,029,300	6,000,000	6,030,731	0	(19,849)	0	0	2.125	0.202	AO	29,750	0	10/27/2020	04/07/2021
893526-DJ-9	TRANS-CANADA PIPELINES		A	1	2.A FE	4,961,900	137.2940	6,864,703	5,000,000	4,968,226	0	824	0	0	6.100	6.156	JD	25,417	305,000	05/27/2010	06/01/2040
98417E-AC-4	XSTRATA FINANCE CANADA		A	1	2.A FE	996,870	137.0590	1,370,594	1,000,000	997,420	0	75	0	0	6.900	6.925	MN	8,817	69,000	11/13/2007	11/15/2037
98417E-AN-0	XSTRATA FINANCE CANADA		A	1	2.A FE	4,007,960	125.9230	5,036,924	4,000,000	4,006,498	0	(162)	0	0	6.000	5.986	MN	30,667	240,000	11/04/2011	11/15/2041
02364W-AP-0	AMERICA MOVIL SA de CV		D	1	2.A FE	5,942,820	142.9460	8,576,788	6,000,000	5,955,905	0	1,433	0	0	6.125	6.195	MN	46,958	367,500	10/24/2007	11/15/2037
05541V-AE-6	BG ENERGY CAPITAL PLC		D	1	1.E FE	1,984,200	102.7270	2,054,532	2,000,000	1,998,411	0	1,822	0	0	4.000	4.097	AO	16,889	80,000	10/06/2011	10/15/2021
06849A-AB-5	BARRICK INTL BK CORP		D	1	2.A FE	1,950,932	142.6760	2,853,529	2,000,000	1,961,823	0	1,340	0	0	6.350	6.544	AO	26,811	127,000	11/19/2009	10/15/2036
09659W-2M-5	BNP PARIBAS		D	2	1.G FE	10,000,000	101.8630	10,186,318	10,000,000	10,000,000	0	0	0	0	1.904	1.904	MS	48,129	0	09/23/2020	09/30/2028
111021-AE-1	BRITISH TELECOM PLC		D	1	2.B FE	24,969,690	165.4000	38,042,031	23,000,000	24,230,012	0	(74,914)	0	0	9.625	8.806	JD	98,389	2,213,750	07/12/2001	12/15/2030
11778B-AB-8	BSKYB FINANCE UK		D	1	1.G FE	984,330	149.5990	1,495,992	1,000,000	988,570	0	440	0	0	6.500	6.621	AO	13,722	65,000	10/13/2005	10/15/2035
12615T-AB-4	CNOOC FINANCE		D		1.E FE	1,769,130	129.6680	2,593,364	2,000,000	1,846,948	0	7,890	0	0	5.500	6.403	MN	12,222	110,000	05/23/2006	05/21/2033

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
13323A-AB-6	CAMELOT FINANCE SA		D	1,2	4.B FE	1,818,000	104.4160	1,898,286	1,818,000	1,818,000	0	0	0	0	4.500	4.500	MN	13,635	82,037	10/25/2019	11/01/2026
21987B-AW-8	CODELCO INC		D	1,2	1.G FE	5,894,220	111.6740	6,700,416	6,000,000	5,925,796	0	9,714	0	0	3.625	3.839	FA	90,625	217,500	07/25/2017	08/01/2027
22546Q-AP-2	CREDIT SUISS NEW YORK		D		1.F FE	2,983,080	111.0390	3,331,175	3,000,000	2,992,911	0	1,733	0	0	3.625	3.693	MS	33,833	108,750	09/04/2014	09/09/2024
22550U-AA-9	CREDIT SUISSE NEW YORK		D		1.E FE	1,900,000	100.1640	1,903,115	1,900,000	1,900,000	0	0	0	0	0.550	2.050	FMAN	1,684	10,873	01/30/2020	02/04/2022
23291K-AJ-4	DH EUROPE FINANCE II		D	1,2	2.A FE	2,994,270	113.8110	3,414,332	3,000,000	2,994,451	0	233	0	0	3.250	3.263	MN	12,458	99,667	10/29/2019	11/15/2039
24820R-AG-3	STATOIL		D	1	1.D FE	19,072,098	134.3840	27,333,650	20,340,000	19,705,142	0	58,092	0	0	6.500	7.019	JD	110,175	1,322,100	04/19/2002	12/01/2028
25156P-AC-7	DEUTSCHE TELEKOM		D		2.B FE	19,255,950	157.8190	29,985,579	19,000,000	19,153,333	0	(10,286)	0	0	8.750	8.622	JD	73,889	1,662,500	09/20/2001	06/15/2030
268317-AC-8	ELECTRICITE DE FRANCE		D		2.A FE	7,884,080	150.1030	12,008,254	8,000,000	7,904,765	0	2,533	0	0	6.950	7.067	JJ	239,389	556,000	01/21/2009	01/26/2039
268317-AQ-7	ELECTRICITE DE FRANCE		D	1,2	2.A FE	4,987,600	128.2930	6,414,640	5,000,000	4,988,305	0	228	0	0	4.950	4.966	AO	53,625	247,500	10/07/2015	10/13/2045
29268B-AC-5	ENEL FINANCE		D	1	2.A FE	12,395,970	146.7580	17,610,975	12,000,000	12,302,132	0	(10,001)	0	0	6.800	6.547	MS	240,267	816,000	10/22/2007	09/15/2037
35177P-AL-1	ORANGE SA		D	1	2.A FE	5,959,027	164.6280	9,877,702	6,000,000	5,972,615	0	1,510	0	0	9.000	9.066	MS	180,000	540,000	11/14/2008	03/01/2031
35177P-AX-5	ORANGE SA		D	1	2.A FE	8,340,990	141.9250	9,934,733	7,000,000	8,236,574	0	(36,430)	0	0	5.375	4.112	JJ	175,583	376,250	01/04/2018	01/13/2042
36164Q-NA-2	GE CAPITAL INTL FUNDING		D		2.B FE	35,679,909	119.2360	41,471,363	34,781,000	35,531,083	0	(35,704)	0	0	4.418	4.221	MN	196,346	1,536,625	07/08/2016	11/15/2035
372319-AA-1	GENNEIA SA		D		5.C FE	423,750	91.9260	459,632	500,000	466,839	0	26,875	0	0	8.750	15.817	JJ	19,566	43,750	04/24/2019	01/20/2022
40052V-AE-4	GRUPO BIMBO SAB DE CV		D	1,2	2.B FE	14,966,400	123.4560	18,518,392	15,000,000	14,967,306	0	581	0	0	4.700	4.714	MN	99,875	705,000	11/07/2017	11/10/2047
404280-BK-4	HSBC HOLDINGS PLC-SPONS		D	2	1.F FE	5,000,000	114.0680	5,703,397	5,000,000	5,000,000	0	0	0	0	4.041	4.041	MS	60,615	202,050	03/06/2017	03/13/2028
44841S-AC-3	HUTCHISON WHAMPOA INTL		D		1.F FE	6,749,400	157.2730	9,436,360	6,000,000	6,511,839	0	(25,025)	0	0	7.450	6.461	MN	45,942	447,000	07/27/2007	11/24/2033
456472-AB-5	INDUSTRIAS PENOLES SAB D		D	1,2	2.B FE	1,997,240	113.1770	2,263,538	2,000,000	1,997,436	0	231	0	0	4.150	4.167	MS	25,131	83,000	09/05/2019	09/12/2029
456873-AF-5	INGERSOLL-RAND LUX FINAN		D	1	2.B FE	4,986,900	130.8660	6,543,318	5,000,000	4,986,974	0	220	0	0	4.500	4.516	MS	62,500	225,000	03/19/2019	03/21/2049
500631-AH-9	KOREA ELECTRIC & POWER		D		1.C FE	3,731,760	129.6130	4,536,444	3,500,000	3,601,225	0	(13,260)	0	0	7.000	6.417	FA	102,083	245,000	05/05/2006	02/01/2027
50066A-AP-8	KOREA GAS CORP		D		1.D FE	4,955,750	110.3710	5,518,536	5,000,000	4,961,377	0	3,913	0	0	2.875	2.978	JJ	65,885	143,750	07/09/2019	07/16/2029
50201D-AA-1	LIKAK		D	1,2	4.A FE	565,000	107.7080	608,550	565,000	565,000	0	0	0	0	6.750	6.750	AO	8,051	37,078	10/22/2019	10/15/2027
61238Q-AA-6	BASELL FINANCE CO BV		D		2.C FE	6,720,504	135.4990	7,100,153	5,240,000	6,056,319	0	(109,236)	0	0	8.100	5.134	MS	124,974	424,440	12/18/2013	03/15/2027
656531-AJ-9	STATOIL ASA		D	1	1.D FE	8,500,859	138.8910	10,041,839	7,230,000	7,965,500	0	(73,375)	0	0	7.150	5.535	JJ	238,369	516,945	03/18/2014	01/15/2029
71568P-AM-1	PERUSAHAAN LISTRIK NEGAR		D		2.B FE	2,496,875	107.8370	2,695,921	2,500,000	2,497,327	0	515	0	0	4.375	4.381	FA	44,358	82,031	11/22/2019	02/05/2050
71654Q-CC-4	PETROLEOS MEXICANOS		D	1	3.B FE	1,317,701	93.6570	1,194,126	1,275,000	1,315,396	0	(556)	0	0	6.750	6.498	MS	23,906	86,063	01/27/2017	09/21/2047
71654Q-DD-1	PETROLEOS MEXICANOS		D	1,2	3.C FE	562,446	101.0140	546,486	541,000	562,459	0	13	0	0	7.690	7.355	JJ	18,259	0	10/26/2020	01/23/2050
75405U-AA-4	RAS LAFFAN LNG III		D	1	1.E FE	1,000,000	116.6830	1,166,834	1,000,000	1,000,000	0	0	0	0	5.838	5.838	MS	14,757	58,380	08/04/2005	09/30/2027
75625Q-AB-5	RECKITT BENCKISER TSY		D	1	1.G FE	3,949,800	107.6320	4,305,293	4,000,000	3,984,248	0	5,338	0	0	3.625	3.777	MS	40,278	145,000	09/16/2013	09/21/2023
780641-AH-9	KONINKLIJKE		D	1	2.B FE	5,617,500	142.4280	9,969,928	7,000,000	6,075,665	0	52,180	0	0	8.375	10.573	AO	146,563	586,250	10/30/2001	10/01/2030
80105N-AG-0	SANOFI-AVENTIS		D	1	1.E FE	987,420	100.8720	1,008,717	1,000,000	999,522	0	1,435	0	0	4.000	4.155	MS	10,222	40,000	03/24/2011	03/29/2021
80414L-2F-1	SAUDI ARABIAN OIL CO		D		1.F FE	4,890,000	121.2360	6,061,817	5,000,000	4,892,802	0	1,842	0	0	4.375	4.510	AO	45,573	218,750	04/12/2019	04/16/2049
822582-AD-4	SHELL INTERNATIONAL FIN		D	1	1.D FE	9,946,900	155.8830	15,588,270	10,000,000	9,957,301	0	1,228	0	0	6.375	6.415	JD	28,333	637,500	12/08/2008	12/15/2038
822582-BQ-4	SHELL INTERNATIONAL FIN		D	1	1.D FE	11,783,760	125.3540	15,042,466	12,000,000	11,802,094	0	4,362	0	0	4.000	4.105	MN	68,000	480,000	05/05/2016	05/10/2046
826200-AD-9	SIEMENS FINANCING		D	1	1.E FE	2,011,390	129.1250	2,582,493	2,000,000	2,004,544	0	(687)	0	0	6.125	6.075	FA	45,597	122,500	10/24/2006	08/17/2026
82929R-AC-0	SING TELECOMMUNICATIONS		D	1	1.F FE	26,349,950	152.2760	39,431,794	25,895,000	26,172,654	0	(16,445)	0	0	7.375	7.230	JD	159,146	1,909,756	02/15/2002	12/01/2031
87927V-AF-5	TELECOM ITALIA CAPITAL		D	1	3.B FE	3,089,839	123.5580	3,706,736	3,000,000	3,058,610	0	(2,930)	0	0	6.375	6.152	MN	24,438	191,250	09/30/2004	11/15/2033
879385-AD-4	TELEFONICA EUROPE		D	1	2.C FE	8,262,740	152.7050	12,216,382	8,000,000	8,151,136	0	(10,395)	0	0	8.250	7.961	MS	194,333	660,000	12/07/2001	09/15/2030
87938W-AW-3	TELEFONICA EMISIONES		D	1	2.C FE	5,000,000	123.9410	6,197,036	5,000,000	5,000,000	0	0	0	0	4.895	4.895	MS	78,184	244,750	02/27/2018	03/06/2048
88165F-AF-9	TEVA PHARMACEUT FIN BV		D	1	3.C FE	996,350	101.1070	1,011,070	1,000,000	999,598	0	415	0	0	3.650	3.694	MN	5,171	36,500	11/07/2011	11/10/2021
92857W-AB-6	VODAFONE GROUP PLC		D	1	2.B FE	8,719,695	139.6290	11,868,423	8,500,000	8,635,358	0	(7,601)	0	0	6.250	6.060	MN	45,747	531,250	11/20/2003	11/30/2032
92857W-BD-1	VODAFONE GROUP PLC		D	1	2.B FE	3,453,680	123.8050	4,952,212	4,000,000	3,522,889	0	11,140	0	0	4.375	5.296	FA	64,167	175,000	09/13/2013	02/19/2043
G9338#-AB-9	VESUVIUS PLC PP		D	1	2.B PL	1,000,000	107.9840	1,079,842	1,000,000	1,000,000	0	0	0	0	4.610	4.610	JD	3,586	46,100	11/22/2013	12/03/2023
N7338#-AC-5	RED ELECTRICA PP		C	1	1.G	5,734,950	119.2720	5,963,618	5,000,000	5,370,810	0	(69,606)	0	0	5.310	3.612	AO	53,100	265,500	04/17/2015	10/19/2025
N7660#-AM-9	SHV NEDERLAND BV PP		D	1	2.A	2,000,000	104.1490	2,082,975	2,000,000	2,000,000	0	0	0	0	4.420	4.420	MS	22,837	88,400	03/23/2012	03/28/2022
W0805#-AM-0	ASSA ABLOY PP		D	1	1.G	2,000,000	104.5930	2,091,860	2,000,000	2,000,000	0	0	0	0	3.480	3.481	MN	8,700	69,600	07/31/2012	08/09/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,349,658,149	XXX	3,008,848,082	2,304,951,516	2,339,002,469	(10,396)	(1,641,800)	1,379,772	0	XXX	XXX	XXX	28,908,709	121,322,021	XXX	XXX
02148J-AD-9	CWALT 2006-39CB 1A4			4	1.D FM	657,233	101.5320	788,641	776,744	634,243	0	(6,837)	0	0	6.000	10.106	MON	3,884	46,454	12/14/2006	01/25/2037
02660T-ER-0	AHM 2005-2 5A1			4	1.D FM	110,512	100.0000	110,841	110,841	105,830	0	(1,352)	0	0	5.564	3.941	MON	514	3,969	09/06/2005	09/25/2035
05946X-E7-4	BAFC 2005-5 2A1			4	1.D FM	396,656	106.7640	424,881	397,962	396,551	0	(7,612)	0	0	5.500	5.555	MON	1,824	21,861	08/30/2005	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1			4	1.A FM	1,138,799	107.0320	1,229,010	1,148,263	1,142,378	0	709	0	0	5.750	5.879	MON	5,502	66,011	01/25/2006	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3			4	1.A FM	812,354	107.8960	895,171	829,660	819,823	0	(1,653)	0	0	5.750	6.053	MON	3,975	47,695	03/02/2006	11/25/2035

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
05946X-ZZ-9	BAFC 2005-4 2A1			4	1.A FM	391,813	105.7090	435,265	411,757	401,255	0	2,849	0	0	5.500	6.318	MON	1,887	24,424	09/20/2007	08/25/2035
059515-BF-2	BAFC 2007-3 XA2			4	1.D FM	557,970	102.7900	685,056	666,462	583,162	0	(14,482)	0	0	5.500	6.829	MON	3,055	36,627	07/03/2007	09/25/2034
1248MG-AX-2	CBASS 2007-CB1 AF1B			4	1.D FM	600,123	43.5740	446,997	1,025,824	297,297	0	(14,339)	0	0	3.342	13.512	MON	2,857	14,651	10/30/2009	01/25/2037
12653T-AA-9	CSMC 2018-J1 A1			4	1.A FM	8,251,368	103.0930	8,709,345	8,448,049	8,300,846	0	45,751	0	0	3.500	4.197	MON	24,640	295,682	07/11/2018	02/25/2048
12667G-AH-6	CWALT 2005-13CB A8			4	1.D FM	507,964	100.0000	528,954	528,954	502,109	0	(641)	0	0	5.500	6.893	MON	2,424	29,084	10/13/2006	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3			4	1.D FM	587,452	97.1450	630,892	649,430	545,524	0	(10,436)	0	0	5.500	7.497	MON	2,977	35,705	04/12/2006	07/25/2035
12667G-PW-7	CWALT 2005-20CB 1A4			4	1.D FM	2,944,587	97.1450	3,008,581	3,096,985	2,720,793	0	(54,627)	0	0	5.500	5.851	MON	14,195	170,268	06/16/2005	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4			4	2.B FM	1,350,569	86.9860	1,347,629	1,549,250	1,257,159	0	(49,583)	0	0	5.750	6.114	MON	7,423	82,414	11/04/2005	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11			4	3.B FM	1,564,463	80.2220	1,492,547	1,860,516	1,447,376	0	(68,501)	0	0	5.500	8.153	MON	8,527	101,997	12/13/2006	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4			4	3.B FM	310,747	94.6140	313,944	331,817	293,517	0	(5,058)	0	0	5.500	6.907	MON	1,521	18,202	09/07/2005	11/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14			4	1.D FM	457,149	76.0940	428,353	562,924	346,834	0	(19,215)	0	0	6.000	9.895	MON	2,815	33,621	04/07/2006	05/25/2036
126694-JX-7	CWHL 2005-24 A7			4	2.B FM	308,029	81.4840	296,597	363,996	287,617	0	(12,974)	0	0	5.500	7.790	MON	1,668	20,008	10/28/2005	11/25/2035
17309A-AD-1	CMALT 2006-A1 1A4			4	3.B FM	2,595,997	99.8200	2,813,192	2,818,255	2,758,326	0	(4,915)	0	0	5.750	5.384	MON	13,504	162,019	12/08/2006	04/25/2036
17312H-AE-9	CRMSI 2007-2 A5			4	1.A FM	1,950,742	100.1440	1,953,602	1,950,800	1,912,279	0	28,312	0	0	4.972	6.065	MON	8,083	97,813	06/20/2007	06/25/2037
17322N-AA-2	CMLTI 2014-J1 A1			4	1.A FM	762,901	103.0740	777,847	754,647	757,460	0	(5,209)	0	0	3.500	3.181	MON	2,201	26,413	10/08/2014	06/25/2044
225458-PR-3	CSFB 2005-4 2A4			4	1.D FM	533,452	96.5420	548,194	567,833	487,633	0	(14,283)	0	0	5.500	5.034	MON	2,603	31,190	10/19/2006	06/25/2035
225470-VY-6	CSMC 2006-1 4A9			4	3.B FM	271,197	100.0000	281,762	281,762	283,600	0	2,933	0	0	5.500	3.536	MON	1,291	15,497	01/25/2006	02/25/2036
251510-ML-4	DBALT 2006-AB1 A3			4	1.A FM	1,426,608	99.2460	1,548,218	1,559,987	1,426,948	0	2,845	0	0	5.865	7.122	MON	7,624	76,065	10/04/2006	02/25/2036
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5			4	2.B FM	552,240	100.0000	538,926	538,926	551,717	0	0	0	0	5.865	2.934	MON	2,634	31,608	11/18/2004	09/25/2034
3622MW-AH-6	GSR 2007-3F 2A7			4	3.B FM	156,935	116.9250	192,616	164,735	165,642	0	3,965	0	0	5.750	4.629	MON	789	10,283	07/06/2007	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13			4	1.D FM	452,719	98.3620	457,990	465,616	442,843	0	(4,287)	0	0	5.750	5.481	MON	2,231	25,929	12/04/2006	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6			4	1.A FM	427,572	105.3970	473,430	449,189	439,776	0	7,937	0	0	5.500	6.339	MON	2,059	24,705	09/20/2007	09/25/2035
45660L-2V-0	RAST 2005-A16 A3			4	1.D FM	1,306,254	70.8380	1,125,339	1,588,617	1,004,827	0	(81,272)	0	0	6.000	7.722	MON	7,943	95,156	12/23/2005	02/25/2036
46412R-AD-7	IRWHE 2007-1 2A3			4	1.D FM	2,482,516	102.6730	3,590,052	3,496,580	2,373,283	0	(14,378)	0	0	6.650	39.801	MON	19,377	232,523	05/11/2007	08/25/2037
466247-JU-8	JPMMT 2004-S2 4A4			4	3.B FM	639,541	97.1100	618,741	637,152	642,366	0	(10,792)	0	0	5.500	5.506	MON	2,920	35,043	06/16/2005	11/25/2034
466247-ZQ-9	JPMMT 2005-S3 1A3			4	1.D FM	2,689,397	71.9050	2,712,613	3,772,480	2,578,504	0	(178,439)	15,598	0	5.750	4.524	MON	18,076	215,668	10/04/2006	01/25/2036
466247-ZQ-9	JPMMT 2005-S3 1A3			4	4.B FM	1	71.9050	1	1	1	0	0	0	0	5.750	2.407	MON	0	0	10/04/2006	01/25/2036
46628S-AH-6	JPMAC 2006-WF1 A5			4	1.D FM	1,418,182	45.4050	1,154,190	2,542,001	1,004,516	0	(100,603)	0	0	6.410	3.968	MON	13,579	63,043	08/11/2006	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6			4	1.D FM	806,885	43.8010	614,457	1,402,843	569,404	0	(57,311)	0	0	6.500	3.375	MON	7,599	32,378	08/11/2006	07/25/2036
52521H-AJ-2	LMT 2006-9 1A9			4	3.B FM	649,595	92.5420	728,523	787,234	648,441	0	(10,452)	0	0	5.750	4.610	MON	3,772	45,041	01/11/2007	01/25/2037
52523K-AJ-3	LXS 2006-17 WF5			4	3.B FM	1,090,366	96.3360	1,336,218	1,387,042	1,315,722	0	10,857	0	0	5.950	4.021	MON	6,877	68,885	10/04/2006	11/25/2036
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A			4	1.D FM	790,000	48.2030	688,367	1,428,054	622,036	0	(53,214)	0	0	6.092	3.775	MON	7,250	26,260	09/22/2006	10/25/2036
61751D-AH-7	MSM 2006-17XS A5W			4	1.D FM	7,045,432	65.1000	7,218,743	11,088,699	4,303,163	0	(117,159)	0	0	5.941	12.425	MON	54,900	501,665	12/12/2006	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5			4	1.D FM	278,596	45.7690	238,338	520,740	206,911	0	(16,699)	0	0	6.207	4.044	MON	2,694	11,142	02/15/2007	01/25/2047
62942K-AA-4	NRPMT 2013-1 A1			4	1.A FM	1,971,778	102.5380	2,073,659	2,022,336	1,993,536	0	10,477	0	0	3.250	3.714	MON	5,477	65,726	09/17/2014	07/25/2043
65538P-AF-5	NAA 2007-1 1A5			4	1.A FM	1,942,418	103.4650	2,416,727	2,335,797	1,835,033	0	8,784	0	0	6.347	11.117	MON	12,354	110,094	05/08/2007	03/25/2047
74922E-AF-6	RALI 2006-QS6 1A6			4	3.B FM	72,544	96.1970	83,416	86,713	75,538	0	267	0	0	6.250	8.381	MON	452	5,419	06/01/2006	06/25/2036
75970J-AD-8	RAMC 2007-1 AF1			4	1.D FM	777,496	41.7200	595,504	1,427,383	471,376	0	(55,832)	0	0	5.742	7.898	MON	6,830	71,152	06/01/2020	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6			4	1.D FM	4,653,944	41.7130	3,298,904	7,908,572	2,597,803	0	(307,330)	0	0	5.710	7.978	MON	37,632	392,027	08/01/2020	04/25/2037
761118-MD-7	RALI 2005-QS16 A4			4	3.B FM	4,022,041	100.0000	4,442,967	4,442,967	4,128,605	0	(25,793)	0	0	5.750	6.116	MON	21,289	255,401	12/09/2005	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12			4	3.B FM	284,292	98.0700	338,335	344,993	314,605	0	1,386	0	0	6.000	5.660	MON	1,725	20,696	03/22/2006	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4			4	1.D FM	5,582,500	51.3550	4,129,103	8,040,298	3,697,227	0	(365,514)	0	0	6.000	6.980	MON	40,201	480,786	12/14/2006	09/25/2036
81745D-AE-1	SEMT 2013-9 A1			4	1.A FM	1,487,771	102.9400	1,558,548	1,514,030	1,501,104	0	8,793	0	0	3.500	3.850	MON	4,416	52,991	07/19/2013	07/25/2043
863579-AM-0	SARM 2004-12 1A2			4	1.A FM	242,883	100.0000	275,035	275,035	258,806	0	(5,363)	0	0	2.954	4.985	MON	677	9,692	10/30/2009	09/25/2034
863579-CB-2	SARM 2004-14 1A			4	1.A FM	329,575	100.0000	385,872	385,872	349,698	0	(20,141)	0	0	2.673	5.599	MON	859	13,427	10/30/2009	10/25/2034
89177J-AC-2	TPMT 2019-2 M1			4	1.A FM	15,473,438	108.0890	16,213,394	15,000,000	15,416,258	0	(44,021)	0	0	3.750	3.389	MON	46,875	562,569	08/26/2019	12/25/2058
89177L-AE-3	TPMT 2019-3 M1			4	1.A FM	16,050,000	111.1250	16,668,798	15,000,000	15,926,694	0	(119,079)	0	0	4.250	3.252	MON	53,125	632,800	12/11/2019	02/25/2059
93934F-BL-5	WMALT 2005-7 2CB1			4	1.D FM	307,300	100.0000	320,693	320,693	309,006	0	(1,296)	0	0	5.500	6.179	MON	1,470	18,898	09/30/2005	08/25/2035
949831-AA-9	WFMBS 2019-3 A1			4	1.A FM	3,568,207	102.8680	3,619,639	3,518,725	3,560,109	0	(3,915)	0	0	3.500	2.224	MON	10,263	123,155	09/10/2019	07/25/2049
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						106,041,103	XXX	107,804,657	123,586,041	97,013,110	0	(1,748,742)	15,598	0	XXX	XXX	XXX	521,339	5,691,832	XXX	XXX
05525M-AA-4	BAMLL 2014-520M A			4	1.A FM	7,209,979	116.6920	8,168,441	7,000,000	7,146,269	0	(9,202)	0	0	4.185	4.076	MON	16,275	297,859	08/01/2014	08/15/2046
06540W-BD-4	BANK 2019-BN19 A3			4	1.D FM	7,096,451	112.9110	7,098,712	6,287,000	7,087,024	0	(9,427)	0	0	3.183	1.565	MON	16,676	16,676	11/19/2020	08/15/2061

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
233050-AC-7	DBUBS 2011-LC1A A3			4	1.A FM	137,491	100.1360	136,324	136,138	136,138	0	(3)	0	0	5.002	4.901	MON	567	6,841	02/08/2011	11/10/2046
23305X-AA-9	DBUBS 2011-LC2A A1			4	1.A FM	46,865	100.1800	46,486	46,403	46,366	0	(54)	0	0	3.527	3.311	MON	136	1,637	06/17/2011	07/10/2044
23312B-AE-0	DCOT 2019-MTC B			4	1.A FM	5,149,690	106.5890	5,329,448	5,000,000	5,132,065	0	(15,321)	0	0	3.072	2.778	MON	12,800	156,160	10/16/2019	09/15/2045
36249K-AC-4	GSMS 2010-C1 A2			4	1.A FM	136,694	100.2160	133,004	132,718	132,632	0	(183)	0	0	4.592	4.231	MON	508	6,032	08/04/2010	08/10/2043
61770Y-AA-3	MSC 2020-CNP A			4	1.D FM	2,107,344	105.2500	2,104,998	2,000,000	2,106,753	0	(591)	0	0	2.428	1.805	MON	4,046	0	12/09/2020	04/05/2042
90117P-AG-0	AOTA 2015-1211 XB			4	1.D FE	105,272	0.1930	57,015	0	57,443	0	(13,631)	0	0	0.051	1.436	MON	1,249	14,985	07/07/2017	08/10/2035
90268T-AD-6	UBSC 2011-C1 AAB			4	1.A FM	495,984	100.7880	492,525	488,676	488,638	0	(629)	0	0	3.187	2.962	MON	1,298	15,574	12/09/2011	01/10/2045
91830C-AG-3	VNDO 2012-6AVE B			4	1.A FM	6,149,969	103.0340	6,182,044	6,000,000	6,025,623	0	(17,049)	0	0	3.298	3.011	MON	16,489	197,862	11/16/2012	11/15/2030
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						28,635,739	XXX	29,748,997	27,090,935	28,358,951	0	(66,090)	0	0	XXX	XXX	XXX	70,044	713,626	XXX	XXX
02666A-AG-3	AH4R 2015-SFR1 XS			4	6. *	4	0.0010	353	0	4	0	0	0	0	2.000	2.000	MON	0	0	02/26/2015	04/17/2052
02666B-AG-1	AH4R 2015-SFR2 XS			4	6. *	1	0.0010	78	0	1	0	0	0	0	2.000	2.000	MON	0	0	09/11/2015	10/17/2052
03027W-AJ-1	AMETOW			2	1.A FE	964,150	101.8010	1,018,014	1,000,000	990,711	0	3,981	0	0	3.070	3.534	MON	1,364	30,700	07/16/2013	03/15/2023
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1			4	1.D FE	351,912	99.9780	351,835	351,912	351,912	0	0	0	0	0.315	0.315	MON	31	277	09/15/2020	09/22/2021
46617T-AA-2	HENDR 2014-1A A			4	1.A FE	1,853,269	114.2510	2,118,567	1,854,315	1,853,463	0	27	0	0	3.960	4.000	MON	3,264	73,431	02/10/2014	03/15/2063
64908P-AA-1	NEW VALLEY GENERATION 3				1.D FE	360,473	100.0690	360,722	360,473	360,473	0	0	0	0	5.131	5.130	JJ	0	18,496	12/16/2002	01/15/2021
66981F-AB-6	AMSR 2020-SFR4 B			4	1.D FE	8,999,789	100.6910	9,062,151	9,000,000	8,999,490	0	(299)	0	0	1.706	1.697	MON	12,795	26,870	09/16/2020	11/17/2037
80285W-AA-5	Santander Drive 20203 eivabl 2020-3 A1			4	1.D FE	57,346	99.9960	57,344	57,346	57,346	0	0	0	0	0.282	0.282	MON	8	37	09/15/2020	10/15/2021
88576X-AA-4	HENDR 2010-1A A			4	1.A FE	1,400,849	111.2120	1,359,231	1,222,198	1,320,569	0	(12,715)	0	0	5.560	2.849	MON	3,020	67,954	02/13/2014	07/15/2059
05682V-AE-5	BCC 2018-2A B		D	4	1.C FE	9,000,000	99.4470	8,950,236	9,000,000	9,000,000	0	0	0	0	1.821	2.325	JAJO	33,679	263,755	06/01/2018	07/19/2031
29003B-AA-9	ELMW5 2020-2A A1		D	4	1.A FE	10,000,000	100.3460	10,034,591	10,000,000	10,000,000	0	0	0	0	1.967	1.636	JAJO	94,033	0	06/26/2020	07/24/2031
83611V-AG-3	SNDPT 2020-2A B1		D	4	1.C FE	5,000,000	99.3420	4,967,087	5,000,000	5,000,000	0	0	0	0	2.122	1.850	JAJO	28,992	0	09/16/2020	10/25/2031
88433B-AQ-0	WINDR 2016-2A A1R		D	4	1.A FE	4,200,000	99.4640	4,177,478	4,200,000	4,200,000	0	0	0	0	1.404	1.940	FMAN	9,995	100,186	11/16/2018	11/01/2031
89531M-AC-6	TREST 2018-2A A2		D	4	1.C FE	10,000,000	99.8380	9,983,804	10,000,000	10,000,000	0	0	0	0	1.888	2.518	JAJO	35,145	297,485	05/15/2018	07/25/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						52,187,793	XXX	52,441,491	52,046,244	52,133,969	0	(9,006)	0	0	XXX	XXX	XXX	222,326	879,191	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,536,522,784	XXX	3,198,843,227	2,507,674,736	2,516,508,499	(10,396)	(3,465,638)	1,395,370	0	XXX	XXX	XXX	29,722,418	128,606,670	XXX	XXX
020002-AU-5	ALLSTATE CORPORATION			2	2.B FE	2,978,280	132.6690	3,980,059	3,000,000	2,966,723	0	(2,677)	0	0	6.500	6.478	MN	24,917	195,000	10/22/2014	05/15/2057
46625H-HA-1	JP MORGAN CHASE & CO SERIES 1			2	2.B FE	4,755,525	99.5060	4,865,826	4,890,000	4,755,525	0	0	0	0	3.684	0.000	JAJO	31,529	231,319	06/05/2008	01/01/9999
976657-AH-9	WISCONSIN ENERGY CORP				2.B FE	1,763,490	85.7170	1,824,066	2,128,000	1,767,621	0	3,072	0	0	2.334	5.698	FMAN	6,345	68,864	07/09/2019	05/15/2067
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						9,497,295	XXX	10,669,951	10,018,000	9,489,869	0	395	0	0	XXX	XXX	XXX	62,791	495,183	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			2	2.B FE	2,531,250	114.3940	2,859,850	2,500,000	2,514,456	0	(2,372)	0	0	6.613	6.476	JJ	76,233	165,325	10/20/2011	12/15/2055
902973-86-6	U S BANCORP PRFD				2.B FE	15,381,250	965.9900	19,319,800	20,000	15,381,250	0	0	0	0	0.584	0.584	JAJO	178,889	711,666	08/03/2010	
92978A-AA-0	WFC				2.B FE	4,037,500	101.2630	5,063,150	5,000,000	4,037,500	0	0	0	0	5.570	6.898	MJSD	13,151	282,355	01/17/2008	01/01/9999
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						21,950,000	XXX	27,242,800	7,520,000	21,933,206	0	(2,372)	0	0	XXX	XXX	XXX	268,273	1,159,346	XXX	XXX
4899999. Total - Hybrid Securities						31,447,295	XXX	37,912,751	17,538,000	31,423,075	0	(1,977)	0	0	XXX	XXX	XXX	331,064	1,654,529	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
464287-17-6	ISHARES CLOSED END FUND				1.A	76,377	127.6500	89,355	0	89,355	7,756	0	0	0	0.000	0.000	N/A	0	1,044	11/14/2016	
464289-51-1	ISHARES 10+ YEAR CREDIT BOND CLOSED END FUND				2.A	5,009,987	73.0200	6,198,595	0	6,198,595	539,045	0	0	0	0.000	0.000	N/A	0	199,895	01/19/2017	
5899999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						5,086,364	XXX	6,287,950	0	6,287,950	546,801	0	0	0	XXX	XXX	XXX	0	200,939	XXX	XXX
6099999. Subtotal - SVO Identified Funds						5,086,364	XXX	6,287,950	0	6,287,950	546,801	0	0	0	XXX	XXX	XXX	0	200,939	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						2,456,697,510	XXX	3,131,661,404	2,404,218,441	2,443,217,154	67,910	(2,175,092)	1,379,772	0	XXX	XXX	XXX	30,120,287	125,942,908	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						178,882,171	XXX	188,350,554	195,389,111	169,529,861	0	(1,771,329)	15,598	0	XXX	XXX	XXX	771,218	8,662,207	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						30,357,509	XXX	31,611,786	28,864,677	30,200,920	0	22,222	0	0	XXX	XXX	XXX	78,719	817,318	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						113,340,389	XXX	129,933,838	98,310,217	113,400,946	0	19,192	0	0	XXX	XXX	XXX	926,243	4,035,219	XXX	XXX

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
8099999. Total - SVO Identified Funds						5,086,364	XXX	6,287,950	0	6,287,950	546,801	0	0	0	XXX	XXX	XXX	0	200,939	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						2,784,363,943	XXX	3,487,845,532	2,726,782,446	2,762,636,831	614,711	(3,905,007)	1,395,370	0	XXX	XXX	XXX	31,896,467	139,658,591	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 240,738,325 1B ...$ 28,398,689 1C ...$ 76,008,867 1D ...$ 173,242,873 1E ...$ 192,272,596 1F ...$ 442,871,159 1G ..$ 377,539,149

2A ..$ 460,397,665 2B ...$ 549,191,887 2C ...$ 115,600,019

3A ..$ 51,158,344 3B ...$ 30,251,322 3C ...$ 10,543,352

4A ..$ 9,887,393 4B ...$ 2,245,673 4C ...$ 181,694

5A ..$ 1,000,000 5B ...$ 0 5C ...$ 466,839

6 ....$ 640,985

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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
#THREE-OC-E	Three Oceans PFD Three Ocean PFD			4.000	25.00		1,000,000	250,000.000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	6. *	09/01/2018
#AFXCL-AS-S	AFX AFX Class B Units			4.000	25.00		3	0.648	3	7,664	0	0	0	(7,661)	0	0	(7,661)	0	6. *	08/06/2020
02665T-88-4	AMERICAN HOMES 4 RENT PREFERRED			21,370.000	25.00		529,716	25.800	551,346	529,716	0	31,387	0	0	0	0	0	0	3.B FE	09/20/2018
04208T-20-7	ARMADA HOFFLER PROP PFD			11,300.000	25.00	25.000	282,500	26.060	294,478	282,500	4,767	19,167	0	0	0	0	0	0	4.A	06/11/2019
15202L-20-6	INVESTORS REAL ESTATE TRUST PREFERRED			11,314.000	25.00	24.761	280,147	26.000	294,164	280,147	0	0	0	0	0	0	0	0	4.B	12/21/2020
253868-82-2	DIGITAL REALTY TRUST INC PREFERRED			11,300.000	25.00		282,500	27.300	308,490	282,500	0	14,690	0	0	0	0	0	0	3.A FE	10/01/2019
26884U-50-5	EPR PROPERTIES PREFERRED			9,822.000	25.00		207,085	23.400	229,835	207,085	3,530	14,119	0	0	0	0	0	0	3.C FE	12/21/2018
29278N-40-0	ENERGY TRANSFER PARTNERS PREFERRED			13,200.000	25.00		262,944	21.300	281,160	262,944	0	25,163	0	0	0	65,123	(65,123)	0	3.B FE	12/10/2018
37949*-12-2	GRAPHENE ENABLED TECHNOLOGIES GRAPHENE ENABLED TECHNOLOGIES			3,500.000	100.00		145,331	41.523	145,331	292,507	0	0	0	(147,177)	0	0	(147,177)	0	6. *	06/17/2016
67034#-12-1	NUCLEUS SCIENTIFIC, INC SERIES B			41,309.000	100.00		403	0.010	403	199,998	0	0	0	0	0	0	0	0	6. *	08/23/2017
67034#-12-2	Indigo Technologies, INC Class A			64,010.000	100.00		12,500	0.195	12,500	12,500	0	0	0	0	0	0	0	0	6. *	02/07/2020
69360J-55-2	PS BUSINESS PARKS INC PREFERRED			12,600.000	25.00		312,102	27.390	345,114	312,102	0	15,216	0	0	0	0	0	0	2.B FE	03/16/2020
69360J-62-8	PS BUSINESS PARKS INC PREFERRED			14,600.000	25.00		349,668	26.240	383,104	349,668	0	18,818	0	0	0	0	0	0	2.B FE	03/18/2020
70509V-50-6	PEBBLEBROOK HOTEL TRUST PREFERRED			13,239.000	25.00		329,834	24.650	326,341	329,834	5,275	21,100	0	0	0	0	0	0	3.C YE	02/16/2018
70509V-60-5	PEBBLEBROOK HOTEL TRUST PREFERRED			18,129.000	25.00		382,515	25.270	458,120	382,515	7,223	28,893	0	0	0	0	0	0	3.C YE	11/30/2018
74460W-57-8	PUBLIC STORAGE PFD			350,000.000	25.00		8,750,000	28.340	9,919,000	8,750,000	0	429,479	0	0	0	0	0	0	2.A FE	12/11/2019
74460W-62-8	PUBLIC STORAGE PREFERRED			20,600.000	25.00		515,000	27.670	570,002	515,000	0	25,106	0	0	0	0	0	0	2.A FE	09/06/2019
74460W-64-4	PUBLIC STORAGE PREFERRED			5,000.000	25.00		124,622	28.790	143,950	124,622	0	6,895	0	0	0	0	0	0	2.A FE	03/18/2020
76169C-40-7	REXFORD INDUSTRIAL REALT PREFERRED			11,000.000	25.00		270,867	26.940	296,340	270,867	0	15,152	0	0	0	0	0	0	3.A FE	03/16/2020
804395-80-4	SAUL CENTERS INC PREFERRED			12,756.000	25.00	24.761	307,071	24.250	309,333	315,846	4,883	19,533	0	(8,775)	0	0	(8,775)	0	4.A YE	01/30/2019
804395-87-9	SAUL CENTERS INC PREFERRED			15,500.000	25.00	25.000	365,180	23.560	365,180	387,500	5,813	23,250	0	(22,320)	0	0	(22,320)	0	4.A YE	09/10/2019
866082-50-6	SUMMIT HOTEL PROPERTIES PREFERRED			13,594.000	25.00		336,935	23.090	313,885	336,935	0	21,920	0	0	0	0	0	0	3.B YE	04/18/2018
866082-60-5	SUMMIT HOTEL PROPERTIES PREFERRED			10,100.000	25.00		249,575	22.530	227,553	249,575	0	15,781	0	0	0	0	0	0	3.B YE	11/20/2018
867892-60-6	SUNSTONE HOTEL INVESTORS PREFERRED			10,526.000	25.00		259,572	24.440	257,255	259,572	4,572	17,703	0	0	0	0	0	0	3.C	04/02/2020
902973-79-1	U S BANCORP PFD			138,247.000	25.00		3,087,056	25.020	3,458,940	3,087,056	44,499	177,996	0	0	0	0	0	0	1.G FE	06/04/2014
929042-81-0	VORNADO REALTY TRUST PREFERRED			9,700.000	25.00		242,500	26.710	259,087	242,500	1,308	0	0	0	0	0	0	0	3.A FE	11/19/2020
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							18,885,626	XXX	20,750,914	19,271,153	81,870	941,368	0	(185,933)	0	65,123	(251,056)	0	XXX	XXX
8999999 - Total Preferred Stocks							18,885,626	XXX	20,750,914	19,271,153	81,870	941,368	0	(185,933)	0	65,123	(251,056)	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 0 1G ..$ 3,087,056

2A ..$ 9,389,622 2B ..$ 661,770 2C ..$ 0

3A ..$ 795,867 3B ..$ 1,379,170 3C ..$ 1,179,006

4A ..$ 954,751 4B ..$ 280,147 4C ..$ 0

5A ..$ 0 5B ..$ 0 5C ..$ 0

6 ....$ 1,158,237

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	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	
00130H-10-5	AES CORP			31,600.000	742,600	23.500	742,600	354,796	0	18,113	0	113,760	0	113,760	0	09/21/2017	
00206R-10-2	AT&T INC			52,073.000	1,497,619	28.760	1,497,619	1,896,441	0	103,112	0	(510,943)	0	(510,943)	0	12/30/2020	
008492-10-0	AGREE REALTY CORP REIT			10,100.000	672,458	66.580	672,458	355,951	6,262	22,758	0	(22,642)	0	(22,642)	0	10/30/2020	
015271-10-9	ALEXANDRIA REAL ESTATE REIT			3,500.000	623,770	178.220	623,770	475,156	3,815	6,748	0	148,614	0	148,614	0	10/29/2020	
018802-10-8	ALLIANT ENERGY CORP			6,400.000	329,792	51.530	329,792	327,825	0	2,584	0	1,967	0	1,967	0	12/23/2020	
02079K-10-7	ALPHABET CLASS C			3,788.000	6,636,121	1,751.880	6,636,121	1,975,897	0	0	0	1,577,671	0	1,577,671	0	03/06/2020	
02079K-30-5	ALPHABET CLASS A			1,011.000	1,771,919	1,752.640	1,771,919	314,585	0	0	0	417,796	0	417,796	0	10/02/2015	
023135-10-6	AMAZON.COM INC			2,714.000	8,839,308	3,256.930	8,839,308	788,115	0	0	0	3,824,270	0	3,824,270	0	10/24/2014	
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT			4,900.000	209,573	42.770	209,573	179,819	0	7,896	0	(3,420)	0	(3,420)	0	07/21/2020	
025537-10-1	AMERICAN ELECTRIC POWER			8,300.000	691,141	83.270	691,141	483,547	0	23,572	0	(93,292)	0	(93,292)	0	10/18/2018	
02553E-10-6	AMERICAN EAGLE OUTFITTERS			21,600.000	433,512	20.070	433,512	255,661	0	2,970	0	177,851	0	177,851	0	10/21/2020	
025932-10-4	AMERICAN FINANCIAL GROUP			216,130.000	18,937,311	87.620	18,937,311	16,268,216	0	687,336	0	2,519,698	0	2,519,698	0	05/08/2020	
03027X-10-0	AMERICAN TOWER CORP REIT			2,100.000	471,366	224.460	471,366	496,044	2,541	0	0	(24,678)	0	(24,678)	0	12/15/2020	
03064D-10-8	AMERICOLD REALTY TRUST REIT			24,400.000	910,852	37.330	910,852	884,529	5,124	2,772	0	26,323	0	26,323	0	11/23/2020	
03073E-10-5	AMERISOURCEBERGEN CORP			18,177.000	1,776,984	97.760	1,776,984	1,517,392	0	30,901	0	231,575	0	231,575	0	08/03/2018	
037833-10-0	APPLE INC			87,080.000	11,554,645	132.690	11,554,645	1,659,331	0	70,317	0	5,161,885	0	5,161,885	0	08/31/2020	
053484-10-1	AVALON BAY COMMUNITIES REIT			1,500.000	240,645	160.430	240,645	230,035	2,385	8,371	0	(31,125)	0	(31,125)	0	03/20/2020	
053807-10-3	AVNET INC			56,826.000	1,995,161	35.110	1,995,161	1,864,378	0	47,734	0	(416,535)	0	(416,535)	0	06/19/2013	
0556EL-10-9	BP MIDSTREAM PARTNERS LP LIMITED PARTNERS			2,830.000	29,998	10.600	29,998	32,711	0	1,967	0	(2,713)	0	(2,713)	0	06/29/2020	
060505-10-4	BANK OF AMERICA CORP			111,289.000	3,373,170	30.310	3,373,170	608,751	0	80,128	0	546,429	0	546,429	0	07/19/2011	
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B			38,022.000	8,816,161	231.870	8,816,161	5,597,043	0	0	0	204,178	0	204,178	0	03/15/2018	
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT			16,560.000	455,897	27.530	455,897	435,496	10,267	36,047	0	(123,472)	0	(123,472)	0	10/05/2020	
101121-10-1	BOSTON PROPERTIES INC REIT			7,060.000	667,382	94.530	667,382	750,076	6,919	21,442	0	(182,513)	0	(182,513)	0	09/30/2020	
10316T-10-4	BOX INC - CLASS A			42,605.000	769,020	18.050	769,020	829,362	0	0	0	97,510	43,402	54,108	0	01/25/2019	
110122-10-8	BRISTOL-MYERS SQUIBB			45,566.000	2,826,459	62.030	2,826,459	2,629,302	22,327	82,019	0	(98,423)	0	(98,423)	0	10/13/2016	
11120U-10-5	BRIXMOR PROPERTY GROUP INC REIT			14,200.000	235,010	16.550	235,010	232,815	0	2,280	0	2,195	0	2,195	0	08/31/2020	
11135E-10-4	BROADSTONE NET LEASE INC-A COMMON			24,300.000	475,794	19.580	475,794	412,217	6,075	3,281	0	63,577	0	63,577	0	09/17/2020	
11284V-10-5	BROOKFIELD RENEWABLE COR-A COMMON			2,530.000	147,423	58.270	147,423	41,536	0	1,355	0	105,887	0	105,887	0	12/14/2020	
12514G-10-8	CDW CORP/DE			6,218.000	819,470	131.790	819,470	262,431	0	9,576	0	(68,709)	0	(68,709)	0	01/24/2017	
125896-10-0	CMS ENERGY CORP			6,700.000	408,767	61.010	408,767	390,425	0	5,298	0	18,342	0	18,342	0	12/09/2020	
133131-10-2	CAMDEN PROPERTY TRUST REIT			12,100.000	1,209,032	99.920	1,209,032	1,011,032	10,043	34,000	0	(38,973)	0	(38,973)	0	12/10/2020	
14174T-10-7	CARETRUST REIT INC REIT			30,300.000	672,054	22.180	672,054	675,965	7,575	28,373	0	48,328	0	48,328	0	11/23/2020	
14427M-10-7	US AUTO PARTS NETWORK INC COMMON	LS		36,021.000	446,300	12.390	446,300	50,429	0	0	0	395,871	0	395,871	0	07/28/2020	
14912Y-20-2	CATCHMARK TIMBER TRUST INC-A REIT			19,045.000	178,261	9.360	178,261	184,727	0	9,677	0	(35,049)	0	(35,049)	0	09/23/2020	
15189T-10-7	CENTERPOINT ENERGY			15,100.000	326,764	21.640	326,764	315,732	0	1,980	0	11,032	0	11,032	0	12/23/2020	
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS			9,900.000	348,975	35.250	348,975	332,686	0	16,763	0	(22,242)	0	(22,242)	0	12/28/2020	
16411R-20-8	CHENIERE ENERGY INC			11,429.000	686,083	60.030	686,083	615,060	0	0	0	71,023	0	71,023	0	12/23/2020	
166764-10-0	CHEVRON CORPORATION			10,539.000	890,019	84.450	890,019	998,624	0	40,786	0	(108,605)	0	(108,605)	0	03/06/2020	
172062-10-1	CINCINNATI FINANCIAL			1,120,641.000	97,910,404	87.370	97,910,404	23,905,586	672,385	2,209,401	0	(872,716)	0	(872,716)	0	05/18/2020	
18539C-10-5	NRG YIELD INC-CLASS A COMMON			12,139.000	358,707	29.550	358,707	223,868	0	9,348	0	128,530	0	128,530	0	09/10/2020	
20030N-10-1	COMCAST CORP CL A			76,670.000	4,017,508	52.400	4,017,508	2,189,689	0	69,003	0	569,658	0	569,658	0	03/22/2018	
20369C-10-6	COMMUNITY HEALTHCARE TRUST I REIT			2,714.000	127,857	47.110	127,857	125,430	0	0	0	2,426	0	2,426	0	12/29/2020	
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT			40,700.000	1,061,456	26.080	1,061,456	1,036,554	11,193	26,538	0	(2,058)	0	(2,058)	0	12/21/2020	
222795-50-2	COUSINS PROPERTIES INC REIT			13,100.000	438,850	33.500	438,850	437,024	3,930	10,140	0	(4,314)	0	(4,314)	0	11/09/2020	
22822V-10-1	CROWN CASTLE INTL CORP REIT			10,100.000	1,607,819	159.190	1,607,819	909,710	0	47,328	0	166,088	0	166,088	0	12/28/2020	
229663-10-9	CUBESMART REIT			4,300.000	144,523	33.610	144,523	140,585	1,462	0	0	3,938	0	3,938	0	12/29/2020	
23283R-10-0	CYRUSONE INC REIT			10,100.000	738,815	73.150	738,815	550,433	5,151	16,444	0	96,326	0	96,326	0	11/23/2020	
233331-10-7	DTE ENERGY COMPANY			3,890.000	472,285	121.410	472,285	372,673	4,221	13,831	0	1,052	0	1,052	0	04/02/2020	
244199-10-5	DEERE & COMPANY			11,408.000	3,069,322	269.050	3,069,322	1,557,011	8,670	33,372	0	1,176,197	0	1,176,197	0	03/27/2020	
252784-30-1	DIAMONDROCK HOSPITALITY CO REIT			11,200.000	92,400	8.250	92,400	55,414	0	0	0	36,986	0	36,986	0	10/19/2020	
253868-10-3	DIGITAL REALTY TRUST INC REIT			12,896.000	1,799,121	139.510	1,799,121	1,470,306	14,444	55,038	0	245,714	0	245,714	0	11/10/2020	
254687-10-6	DISNEY			16,012.000	2,901,054	181.180	2,901,054	1,739,864	0	14,091	0	585,239	0	585,239	0	03/21/2019	
25746U-10-9	DOMINION RESOURCES			8,535.000	641,832	75.200	641,832	601,384	0	23,552	0	(52,094)	0	(52,094)	0	12/23/2020	
25960P-10-9	DOUGLAS EMMETT INC REIT			10,800.000	315,144	29.180	315,144	337,135	3,024	5,712	0	(21,991)	0	(21,991)	0	09/17/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
26441C-20-4	DUKE ENERGY			4,800.000	439,488	91.560	439,488	375,341	0	13,487	0	20,923	0	20,923	0	08/28/2020	
26614N-10-2	DUPONT DE NEMOURS INC			33,240.000	2,363,696	71.110	2,363,696	1,999,831	0	30,642	0	357,942	0	357,942	0	08/26/2020	
27616P-10-3	EASTERLY GOVERNMENT PROPERTI COMMON			21,504.000	487,066	22.650	487,066	509,992	0	9,023	0	(22,927)	0	(22,927)	0	11/13/2020	
29273V-10-0	ENERGY TRANSFER EQUITY LP			306,954.000	1,896,976	6.180	1,896,976	2,726,524	0	186,552	0	(649,421)	0	(649,421)	0	10/27/2020	
29336T-10-0	ENLINK MIDSTREAM LLC			41,500.000	153,965	3.710	153,965	114,385	0	5,672	0	39,580	0	39,580	0	08/05/2020	
29364G-10-3	Entergy Corp			8,600.000	858,624	99.840	858,624	851,633	0	16,900	0	6,991	0	6,991	0	12/28/2020	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS			200,293.000	3,923,740	19.590	3,923,740	3,954,010	0	222,088	0	(184,427)	0	(184,427)	0	10/06/2020	
29444U-70-0	EQUINIX INC REIT			1,975.000	1,410,506	714.180	1,410,506	1,129,508	0	15,229	0	248,821	0	248,821	0	12/16/2020	
294600-10-1	EQUITRANS MIDSTREAM CORP			134,550.000	1,081,782	8.040	1,081,782	1,131,799	0	26,160	0	(50,017)	0	(50,017)	0	12/28/2020	
29670E-10-7	ESSENTIAL PROPERTIES REALTY REIT			18,300.000	387,960	21.200	387,960	287,339	4,392	7,498	0	89,948	0	89,948	0	11/06/2020	
297178-10-5	ESSEX PROPERTY TRUST INC REIT			1,700.000	403,614	237.420	403,614	358,758	3,532	6,440	0	44,856	0	44,856	0	09/30/2020	
30034W-10-6	EVERGY INC			6,119.000	339,666	55.510	339,666	309,517	0	11,281	0	(41,424)	0	(41,424)	0	08/20/2020	
30161N-10-1	EXELON CORP			9,000.000	379,980	42.220	379,980	264,930	0	13,770	0	(30,330)	0	(30,330)	0	12/02/2016	
30225T-10-2	EXTRA SPACE STORAGE INC REIT			6,333.000	733,741	115.860	733,741	540,291	0	17,129	0	73,410	0	73,410	0	12/16/2020	
30231G-10-2	EXXON MOBIL CORP			45,706.000	1,884,001	41.220	1,884,001	2,727,190	0	140,929	0	(852,888)	0	(852,888)	0	03/06/2020	
30303M-10-2	FACEBOOK INC-A			31,995.000	8,739,754	273.160	8,739,754	5,334,970	0	0	0	2,031,941	0	2,031,941	0	09/10/2020	
31428X-10-6	FEDEX CORP			2,926.000	759,648	259.620	759,648	426,064	0	9,268	0	322,104	0	322,104	0	04/08/2020	
316773-10-0	FIFTH THIRD BANCORP			2,571,243.000	70,889,170	27.570	70,889,170	56,365,668	694,236	2,251,702	0	3,936,637	0	3,936,637	0	05/18/2020	
32054K-10-3	FIRST INDUSTRIAL REALTY			2,500.000	105,325	42.130	105,325	104,105	625	0	0	1,220	0	1,220	0	12/29/2020	
35137L-10-5	FOX CORP			36,871.000	1,073,684	29.120	1,073,684	1,023,133	0	16,961	0	(293,124)	0	(293,124)	0	09/12/2019	
35905A-10-9	FRONTDOOR INC			8,200.000	411,722	50.210	411,722	361,136	0	0	0	50,586	0	50,586	0	11/24/2020	
374297-10-9	GETTY REALTY CORP REIT			5,000.000	137,700	27.540	137,700	130,727	1,443	74	0	6,973	0	6,973	0	12/31/2020	
379577-20-8	GLOBUS MEDICAL INC - A			5,900.000	384,798	65.220	384,798	280,980	0	0	0	51,994	0	51,994	0	05/01/2020	
38141G-10-4	GOLDMAN SACHS GROUP INC			26,145.000	6,894,698	263.710	6,894,698	4,074,080	0	110,738	0	1,249,643	0	1,249,643	0	10/30/2020	
38173M-10-2	GOLUB CAPITAL BDC INC			173,000.000	2,446,220	14.140	2,446,220	3,000,000	0	207,600	0	(745,630)	0	(745,630)	0	09/16/2019	
390607-10-9	GREAT LAKES DREDGE & DOCK CO			33,700.000	443,829	13.170	443,829	389,063	0	0	0	54,766	0	54,766	0	11/24/2020	
40412C-10-1	HCA HOLDINGS INC			25,803.000	4,243,561	164.460	4,243,561	2,833,721	0	0	0	1,409,840	0	1,409,840	0	09/03/2020	
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE REIT			8,094.000	513,402	63.430	513,402	161,430	2,752	9,088	0	315,437	0	315,437	0	04/01/2020	
42225P-50-1	HEALTHCARE TRUST OF AME-CL A REIT			14,205.000	391,206	27.540	391,206	340,558	0	11,257	0	38,745	0	38,745	0	10/27/2020	
42250P-10-3	HEALTHPEAK PPTYS INC NPV REIT			37,908.000	1,145,959	30.230	1,145,959	983,730	0	53,107	0	(126,387)	0	(126,387)	0	11/13/2020	
431284-10-8	HIGHWOODS PROPERTY			22,817.000	904,238	39.630	904,238	1,029,165	0	39,345	0	(172,148)	0	(172,148)	0	11/23/2020	
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN			30,793.000	3,426,029	111.260	3,426,029	2,582,948	0	0	0	843,082	0	843,082	0	12/21/2020	
44107P-10-4	HOST HOTELS & RESORTS INC			26,800.000	392,084	14.630	392,084	342,073	0	0	0	50,011	0	50,011	0	12/04/2020	
443510-60-7	HUBBELL INC -CL B			19,022.000	2,982,459	156.790	2,982,459	2,570,625	0	60,462	0	363,717	0	363,717	0	10/28/2020	
444097-10-9	HUDSON PACIFIC PROPERTIES IN REIT			21,800.000	523,636	24.020	523,636	602,522	0	15,125	0	(105,327)	0	(105,327)	0	12/28/2020	
45378A-10-6	INDEPENDENCE REALTY TRUST IN REIT			29,800.000	400,214	13.430	400,214	375,815	3,576	7,050	0	24,399	0	24,399	0	09/25/2020	
459200-10-1	IBM			17,410.000	2,191,571	125.880	2,191,571	2,155,358	0	86,761	0	41,013	111,095	(70,082)	0	08/05/2020	
46187W-10-7	INVITATION HOMES INC REIT			21,900.000	650,430	29.700	650,430	528,431	0	8,895	0	121,999	0	121,999	0	11/09/2020	
464287-62-2	ISHARES RUSSELL 1000 INDEX			206,317.000	43,706,193	211.840	43,706,193	42,990,794	0	0	0	715,400	0	715,400	0	12/16/2020	
46625H-10-0	JP MORGAN CHASE & CO			9,308.000	1,182,768	127.070	1,182,768	999,005	0	25,132	0	183,762	0	183,762	0	03/06/2020	
478160-10-4	JOHNSON & JOHNSON			30,320.000	4,771,762	157.380	4,771,762	3,840,491	0	79,791	0	375,835	0	375,835	0	10/28/2020	
480200-10-7	JONES LANG LASALLE INC			25,326.000	3,757,619	148.370	3,757,619	2,865,804	0	0	0	(56,633)	58,667	(115,300)	0	09/03/2020	
48123V-10-2	J2 GLOBAL INC			4,200.000	410,298	97.690	410,298	337,941	0	0	0	29,165	0	29,165	0	10/15/2020	
49456B-10-1	KINDER MORGAN			176,171.000	2,408,258	13.670	2,408,258	2,640,995	0	102,420	0	(286,914)	0	(286,914)	0	10/09/2020	
53223X-10-7	LSI			6,000.000	716,340	119.390	716,340	564,655	0	13,803	0	140,796	0	140,796	0	11/09/2020	
55336V-10-0	MPLX LP LIMITED PARTNERS			86,518.000	1,873,115	21.650	1,873,115	1,597,905	0	117,424	0	255,300	0	255,300	0	09/24/2020	
55608B-10-5	MACQUARIE INFRASTRUCTURE CO			19,450.000	730,348	37.550	730,348	553,896	0	0	0	176,452	0	176,452	0	08/25/2020	
559080-10-6	MAGELLAN MIDSTREAM PRTNS			53,857.000	2,285,691	42.440	2,285,691	2,620,754	0	148,216	0	(370,667)	0	(370,667)	0	10/09/2020	
594918-10-4	MICROSOFT CORP			51,855.000	11,533,589	222.420	11,533,589	1,755,799	0	108,377	0	3,356,056	0	3,356,056	0	03/22/2018	
59522J-10-3	MID-AMERICA APARTMENT COMM REIT			8,568.000	1,085,480	126.690	1,085,480	894,836	0	21,872	0	46,325	0	46,325	0	09/10/2020	
598251-10-6	MIDWEST BANC HOLDINGS INC			71,325.000	0		0	713	0	0	0	0	0	0	0	01/26/2010	
61174X-10-9	MONSTER BEVERAGE CORP			35,680.000	3,299,686	92.480	3,299,686	1,926,237	0	0	0	993,712	0	993,712	0	10/30/2020	
629377-50-8	NRG ENERGY INC			8,100.000	304,155	37.550	304,155	264,637	0	4,290	0	39,518	0	39,518	0	09/16/2020	
636180-10-1	NATIONAL FUEL GAS CO			9,500.000	390,735	41.130	390,735	394,559	4,228	2,670	0	(3,824)	0	(3,824)	0	10/16/2020	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
63633D-10-4	NATL HEALTH INV REIT			6,658.000	460,534	69.170	460,534	445,821	7,340	26,834	0	(73,893)	0	(73,893)	0	11/18/2020	
637417-10-6	NATL RETAIL PROP REIT			19,862.000	812,753	40.920	812,753	901,198	0	37,353	0	(167,790)	0	(167,790)	0	08/04/2020	
64051T-10-0	NEOPHOTONICS CORP			335.000	3,045	9.090	3,045	2,392	0	0	0	90	0	90	0	04/29/2019	
64110L-10-6	NETFLIX INC			4,323.000	2,337,576	540.730	2,337,576	1,334,148	0	0	0	938,783	0	938,783	0	09/12/2019	
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS			6,700.000	449,235	67.050	449,235	172,819	0	15,159	0	96,480	0	96,480	0	01/26/2017	
65473P-10-5	NISOURCE INC			17,400.000	399,156	22.940	399,156	411,796	0	5,502	0	(12,640)	0	(12,640)	0	12/29/2020	
67058H-10-2	NUSTAR ENERGY LP			7,660.000	110,381	14.410	110,381	107,880	0	6,128	0	2,501	0	2,501	0	06/29/2020	
681936-10-0	OMEGA HEALTHCARE REIT			17,595.000	639,050	36.320	639,050	533,263	0	34,827	0	(2,979)	0	(2,979)	0	12/17/2020	
682680-10-3	ONEOK INC			16,438.000	630,890	38.380	630,890	478,633	0	26,064	0	152,258	0	152,258	0	10/05/2020	
683344-10-5	ONTO INNOVATION INC ONTO			5,577.000	265,186	47.550	265,186	204,148	0	0	0	61,038	0	61,038	0	11/06/2020	
68389X-10-5	ORACLE CORP			59,543.000	3,851,837	64.690	3,851,837	1,820,332	0	57,161	0	697,249	0	697,249	0	07/01/2013	
69351T-10-6	PPL CORPORATION			4,300.000	121,260	28.200	121,260	147,953	1,785	5,354	0	(26,693)	0	(26,693)	0	03/03/2020	
701094-10-4	PARKER HANNIFIN			8,256.000	2,249,017	272.410	2,249,017	1,064,221	0	21,796	0	1,184,796	0	1,184,796	0	04/27/2020	
70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT			7,700.000	144,760	18.800	144,760	144,046	77	0	0	714	0	714	0	12/14/2020	
718172-10-9	PHILIP MORRIS INTERNAT-W/I			32,384.000	2,681,071	82.790	2,681,071	2,363,318	38,861	92,828	0	317,753	0	317,753	0	09/17/2020	
718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS			12,700.000	335,407	26.410	335,407	406,489	0	19,600	0	(71,082)	0	(71,082)	0	08/11/2020	
71943U-10-4	PHYSICIANS REALTY TRUST REIT			26,700.000	475,260	17.800	475,260	415,058	0	22,747	0	(9,120)	0	(9,120)	0	10/30/2020	
723484-10-1	PINNACLE WEST CAP CORP			3,427.000	273,989	79.950	273,989	256,848	0	1,931	0	17,141	0	17,141	0	12/15/2020	
726503-10-5	PLAINS ALL AMER PIPELINE LP			104,200.000	858,608	8.240	858,608	1,142,495	0	48,978	0	(249,641)	0	(249,641)	0	10/12/2020	
74340W-10-3	PROLOGIS INC REIT			20,046.000	1,997,784	99.660	1,997,784	986,146	0	43,395	0	298,056	0	298,056	0	09/24/2020	
74460D-10-9	PUBLIC STORAGE INC REIT			4,700.000	1,085,371	230.930	1,085,371	921,176	0	34,600	0	122,123	0	122,123	0	07/28/2020	
74736A-10-3	QTS REALTY TRUST INC-CL A REIT			9,400.000	581,672	61.880	581,672	451,035	4,324	12,504	0	56,826	0	56,826	0	12/22/2020	
74965L-10-1	RLJ LODGING TRUST REIT			7,900.000	111,785	14.150	111,785	78,445	91	122	0	33,340	0	33,340	0	08/31/2020	
75513E-10-1	RAYTHEON CO RAYTEHON			58,525.000	4,185,123	71.510	4,185,123	3,476,124	0	62,257	0	708,999	0	708,999	0	11/02/2020	
75737F-10-8	REDFIN CORP			40,020.000	2,746,573	68.630	2,746,573	822,133	0	0	0	1,900,550	0	1,900,550	0	08/07/2019	
758849-10-3	REGENCY CENTERS CORP REIT			19,700.000	898,123	45.590	898,123	1,081,837	11,722	28,441	0	(246,053)	0	(246,053)	0	11/06/2020	
760841-20-5	RESCAP LIQUIDATING TRUST			53,552.000	50,874	0.950	50,874	50,339	0	19,284	0	2,142	0	2,142	0	03/27/2014	
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT			15,331.000	205,282	13.390	205,282	179,304	0	486	0	21,011	0	21,011	0	11/23/2020	
78467J-10-0	SS&C TECHNOLOGIES			28,576.000	2,078,904	72.750	2,078,904	1,407,812	0	10,093	0	671,092	0	671,092	0	10/30/2020	
79466L-30-2	SALESFORCE.COM INC			22,609.000	5,031,181	222.530	5,031,181	1,635,974	0	0	0	1,354,053	0	1,354,053	0	06/20/2017	
806857-10-8	SCHLUMBERGER LTD			35,612.000	777,410	21.830	777,410	1,293,784	4,452	44,593	0	(654,192)	0	(654,192)	0	11/01/2019	
816851-10-9	SEMPRA ENERGY			5,700.000	726,237	127.410	726,237	748,024	5,539	13,585	0	(21,787)	0	(21,787)	0	12/28/2020	
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS			9,400.000	94,752	10.080	94,752	118,289	0	8,648	0	(23,537)	0	(23,537)	0	06/29/2020	
82669G-10-4	SIGNATURE BANK			22,194.000	3,002,626	135.290	3,002,626	2,706,568	0	37,207	0	237,449	0	237,449	0	08/25/2020	
828806-10-9	SIMON PROPERTY GRP LP REIT			4,739.000	404,142	85.280	404,142	572,254	6,161	14,753	0	(179,444)	0	(179,444)	0	11/19/2020	
830879-10-2	SKYWEST INC			9,200.000	370,852	40.310	370,852	418,013	0	1,534	0	(109,760)	0	(109,760)	0	10/22/2020	
838518-10-8	SOUTH JERSEY INDUSTRIES			12,871.000	277,370	21.550	277,370	330,336	0	13,367	0	(106,243)	0	(106,243)	0	09/14/2020	
85254J-10-2	STAG INDUSTRIAL INC REIT			44,100.000	1,381,212	31.320	1,381,212	990,304	5,292	60,254	0	(1,779)	0	(1,779)	0	11/23/2020	
855244-10-9	STARBUCKS CORP			23,927.000	2,559,710	106.980	2,559,710	1,552,509	0	32,085	0	785,405	0	785,405	0	07/24/2020	
862121-10-0	STORE CAPITAL CORP REIT			15,245.000	518,025	33.980	518,025	417,968	5,488	21,075	0	(43,035)	0	(43,035)	0	02/28/2020	
866082-10-0	SUMMIT HOTEL PROPERTIES REIT			8,800.000	79,288	9.010	79,288	58,071	0	0	0	21,217	0	21,217	0	08/31/2020	
866674-10-4	SUN COMMUNITIES INC REIT			4,100.000	622,995	151.950	622,995	505,928	3,239	6,952	0	117,067	0	117,067	0	10/29/2020	
876123-10-1	TARGA RESOURCES CORP			17,000.000	448,460	26.380	448,460	327,152	0	1,080	0	121,308	0	121,308	0	12/28/2020	
882508-10-4	TEXAS INSTRUMENTS			17,657.000	2,898,043	164.130	2,898,043	1,958,006	0	47,811	0	940,037	0	940,037	0	08/05/2020	
88642R-10-9	TIDEWATER INC			42,506.000	367,252	8.640	367,252	789,336	0	0	0	(452,264)	0	(452,264)	0	08/02/2017	
89484Q-10-0	TREMOR VIDEO INC COMMON			18,971.000	190	0.010	190	142,661	0	0	0	(166,945)	0	(166,945)	0	05/06/2019	
902653-10-4	UDR INC REIT			29,500.000	1,133,685	38.430	1,133,685	1,126,597	0	33,951	0	(154,019)	0	(154,019)	0	11/25/2020	
90290N-10-9	USA COMPRESSION PARTNERS LP LIMITED PARTNERS			25,386.000	345,250	13.600	345,250	351,261	0	43,861	0	(49,929)	0	(49,929)	0	12/28/2020	
91324P-10-2	UNITEDHEALTH GROUP INC			11,000.000	3,857,480	350.680	3,857,480	2,685,348	0	50,975	0	656,948	0	656,948	0	07/24/2020	
92343V-10-4	VERIZON COMMUNICATIONS			9,400.000	552,250	58.750	552,250	513,865	0	20,898	0	(11,092)	0	(11,092)	0	10/22/2020	
92343X-10-0	VERINT SYSTEMS INC			6,717.000	451,248	67.180	451,248	293,181	0	0	0	78,333	0	78,333	0	11/24/2020	
925652-10-9	VICI PROPERTIES INC REIT			20,200.000	515,100	25.500	515,100	434,061	6,666	24,695	0	(1,010)	0	(1,010)	0	08/19/2019	
92763M-10-5	VIPER ENERGY PARTNERS LP LIMITED PARTNERS			18,100.000	210,322	11.620	210,322	331,547	0	7,920	0	(121,754)	0	(121,754)	0	11/24/2020	
92840M-10-2	VISTRA ENERGY CORP			9,200.000	180,872	19.660	180,872	171,683	0	1,242	0	9,189	0	9,189	0	12/14/2020	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
948741-10-3	WEINGARTEN REALTY INVST REIT			15,300.000	331,551	21.670	331,551	263,679	0	12,294	0	67,872	0	67,872	0	09/24/2020	
95040Q-10-4	WELLTOWER INC WELLTOWER INC			18,330.000	1,184,485	64.620	1,184,485	1,060,164	0	37,163	0	(88,180)	0	(88,180)	0	12/23/2020	
957638-10-9	WESTERN ALLIANCE BANCORP			6,800.000	407,660	59.950	407,660	276,735	0	1,700	0	130,925	0	130,925	0	11/04/2020	
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS			1.000	12	13.824	12	5	0	1	0	7	0	7	0	03/12/2020	
962166-10-4	WEYERHAEUSER CO			11,400.000	382,242	33.530	382,242	263,968	0	5,372	0	55,285	0	55,285	0	03/18/2020	
969457-10-0	WILLIAMS COS INC			119,141.000	2,388,777	20.050	2,388,777	2,228,593	0	98,353	0	160,184	0	160,184	0	12/30/2020	
98138H-10-1	WORKDAY INC-CLASS A			9,946.000	2,383,161	239.610	2,383,161	1,292,484	0	0	0	1,090,677	0	1,090,677	0	04/06/2020	
29250N-10-5	ENBRIDGE INC			83,400.000	2,668,312	31.994	2,668,312	2,509,528	0	96,726	0	(18,675)	0	(18,675)	177,459	11/12/2020	
021361-10-0	ALTAGAS LTD			18,140.000	266,878	14.712	266,878	204,319	0	5,176	0	47,361	0	47,361	15,198	06/30/2020	
10952P-10-1	Briko Energy Corp NPV Briko Energy Corp NPV			225,000.000	0		0	23,848	0	0	0	(507)	0	(507)	507	01/03/2019	
11275Q-10-7	BROOKFIELD INFRASTRUCTURE-A COMMON		A	4,790.000	346,317	72.300	346,317	179,937	0	4,995	0	166,380	0	166,380	0	07/29/2020	
29250N-10-5	ENBRIDGE INC		A	19,600.000	627,004	31.990	627,004	609,584	0	13,315	0	17,420	0	17,420	0	12/30/2020	
374825-20-6	GIBSON ENERGY INC			112,800.000	1,822,643	16.158	1,822,643	1,745,137	30,141	0	0	38,261	0	38,261	39,246	12/24/2020	
45833V-10-9	INTER PIPELINE LTD			104,000.000	970,183	9.329	970,183	1,055,990	2,012	0	0	(95,291)	0	(95,291)	9,483	12/24/2020	
493271-10-0	KEYERA CORP			150,400.000	2,673,683	17.777	2,673,683	2,296,877	0	62,048	0	248,990	0	248,990	127,816	11/16/2020	
706327-10-3	PEMBINA PIPELINE CORP			104,300.000	2,467,291	23.656	2,467,291	2,483,892	0	65,176	0	(167,257)	0	(167,257)	150,655	11/16/2020	
720786-10-2	PIERIDAE ENERGY LTD			5,222,532.000	1,929,072	0.369	1,929,072	3,046,300	0	0	0	(1,070,443)	0	(1,070,443)	63,452	07/08/2019	
87807B-10-7	TC ENERGY CORP			40,850.000	1,661,391	40.671	1,661,391	1,709,714	0	12,414	0	(139,211)	0	(139,211)	90,888	12/23/2020	
886453-10-9	TIDEWATER MIDSTREAM			12,309,462.000	7,932,726	0.644	7,932,726	7,502,583	0	354,058	0	(30,140)	2,888,540	(2,918,680)	131,558	03/11/2020	
89055A-20-3	TOPAZ ENERGY CORP			23,200.000	247,968	10.688	247,968	253,040	0	3,635	0	(11,171)	0	(11,171)	6,099	12/10/2020	
G16258-10-8	BROOKFIELD RENEWABLE PARTNER LIMITED PARTNERS		A	3,172.000	136,872	43.150	136,872	46,265	0	3,774	0	58,031	0	58,031	0	12/14/2020	
G23296-20-8	COMPASS GROUP PLC		B	20,000.000	372,786	18.639	372,786	307,209	0	0	0	53,142	0	53,142	12,435	08/26/2020	
D27348-26-3	FRESENIUS SE & CO KGAA		B	8,400.000	388,292	46.225	388,292	385,774	0	6,152	0	(9,237)	0	(9,237)	11,755	12/10/2020	
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS		D	10,840.000	2,522,793	232.730	2,522,793	2,156,956	0	0	0	136,650	0	136,650	0	12/28/2020	
056752-10-8	BAIDU INC - SPON ADR RECEIPTS		D	5,644.000	1,220,459	216.240	1,220,459	722,827	0	0	0	507,057	0	507,057	0	02/14/2019	
47215P-10-6	JD.COM INC-ADR RECEIPTS		D	32,589.000	2,864,573	87.900	2,864,573	707,181	0	0	0	1,716,463	0	1,716,463	0	08/03/2018	
780259-20-6	ROYAL DUTCH SHELL PLC-ADR	LS	D	23,713.000	833,275	35.140	833,275	1,000,883	0	19,612	0	(167,608)	0	(167,608)	0	03/06/2020	
874039-10-0	TAIWAN SEMICONDUCTOR-SP ADR RECEIPTS		D	3,700.000	403,448	109.040	403,448	191,623	1,574	2,328	0	211,825	0	211,825	0	05/05/2020	
89677Q-10-7	TRIP.COM GROUP LTD-ADR RECEIPTS		D	71,022.000	2,395,572	33.730	2,395,572	2,115,524	0	0	0	280,048	0	280,048	0	12/29/2020	
D12459-11-7	BRENNTAG AG		B	5,250.000	406,224	77.376	406,224	221,396	0	7,381	0	101,248	0	101,248	19,480	12/27/2018	
F5333N-10-0	JCDECAUX SA		B	17,000.000	386,892	22.758	386,892	350,874	0	0	0	(26,040)	81,152	(107,192)	32,730	09/10/2020	
G16252-10-1	BROOKFIELD INFRASTRUCTURE		D	13,413.000	662,602	49.400	662,602	305,524	0	26,725	0	59,992	0	59,992	0	12/20/2016	
G74079-10-7	RECKITT BENCKISER GROUP PLC		B	4,150.000	371,272	89.463	371,272	339,219	0	6,219	0	13,990	0	13,990	9,994	12/10/2020	
G78283-11-9	SAVILLS PLC		B	29,300.000	382,252	13.046	382,252	264,004	0	0	0	(54,819)	0	(54,819)	11,483	06/22/2020	
H00392-31-8	ADECCO GROUP AG-REG		B	6,230.000	416,314	66.824	416,314	286,525	0	15,958	0	(5,257)	0	(5,257)	27,411	12/27/2018	
J13440-10-2	FANUC CORP		B	1,600.000	392,957	245.598	392,957	232,870	0	3,955	0	81,217	0	81,217	12,393	12/25/2018	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					505,760,489	XXX	505,760,489	330,834,135	1,657,361	10,162,642	0	41,071,838	3,182,856	37,888,982	950,042	XXX	XXX
38174*-10-0	Golub Capital Investment Corp BDC 3			192,130.000	2,876,183	14.970	2,876,183	2,880,000	0	195,018	0	(3,817)	0	(3,817)	0	09/11/2020	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					2,876,183	XXX	2,876,183	2,880,000	0	195,018	0	(3,817)	0	(3,817)	0	XXX	XXX
19933*-10-2	Columbus Life Insurance Compan			10,000,000.000	284,729,632	28.473	284,729,632	427,569,203	0	0	0	(29,495,135)	0	(29,495,135)	0	11/27/2019	
37371#-10-9	Gerber Life Insurance Company			5,940,000.000	1,268,271,986	213.514	1,268,271,986	1,232,102,967	0	0	0	(94,835,973)	0	(94,835,973)	0	11/27/2019	
45824#-10-5	Integrity Life Insurance Compa			1,500,000.000	1,302,297,697	868.198	1,302,297,697	823,133,542	0	0	0	30,953,984	0	30,953,984	0	03/02/2000	
95953#-10-3	Western & Southern Agency, Inc			1,000.000	10,143	10.143	10,143	11,000	0	0	0	0	0	0	0	01/20/2004	
95956*-10-4	Western-Southern Life Assuranc			2,500,000.000	1,196,800,846	478.720	1,196,800,846	829,908,064	0	0	0	128,070,488	0	128,070,488	0	09/13/1999	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					4,052,110,304	XXX	4,052,110,304	3,312,724,776	0	0	0	34,693,364	0	34,693,364	0	XXX	XXX
056823-38-8	BGF EM EQUITIES FUND-INST MUTUAL FUND			158,690.000	4,389,372	27.660	4,389,372	3,478,770	0	48,511	0	904,295	0	904,295	0	12/16/2020	
115233-20-7	BROWN ADV SUSTAIN GRW-INST MUTUAL FUND			17,885.000	701,274	39.210	701,274	591,996	0	0	0	109,278	0	109,278	0	07/09/2020	
14064D-86-5	Fuller & Thaler MUTUAL FUND			95,731.000	2,875,747	30.040	2,875,747	2,185,727	0	10,347	0	352,271	0	352,271	0	11/06/2020	
25264S-84-1	DIAMOND HILL LONG/SHORT-I MUTUAL FUND			20,900.000	638,899	30.570	638,899	524,996	0	15,257	0	113,902	0	113,902	0	07/09/2020	
464287-50-7	ISHARES CORE S&P MID CAP ETF			606.000	139,277	229.830	139,277	100,936	0	1,684	0	22,295	0	22,295	0	11/06/2020	
464287-80-4	ISHARES S&P SMLCAP 600			69,634.000	6,399,365	91.900	6,399,365	6,316,360	0	0	0	83,004	0	83,004	0	12/16/2020	
46432F-33-9	ISHARES CORE MSCI EAFE ETF CLOSED END FUND			5,625.000	653,681	116.210	653,681	548,650	0	4,778	0	105,031	0	105,031	0	07/09/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
46432F-39-6	ISHARES CORE MSCI EAFE ETF CLOSED END FUND			11,738.000	1,893,222	161.290	1,893,222	1,653,544	0	5,140	0	239,678	0	239,678	0	11/06/2020	
61756E-46-1	MFAIX MUTUAL FUND			133,382.000	3,607,980	27.050	3,607,980	2,521,310	0	1,507	0	871,643	0	871,643	0	07/09/2020	
89154Q-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y			122,291.000	2,071,602	16.940	2,071,602	1,854,491	0	13,111	0	152,829	0	152,829	0	12/29/2020	
89154Q-22-4	TOUCHSTONE SMALL COMPANY-Y			324,797.000	2,044,364	6.300	2,044,364	1,680,744	0	1,776	0	356,638	0	356,638	0	12/11/2020	
89154W-78-3	TOUCHSTONE ACTIVE BOND - CLASS I			642,739.000	7,333,647	11.410	7,333,647	6,503,294	0	210,581	0	476,420	0	476,420	0	11/06/2020	
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y			1,612,507.000	18,382,584	11.400	18,382,584	17,128,899	0	361,411	0	765,639	0	765,639	0	12/29/2020	
89154W-81-7	TOUCHSTONE HIGH YIELD-Y			435,016.000	3,697,640	8.500	3,697,640	3,636,296	0	165,815	0	21,320	0	21,320	0	12/29/2020	
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y			158,348.000	8,083,446	53.730	8,083,446	6,578,859	0	436,859	0	1,167,179	0	1,167,179	0	12/29/2020	
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y			164,227.000	1,575,475	9.750	1,575,475	1,451,524	0	47,782	0	68,409	0	68,409	0	12/29/2020	
89154X-52-6	TOUCHSTONE MID CAP GROWTH - I			12,429.000	503,234	40.490	503,234	324,483	0	31,551	0	82,417	0	82,417	0	11/06/2020	
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y			131,469.000	4,956,416	40.020	4,956,416	3,991,196	0	294,877	0	715,359	0	715,359	0	12/11/2020	
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I			7,066.000	182,026	25.760	182,026	151,177	0	979	0	25,110	0	25,110	0	12/29/2020	
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y			54,114.000	1,097,438	20.280	1,097,438	948,292	0	6,946	0	73,094	0	73,094	0	12/29/2020	
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y			572,573.000	10,741,046	20.360	10,741,046	8,995,009	0	891,828	0	1,900,121	0	1,900,121	0	12/11/2020	
89155T-56-5	TOUCHSTONE ANTI BENCHMARK INT'L CORE			506,852.000	5,996,055	11.830	5,996,055	5,092,742	0	107,335	0	566,795	0	566,795	0	12/29/2020	
89155T-59-9	TOUCHSTONE CREDIT OPPS II FUND CLASS I			3,410,925.000	34,211,583	10.030	34,211,583	34,937,617	0	2,128,528	0	(594,160)	0	(594,160)	0	12/29/2020	
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y			332,461.000	3,071,935	9.240	3,071,935	3,056,794	0	33,804	0	14,175	0	14,175	0	12/08/2020	
921943-85-8	VANGUARD FTSE DEVELOPED ETF CLOSED END FUND			4,230.000	199,698	47.210	199,698	167,735	0	2,670	0	31,963	0	31,963	0	11/06/2020	
922020-81-3	VANGUARD GROUP MUTUAL FUND			185,016.000	5,261,847	28.440	5,261,847	4,971,474	0	196,573	0	322,761	0	322,761	0	12/16/2020	
922042-77-5	VANGUARD CLOSED END FUND			155,606.000	9,081,166	58.360	9,081,166	8,245,196	0	126,106	0	742,654	0	742,654	0	12/16/2020	
922908-62-9	VANGUARD FDS CLOSED END FUND			69,942.000	14,461,907	206.770	14,461,907	13,958,897	0	65,557	0	503,011	0	503,011	0	12/16/2020	
9499999. Subtotal - Mutual Funds					154,251,926	XXX	154,251,926	141,597,008	0	5,211,313	0	10,193,131	0	10,193,131	0	XXX	XXX
9799999 - Total Common Stocks					4,714,998,902	XXX	4,714,998,902	3,788,035,919	1,657,361	15,568,973	0	85,954,516	3,182,856	82,771,660	950,042	XXX	XXX
9899999 - Total Preferred and Common Stocks					4,733,884,528	XXX	4,735,749,816	3,807,307,072	1,739,231	16,510,341	0	85,768,583	3,247,979	82,520,604	950,042	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 0 1G ..$ 0

2A ..$ 0 2B ..$ 0 2C ..$ 0

3A ..$ 0 3B ..$ 0 3C ..$ 0

4A ..$ 0 4B ..$ 0 4C ..$ 0

5A ..$ 0 5B ..$ 0 5C ..$ 0

6 ....$ 0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38375B-JW-3	GNR 2011-H02 BA 4.450% 02/20/61		12/01/2020	Interest Capitalization		8,245	8,245	0
91282C-AJ-0	US TREASURY N/B 0.250% 08/31/25		10/07/2020	MORGAN STANLEY FIXED INC		334,310	335,000	65
91282C-AM-3	US TREASURY N/B 0.250% 09/30/25		10/07/2020	MORGAN STANLEY FIXED INC		450,823	453,000	25
0599999. Subtotal - Bonds - U.S. Governments						793,378	796,245	90
313401-V8-1	FHLMC FH 360103 9.500% 05/01/20		01/01/2020	Interest Capitalization		(1)	(1)	0
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		12/01/2020	Interest Capitalization		197,408	197,408	0
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		12/01/2020	Interest Capitalization		87,730	87,730	0
3136AU-09-5	FNR 2016-98 BZ 4.000% 01/25/57		12/01/2020	Interest Capitalization		384,010	384,010	0
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		12/01/2020	Interest Capitalization		219,430	219,430	0
31397Q-3L-0	FNR 2010-149 ZC 4.500% 01/25/41		12/01/2020	Interest Capitalization		344,128	344,128	0
62630W-FH-5	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.430% 09/01/30		12/22/2020	BARCLAYS		960,000	960,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						2,192,705	2,192,705	0
00206R-MF-6	AT&T INC 2.550% 12/01/33		12/07/2020	Taxable Exchange		34,620,900	32,541,000	0
00287Y-CA-5	ABBVIE INC 4.050% 11/21/39		11/19/2020	Tax Free Exchange		4,982,921	5,000,000	100,125
00287Y-DB-2	ABBVIE INC 4.750% 03/15/45		11/19/2020	Tax Free Exchange		10,506,145	10,500,000	88,667
025537-AP-6	AMERICAN ELECTRIC POWER 3.250% 03/01/50		03/03/2020	J P MORGAN SEC		1,996,580	2,000,000	0
064058-AH-3	BANK OF NY MELLON CORP 4.700% Perpet.		05/12/2020	CREDIT SUISSE FIRST BOSTON		2,000,000	2,000,000	0
06540W-BD-4	BANK 2019-BN19 A3 3.183% 08/15/61		11/19/2020	BARCLAYS		7,096,451	6,287,000	12,229
095796-AA-6	BLUE RACER MID LLC/FINAN 6.125% 11/15/22		03/11/2020	JANE STREET EXECUTION SERVICES		402,370	500,000	10,038
110122-CR-7	BRISTOL-MYERS SQUIBB 4.250% 10/26/49		07/17/2020	Tax Free Exchange		4,958,323	5,000,000	47,813
110122-DJ-4	BRISTOL-MYERS SQUIBB 5.000% 08/15/45		07/17/2020	Tax Free Exchange		2,814,986	2,500,000	52,778
125896-85-2	CMS ENERGY CORP PREFERRED		03/16/2020	ADVANTUS CAPITAL MANAGEMENT		39,150	1,600	0
125896-BV-1	CMS ENERGY CORP 3.750% 12/01/50		11/20/2020	BARCLAYS		5,276,250	5,250,000	0
14448C-AS-3	CARRIER GLOBAL CORP 3.577% 04/05/50		12/10/2020	Tax Free Exchange		2,999,890	3,000,000	19,375
14913R-2E-6	CATERPILLAR FINL SERVICE 0.454% 01/06/22		07/06/2020	J P MORGAN SEC		1,000,000	1,000,000	0
225310-AN-1	CREDIT ACCEPTANC 5.125% 12/31/24		03/27/2020	JEFFERIES & CO		495,450	540,000	7,918
23283P-AR-5	CYRUSONE LP/CYRUSONE FIN 3.450% 11/15/29		11/03/2020	SUNTRUST		1,909,958	1,791,000	29,178
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1 0.315% 09/22/21		09/15/2020	RBC/DAIN		500,000	500,000	0
26441C-40-2	DUKE ENERGY PREFERRED		03/18/2020	ADVANTUS CAPITAL MANAGEMENT		14,190	600	0
29273R-AZ-2	ENERGY TRANSFER PARTNERS 5.950% 10/01/43		12/08/2020	ROBERT W. BAIRD		3,329,460	3,000,000	34,213
29278N-AR-4	ENERGY TRANSFER PARTNERS 5.000% 05/15/50		01/07/2020	DEUTSCHE BANK		999,140	1,000,000	0
35671D-CC-7	FREEPORT-MC C&G 5.000% 09/01/27		03/24/2020	Various		286,200	360,000	1,225
446150-AS-3	HUNTINGTON BANCSHARES INC 2.550% 02/04/30		01/28/2020	MORGAN STANLEY FIXED INC		2,987,910	3,000,000	0
46284V-AE-1	IRON MOUNTAIN INC 5.250% 03/15/28		03/23/2020	MARKET AXESS		108,803	128,000	187
482480-AJ-9	KLA CORPORATION 3.300% 03/01/50		03/13/2020	STIFEL NICHOLAS		2,812,230	3,000,000	5,225
536797-AE-3	LITHIA MOTORS INC-CL A 4.625% 12/15/27		03/24/2020	STIFEL NICHOLAS		522,000	600,000	8,248
57629W-CR-9	MASSMUTUAL GLOBAL FUND 0.370% 01/07/22		01/10/2020	BANK of AMERICA SEC		1,600,000	1,600,000	0
58506Y-AS-1	MEDSTAR HEALTH INC 3.626% 08/15/49		12/07/2020	Various		7,707,600	7,000,000	57,412
61770Y-AA-3	MSC 2020-CNP A 2.428% 04/05/42		12/09/2020	MORGAN STANLEY FIXED INC		2,107,344	2,000,000	1,349
66981F-AB-6	AMSR 2020-SFR4 B 1.706% 11/17/37		09/16/2020	NOMURA SECURITIES INTERNATIONA		8,999,789	9,000,000	0
680665-AL-0	OLIN CORPORATION 5.625% 08/01/29		04/01/2020	Various		275,029	305,000	2,888
681936-BM-1	OMEGA HEALTHCARE 3.375% 02/01/31		10/07/2020	J P MORGAN SEC		4,912,450	5,000,000	0
682680-BA-0	ONEOK INC 2.200% 09/15/25		03/11/2020	STIFEL NICHOLAS		895,000	1,000,000	183
694308-JM-0	PACIFIC GAS & EL 4.550% 07/01/30		07/13/2020	Taxable Exchange		2,794,375	2,500,000	0
694308-JN-8	PACIFIC GAS & EL 4.950% 07/01/50		07/13/2020	Taxable Exchange		2,901,900	2,500,000	0
694308-JR-9	PACIFIC GAS & EL 1.597% 11/15/21		11/12/2020	MITSUBISHI UFJ SECURITIES		590,000	590,000	0
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		06/01/2020	Interest Capitalization		0	0	0
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		08/01/2020	Interest Capitalization		0	0	0
78412F-AW-4	SESI LLC 7.125% 12/15/21		06/03/2020	Tax Free Exchange		2,029,000	2,029,000	0
80285W-AA-5	Santander Drive 20203 eivabl 2020-3 A1 0.282% 10/15/21		09/15/2020	RBC/DAIN		850,000	850,000	0
816851-60-4	SEMPRA ENERGY PREFERRED		03/18/2020	ADVANTUS CAPITAL MANAGEMENT		31,609	1,400	0
824348-BM-7	SHERWIN-WILLIAMS CO/THE 3.300% 05/15/50		03/03/2020	CITIGROUP GLOBAL MKTS		1,996,460	2,000,000	0
842587-80-0	SOUTHERN CO PFD		01/06/2020	BANK of AMERICA SEC		5,000,000	200,000	0
853496-AD-9	STANDARD INDUSTRIES INC 4.750% 01/15/28		03/24/2020	JEFFERIES & CO		523,500	600,000	5,621
89236T-HE-8	TOYOTA 0.371% 02/14/22		08/11/2020	J P MORGAN SEC		2,200,000	2,200,000	0
907818-FG-8	UNION PACIFIC CORP 3.839% 03/20/60		05/18/2020	Tax Free Exchange		11,958,524	10,000,000	0
911365-BF-0	NA UNITED RENTALS 5.500% 05/15/27		03/25/2020	GOLDMAN SACHS		503,925	578,000	3,648
911365-BL-7	NA UNITED RENTALS 5.250% 01/15/30		03/24/2020	RBC/DAIN		101,100	120,000	1,243
95763P-EF-4	WESTERN ALLIANCE BANK 5.250% 06/01/30		05/20/2020	PIPER JAFFRAY		2,000,000	2,000,000	0
071734-AC-1	BAUSCH HEALTH COS INC 5.750% 08/15/27	A	03/23/2020	Various		206,381	225,000	1,438
89114Q-BG-2	TORONTO DOMINION BANK 2.125% 04/07/21	A	10/27/2020	TD SECURITIES		6,050,580	6,000,000	7,792
09659W-2M-5	BNP PARIBAS 1.904% 09/30/28	D	09/23/2020	BNP SECURITIES		10,000,000	10,000,000	0
22550U-AA-9	CREDIT SUISSE NEW YORK 0.550% 02/04/22	D	01/30/2020	CREDIT SUISSE FIRST BOSTON		1,900,000	1,900,000	0
29003B-AA-9	ELMW5 2020-2A A1 1.967% 07/24/31	D	06/26/2020	RBC/DAIN		10,000,000	10,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
71654Q-DD-1	PETROLEOS MEXICANOS 7.690% 01/23/50	D	10/26/2020	Tax Free Exchange		562,446	541,000	10,747
83611V-AG-3	SNDPT 2020-2A B1 2.122% 10/25/31	D	09/16/2020	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						186,356,319	175,238,600	509,540
8399997. Total - Bonds - Part 3						189,342,402	178,227,550	509,630
8399998. Total - Bonds - Part 5						34,567,583	34,784,545	119,182
8399999. Total - Bonds						223,909,985	213,012,095	628,812
#AFXCL-AS-S	AFX AFX Class B Units		08/06/2020	PRIVATE PLACEMENT	4.000	7,664	0.00	0
15202L-20-6	INVESTORS REAL ESTATE TRUST PREFERRED		12/21/2020	Tax Free Exchange	11,314.000	280,147	0.00	0
67034#-12-2	Indigo Technologies, INC Class A		02/07/2020	PRIVATE PLACEMENT	64,010.000	12,500	0.00	0
69360J-55-2	PS BUSINESS PARKS INC PREFERRED		03/16/2020	ADVANTUS CAPITAL MANAGEMENT	1,300.000	29,602	0.00	0
69360J-62-8	PS BUSINESS PARKS INC PREFERRED		03/18/2020	ADVANTUS CAPITAL MANAGEMENT	500.000	8,572	0.00	0
74460W-64-4	PUBLIC STORAGE PREFERRED		03/18/2020	ADVANTUS CAPITAL MANAGEMENT	300.000	7,122	0.00	0
76169C-40-7	REXFORD INDUSTRIAL REALT PREFERRED		03/16/2020	ADVANTUS CAPITAL MANAGEMENT	1,400.000	30,867	0.00	0
867892-60-6	SUNSTONE HOTEL INVESTORS PREFERRED		04/02/2020	ADVANTUS CAPITAL MANAGEMENT	674.000	13,272	0.00	0
929042-81-0	VORNADO REALTY TRUST PREFERRED		11/19/2020	ADVANTUS CAPITAL MANAGEMENT	9,700.000	242,500	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						632,246	XXX	0
8999997. Total - Preferred Stocks - Part 3						632,246	XXX	0
8999998. Total - Preferred Stocks - Part 5						12,495	XXX	0
8999999. Total - Preferred Stocks						644,741	XXX	0
00206R-10-2	AT&T INC		12/30/2020	ADVANTUS CAPITAL MANAGEMENT	2,500.000	71,250		0
008492-10-0	AGREE REALTY CORP REIT		10/30/2020	ADVANTUS CAPITAL MANAGEMENT	800.000	42,519		0
015271-10-9	ALEXANDRIA REAL ESTATE REIT		10/29/2020	ADVANTUS CAPITAL MANAGEMENT	3,900.000	536,373		0
018802-10-8	ALLIANT ENERGY CORP		12/23/2020	ADVANTUS CAPITAL MANAGEMENT	6,700.000	343,189		0
02079K-10-7	ALPHABET CLASS C		03/06/2020	Various	331.000	436,372		0
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		07/21/2020	ADVANTUS CAPITAL MANAGEMENT	1,700.000	61,695		0
02553E-10-6	AMERICAN EAGLE OUTFITTERS		10/21/2020	Various	23,500.000	283,083		0
025932-10-4	AMERICAN FINANCIAL GROUP		05/08/2020	S. G. COWEN SECURITIES CORP.	160,849.000	10,356,051		0
03027X-10-0	AMERICAN TOWER CORP REIT		12/15/2020	ADVANTUS CAPITAL MANAGEMENT	2,100.000	496,044		0
03064D-10-8	AMERICOLD REALTY TRUST REIT		11/23/2020	ADVANTUS CAPITAL MANAGEMENT	24,700.000	893,478		0
037833-10-0	APPLE INC		08/31/2020	Stock Split	75,555.000	0		0
053484-10-1	AVALON BAY COMMUNITIES REIT		03/20/2020	ADVANTUS CAPITAL MANAGEMENT	700.000	104,010		0
0556EL-10-9	BP MIDSTREAM PARTNERS LP LIMITED PARTNERS		06/29/2020	HOWARD WEIL	3,830.000	44,270		0
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT		10/05/2020	ADVANTUS CAPITAL MANAGEMENT	2,500.000	56,055		0
101121-10-1	BOSTON PROPERTIES INC REIT		09/30/2020	ADVANTUS CAPITAL MANAGEMENT	2,460.000	215,739		0
11120U-10-5	BRIXMOR PROPERTY GROUP INC REIT		08/31/2020	ADVANTUS CAPITAL MANAGEMENT	15,500.000	259,252		0
11135E-10-4	BROADSTONE NET LEASE INC-A COMMON		09/17/2020	ADVANTUS CAPITAL MANAGEMENT	25,200.000	427,517		0
11284V-10-5	BROOKFIELD RENEWABLE COR-A COMMON		07/30/2020	Spin Off	1,687.000	41,536		0
11284V-10-5	BROOKFIELD RENEWABLE COR-A COMMON		12/14/2020	Stock Split	843.000	0		0
125896-10-0	CMS ENERGY CORP		12/09/2020	ADVANTUS CAPITAL MANAGEMENT	6,800.000	396,398		0
133131-10-2	CAMDEN PROPERTY TRUST REIT		12/10/2020	ADVANTUS CAPITAL MANAGEMENT	2,700.000	250,665		0
14174T-10-7	CARETRUST REIT INC REIT		11/23/2020	ADVANTUS CAPITAL MANAGEMENT	1,200.000	23,393		0
14427M-10-7	US AUTO PARTS NETWORK INC COMMON		07/28/2020	Tax Free Exchange	36,021.000	50,429		0
14912Y-20-2	CATCHMARK TIMBER TRUST INC-A REIT		09/23/2020	ADVANTUS CAPITAL MANAGEMENT	2,300.000	21,245		0
15189T-10-7	CENTERPOINT ENERGY		12/23/2020	ADVANTUS CAPITAL MANAGEMENT	16,200.000	338,235		0
164110-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS		12/28/2020	ADVANTUS CAPITAL MANAGEMENT	6,600.000	239,736		0
16411R-20-8	CHENIERE ENERGY INC		12/23/2020	Various	14,450.000	762,635		0
166764-10-0	CHEVRON CORPORATION		03/06/2020	S. G. COWEN SECURITIES CORP.	10,539.000	998,624		0
172062-10-1	CINCINNATI FINANCIAL		05/18/2020	Various	375,269.000	20,407,254		0
18539C-10-5	NRG YIELD INC-CLASS A COMMON		09/10/2020	ADVANTUS CAPITAL MANAGEMENT	10,700.000	205,224		0
20369C-10-6	COMMUNITY HEALTHCARE TRUST I REIT		12/29/2020	ADVANTUS CAPITAL MANAGEMENT	2,714.000	125,430		0
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT		12/21/2020	Various	28,900.000	716,830		0
222795-50-2	COUSINS PROPERTIES INC REIT		11/09/2020	ADVANTUS CAPITAL MANAGEMENT	10,900.000	352,297		0
22822V-10-1	CROWN CASTLE INTL CORP REIT		12/28/2020	ADVANTUS CAPITAL MANAGEMENT	500.000	77,091		0
229663-10-9	CUBESMART REIT		12/29/2020	ADVANTUS CAPITAL MANAGEMENT	4,300.000	140,585		0
23283R-10-0	CYRUSONE INC REIT		11/23/2020	ADVANTUS CAPITAL MANAGEMENT	5,300.000	327,916		0
233331-10-7	DTE ENERGY COMPANY		04/02/2020	ADVANTUS CAPITAL MANAGEMENT	1,200.000	121,883		0
244199-10-5	DEERE & COMPANY		03/27/2020	Various	1,721.000	214,756		0
252784-30-1	DIAMONDROCK HOSPITALITY CO REIT		10/19/2020	ADVANTUS CAPITAL MANAGEMENT	12,600.000	62,939		0
253868-10-3	DIGITAL REALTY TRUST INC REIT		11/10/2020	ADVANTUS CAPITAL MANAGEMENT	500.000	69,110		0
25746U-10-9	DOMINION RESOURCES		12/23/2020	ADVANTUS CAPITAL MANAGEMENT	2,100.000	160,980		0
25960P-10-9	DOUGLAS EMMETT INC REIT		09/17/2020	ADVANTUS CAPITAL MANAGEMENT	10,800.000	337,135		0
26441C-20-4	DUKE ENERGY		08/28/2020	ADVANTUS CAPITAL MANAGEMENT	2,500.000	202,224		0
26614N-10-2	DUPONT DE NEMOURS INC		08/26/2020	Various	12,579.000	679,318		0

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27616P-10-3	EASTERLY GOVERNMENT PROPERTI COMMON		11/13/2020	ADVANTUS CAPITAL MANAGEMENT	21,504.000	509,992		0
29273V-10-0	ENERGY TRANSFER EQUITY LP		10/27/2020	Various	294,324.000	2,059,046		0
29336T-10-0	ENLINK MIDSTREAM LLC		08/05/2020	Various	41,500.000	114,385		0
29364G-10-3	Entergy Corp		12/28/2020	ADVANTUS CAPITAL MANAGEMENT	8,600.000	851,633		0
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		10/06/2020	Various	148,926.000	2,646,772		0
29444U-70-0	EQUINIX INC REIT		12/16/2020	ADVANTUS CAPITAL MANAGEMENT	1,500.000	885,471		0
294600-10-1	EQUITRANS MIDSTREAM CORP		12/28/2020	Various	133,300.000	1,105,036		0
294600-10-1	EQUITRANS MIDSTREAM CORP		06/15/2020	Taxable Exchange	32,940.000	288,554		0
29670E-10-7	ESSENTIAL PROPERTIES REALTY REIT		11/06/2020	ADVANTUS CAPITAL MANAGEMENT	16,200.000	245,911		0
297178-10-5	ESSEX PROPERTY TRUST INC REIT		09/30/2020	ADVANTUS CAPITAL MANAGEMENT	1,700.000	358,758		0
30034W-10-6	EVERGY INC		08/20/2020	ADVANTUS CAPITAL MANAGEMENT	1,300.000	67,421		0
30225T-10-2	EXTRA SPACE STORAGE INC REIT		12/16/2020	ADVANTUS CAPITAL MANAGEMENT	2,700.000	276,614		0
30231G-10-2	EXXON MOBIL CORP		03/06/2020	S. G. COWEN SECURITIES CORP.	20,837.000	1,001,530		0
30303M-10-2	FACEBOOK INC-A		09/10/2020	Various	2,993.000	755,153		0
31428X-10-6	FEDEX CORP		04/08/2020	INSTINET	186.000	23,229		0
316773-10-0	FIFTH THIRD BANCORP		05/18/2020	S. G. COWEN SECURITIES CORP.	1,212,646.000	25,189,261		0
32054K-10-3	FIRST INDUSTRIAL REALTY		12/29/2020	ADVANTUS CAPITAL MANAGEMENT	2,500.000	104,105		0
35905A-10-9	FRONTDOOR INC		11/24/2020	Various	11,600.000	512,113		0
374297-10-9	GETTY REALTY CORP REIT		12/31/2020	ADVANTUS CAPITAL MANAGEMENT	5,000.000	130,727		0
379577-20-8	GLOBUS MEDICAL INC - A		05/01/2020	S. G. COWEN SECURITIES CORP.	1,100.000	50,180		0
38141G-10-4	GOLDMAN SACHS GROUP INC		10/30/2020	Various	10,250.000	1,990,317		0
390607-10-9	GREAT LAKES DREDGE & DOCK CO		11/24/2020	STIFEL NICOLAUS & CO-EQ	33,700.000	389,063		0
40412C-10-1	HCA HOLDINGS INC		09/03/2020	Various	25,803.000	2,833,721		0
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE REIT		04/01/2020	ADVANTUS CAPITAL MANAGEMENT	4,900.000	95,182		0
42225P-50-1	HEALTHCARE TRUST OF AME-CL A REIT		10/27/2020	ADVANTUS CAPITAL MANAGEMENT	12,400.000	296,674		0
42250P-10-3	HEALTHPEAK PPTYS INC NPV REIT		11/13/2020	ADVANTUS CAPITAL MANAGEMENT	4,900.000	134,560		0
431284-10-8	HIGHWOODS PROPERTY		11/23/2020	ADVANTUS CAPITAL MANAGEMENT	2,800.000	97,354		0
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		12/21/2020	Various	30,793.000	2,582,948		0
44107P-10-4	HOST HOTELS & RESORTS INC		12/04/2020	ADVANTUS CAPITAL MANAGEMENT	26,800.000	342,073		0
443510-60-7	HUBBELL INC -CL B		10/28/2020	Various	10,130.000	1,304,327		0
444097-10-9	HUDSON PACIFIC PROPERTIES IN REIT		12/28/2020	ADVANTUS CAPITAL MANAGEMENT	15,800.000	403,063		0
45378A-10-6	INDEPENDENCE REALTY TRUST IN REIT		09/25/2020	ADVANTUS CAPITAL MANAGEMENT	31,900.000	408,813		0
459200-10-1	IBM		08/05/2020	S. G. COWEN SECURITIES CORP.	8,178.000	1,024,195		0
46187W-10-7	INVITATION HOMES INC REIT		11/09/2020	ADVANTUS CAPITAL MANAGEMENT	22,600.000	549,615		0
464287-62-2	ISHARES RUSSELL 1000 INDEX		12/16/2020	PCG Model Accts	206,317.000	42,990,794		0
46625H-10-0	JP MORGAN CHASE & CO		03/06/2020	S. G. COWEN SECURITIES CORP.	9,308.000	999,005		0
478160-10-4	JOHNSON & JOHNSON		10/28/2020	S. G. COWEN SECURITIES CORP.	6,241.000	883,522		0
480200-10-7	JONES LANG LASALLE INC		09/03/2020	Various	7,746.000	812,416		0
48123V-10-2	J2 GLOBAL INC		10/15/2020	Various	600.000	43,777		0
49456B-10-1	KINDER MORGAN		10/09/2020	Various	155,258.000	2,282,208		0
53223X-10-7	LSI		11/09/2020	ADVANTUS CAPITAL MANAGEMENT	5,000.000	467,264		0
55336V-10-0	MPLX LP LIMITED PARTNERS		09/24/2020	Various	82,487.000	1,515,282		0
55608B-10-5	MACQUARIE INFRASTRUCTURE CO		08/25/2020	Various	25,850.000	748,587		0
559080-10-6	MAGELLAN MIDSTREAM PRTNS		10/09/2020	Various	36,361.000	1,508,111		0
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		09/10/2020	ADVANTUS CAPITAL MANAGEMENT	5,300.000	608,237		0
61174X-10-9	MONSTER BEVERAGE CORP		10/30/2020	Various	2,537.000	199,737		0
629377-50-8	NRG ENERGY INC		09/16/2020	ADVANTUS CAPITAL MANAGEMENT	9,000.000	294,772		0
636180-10-1	NATIONAL FUEL GAS CO		10/16/2020	Various	9,500.000	394,559		0
63633D-10-4	NATL HEALTH INV REIT		11/18/2020	ADVANTUS CAPITAL MANAGEMENT	500.000	32,673		0
637417-10-6	NATL RETAIL PROP REIT		08/04/2020	ADVANTUS CAPITAL MANAGEMENT	5,900.000	231,901		0
65473P-10-5	NISOURCE INC		12/29/2020	ADVANTUS CAPITAL MANAGEMENT	17,400.000	411,796		0
67058H-10-2	NUSTAR ENERGY LP		06/29/2020	S. G. COWEN SECURITIES CORP.	7,660.000	107,880		0
681936-10-0	OMEGA HEALTHCARE REIT		12/17/2020	ADVANTUS CAPITAL MANAGEMENT	9,300.000	290,736		0
682680-10-3	ONEOK INC		10/05/2020	Various	40,500.000	1,238,638		0
683344-10-5	ONTO INNOVATION INC ONTO		11/06/2020	S. G. COWEN SECURITIES CORP.	5,577.000	204,148		0
69351T-10-6	PPL CORPORATION		03/03/2020	ADVANTUS CAPITAL MANAGEMENT	5,100.000	176,373		0
701094-10-4	PARKER HANNIFIN		04/27/2020	Various	8,256.000	1,064,221		0
70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT		12/14/2020	ADVANTUS CAPITAL MANAGEMENT	7,700.000	144,046		0
718172-10-9	PHILIP MORRIS INTERNAT-W/I		09/17/2020	Various	32,384.000	2,363,318		0
718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS		08/11/2020	Various	13,700.000	442,598		0
71943U-10-4	PHYSICIANS REALTY TRUST REIT		10/30/2020	ADVANTUS CAPITAL MANAGEMENT	4,900.000	71,488		0
723484-10-1	PINNACLE WEST CAP CORP		12/15/2020	ADVANTUS CAPITAL MANAGEMENT	3,527.000	264,209		0
726503-10-5	PLAINS ALL AMER PIPELINE LP		10/12/2020	ADVANTUS CAPITAL MANAGEMENT	84,800.000	751,483		0
74340W-10-3	PROLOGIS INC REIT		09/24/2020	ADVANTUS CAPITAL MANAGEMENT	6,065.000	449,944		0
74460D-10-9	PUBLIC STORAGE INC REIT		07/28/2020	ADVANTUS CAPITAL MANAGEMENT	1,200.000	217,888		0

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74736A-10-3	QTS REALTY TRUST INC-CL A REIT		12/22/2020	ADVANTUS CAPITAL MANAGEMENT	3,300.000	193,885		0
74965L-10-1	RLJ LODGING TRUST REIT		08/31/2020	ADVANTUS CAPITAL MANAGEMENT	10,000.000	102,382		0
75513E-10-1	RAYTHEON CO RAYTEHON		11/02/2020	Various	42,323.000	2,496,793		0
75513E-10-1	RAYTHEON CO RAYTEHON		04/03/2020	Tax Free Exchange	16,202.000	979,331		0
758849-10-3	REGENCY CENTERS CORP REIT		11/06/2020	ADVANTUS CAPITAL MANAGEMENT	4,200.000	166,281		0
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		11/23/2020	ADVANTUS CAPITAL MANAGEMENT	12,900.000	141,339		0
78467J-10-0	SS&C TECHNOLOGIES		10/30/2020	Various	28,576.000	1,407,812		0
816851-10-9	SEMPRA ENERGY		12/28/2020	ADVANTUS CAPITAL MANAGEMENT	5,700.000	748,024		0
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		06/29/2020	RBC/DAIN	9,400.000	118,289		0
82669G-10-4	SIGNATURE BANK		08/25/2020	Various	8,539.000	899,768		0
828806-10-9	SIMON PROPERTY GRP LP REIT		11/19/2020	ADVANTUS CAPITAL MANAGEMENT	1,600.000	116,000		0
830879-10-2	SKYWEST INC		10/22/2020	Various	3,300.000	99,295		0
838518-10-8	SOUTH JERSEY INDUSTRIES		09/14/2020	ADVANTUS CAPITAL MANAGEMENT	4,300.000	100,941		0
85254J-10-2	STAG INDUSTRIAL INC REIT		11/23/2020	ADVANTUS CAPITAL MANAGEMENT	3,300.000	94,935		0
855244-10-9	STARBUCKS CORP		07/24/2020	Various	17,230.000	1,185,032		0
862121-10-0	STORE CAPITAL CORP REIT		02/28/2020	ADVANTUS CAPITAL MANAGEMENT	1,200.000	38,024		0
866082-10-0	SUMMIT HOTEL PROPERTIES REIT		08/31/2020	ADVANTUS CAPITAL MANAGEMENT	12,700.000	90,049		0
866674-10-4	SUN COMMUNITIES INC REIT		10/29/2020	ADVANTUS CAPITAL MANAGEMENT	4,300.000	534,368		0
87612G-10-1	TARGA RESOURCES CORP		12/28/2020	ADVANTUS CAPITAL MANAGEMENT	17,000.000	327,152		0
882508-10-4	TEXAS INSTRUMENTS		08/05/2020	Various	17,657.000	1,958,006		0
902653-10-4	UDR INC REIT		11/25/2020	ADVANTUS CAPITAL MANAGEMENT	10,000.000	377,054		0
90290N-10-9	USA COMPRESSION PARTNERS LP LIMITED PARTNERS		12/28/2020	ADVANTUS CAPITAL MANAGEMENT	9,700.000	110,634		0
91324P-10-2	UNITEDHEALTH GROUP INC		07/24/2020	S. G. COWEN SECURITIES CORP.	1,899.000	525,020		0
92343V-10-4	VERIZON COMMUNICATIONS		10/22/2020	ADVANTUS CAPITAL MANAGEMENT	2,600.000	144,753		0
92343X-10-0	VERINT SYSTEMS INC		11/24/2020	STIFEL NICOLAUS & CO-EQ	600.000	34,277		0
92763M-10-5	VIPER ENERGY PARTNERS LP LIMITED PARTNERS		11/24/2020	ADVANTUS CAPITAL MANAGEMENT	17,500.000	317,150		0
92840M-10-2	VISTRA ENERGY CORP		12/14/2020	ADVANTUS CAPITAL MANAGEMENT	9,200.000	171,683		0
948741-10-3	WEINGARTEN REALTY INVST REIT		09/24/2020	ADVANTUS CAPITAL MANAGEMENT	16,400.000	284,566		0
95040Q-10-4	WELLTOWER INC WELLTOWER INC		12/23/2020	ADVANTUS CAPITAL MANAGEMENT	8,000.000	427,877		0
957638-10-9	WESTERN ALLIANCE BANCORP		11/04/2020	VIRTU FINANCIAL	8,200.000	333,710		0
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		03/12/2020	STIFEL NICHOLAS	1.000	5		0
962166-10-4	WEYERHAEUSER CO		03/18/2020	ADVANTUS CAPITAL MANAGEMENT	1,300.000	21,937		0
969457-10-0	WILLIAMS COS INC		12/30/2020	Various	120,391.000	2,252,793		0
98138H-10-1	WORKDAY INC-CLASS A		04/06/2020	Various	9,946.000	1,292,484		0
29250N-10-5	ENBRIDGE INC		11/12/2020	Various	83,400.000	2,509,528		0
021361-10-0	ALTAGAS LTD		06/30/2020	NAT BK FINANCIAL EQ	30,640.000	345,350		0
11275Q-10-7	BROOKFIELD INFRASTRUCTURE-A COMMON	A.	07/29/2020	ADVANTUS CAPITAL MANAGEMENT	3,100.000	140,299		0
11275Q-10-7	BROOKFIELD INFRASTRUCTURE-A COMMON	A.	04/02/2020	Spin Off	1,690.000	39,646		0
29250N-10-5	ENBRIDGE INC	A.	12/30/2020	ADVANTUS CAPITAL MANAGEMENT	19,600.000	609,584		0
374825-20-6	GIBSON ENERGY INC		12/24/2020	Various	112,800.000	1,745,137		0
45833V-10-9	INTER PIPELINE LTD		12/24/2020	Various	104,000.000	1,055,990		0
493271-10-0	KEYERA CORP		11/16/2020	Various	150,400.000	2,296,877		0
706327-10-3	PEMBINA PIPELINE CORP		11/16/2020	Various	104,300.000	2,483,892		0
87807B-10-7	TC ENERGY CORP		12/23/2020	Various	55,050.000	2,308,746		0
886453-10-9	TIDEWATER MIDSTREAM		03/11/2020	Various	1,190,854.000	701,464		0
89055A-20-3	TOPAZ ENERGY CORP		12/10/2020	Various	23,200.000	253,040		0
G16258-10-8	BROOKFIELD RENEWABLE PARTNER LIMITED PARTNERS	A.	12/14/2020	Stock Split	1,150.000	0		0
G23296-20-8	COMPASS GROUP PLC	B.	08/26/2020	JEFFERIES & CO INC-EQ	20,000.000	307,209		0
D27348-26-3	FRESENIUS SE & CO KGAA	B.	12/10/2020	Various	8,400.000	385,774		0
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D.	12/28/2020	Various	3,326.000	792,424		0
780259-20-6	ROYAL DUTCH SHELL PLC-ADR	D.	03/06/2020	S. G. COWEN SECURITIES CORP.	23,713.000	1,000,883		0
874039-10-0	TAIWAN SEMICONDUCTOR-SP ADR RECEIPTS	D.	05/05/2020	S. G. COWEN SECURITIES CORP.	5,700.000	295,203		0
89677Q-10-7	TRIP.COM GROUP LTD-ADR RECEIPTS	D.	12/29/2020	Various	71,022.000	2,115,524		0
F5333N-10-0	JCDECAUX SA	B.	09/10/2020	Various	7,950.000	182,392		0
G74079-10-7	RECKITT BENCKISER GROUP PLC	B.	12/10/2020	BERENBERG CAPITAL MARKETS	1,300.000	115,896		0
G78283-11-9	SAVILLS PLC	B.	06/22/2020	GOLDMAN SACHS	3,300.000	34,671		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						191,601,350	XXX	0
38174*-10-0	Golub Capital Investment Corp BDC 3		09/11/2020	PRIVATE PLACEMENT	18,130.000	270,000		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						270,000	XXX	0
19933*-10-2	Columbus Life Insurance Compan		12/20/2020	Capital Contribution	0.000	50,000,000		0
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						50,000,000	XXX	0
056823-38-8	BGF EM EQUITIES FUND-INST MUTUAL FUND		12/16/2020	Various	171,221.000	3,765,217		0
115233-20-7	BROWN ADV SUSTAIN GRW-INST MUTUAL FUND		07/09/2020	PCG Model Accts	18,547.000	613,896		0
14064D-86-5	Fuller & Thaler MUTUAL FUND		11/06/2020	PCG Model Accts	49,232.000	1,178,127		0

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25264S-84-1	DIAMOND HILL LONG/SHORT-I MUTUAL FUND		07/09/2020	PCG Model Accts	21,724.000	545,715		0
464287-50-7	ISHARES CORE S&P MID CAP ETF		11/06/2020	PCG Model Accts	138.000	20,659		0
464287-80-4	ISHARES S&P SMLCAP 600		12/16/2020	PCG Model Accts	69,634.000	6,316,360		0
46432F-33-9	ISHARES CORE MSCI EAFE ETF CLOSED END FUND		07/09/2020	PCG Model Accts	5,709.000	556,843		0
46432F-39-6	ISHARES CORE MSCI EAFE ETF CLOSED END FUND		11/06/2020	PCG Model Accts	11,738.000	1,653,544		0
61756E-46-1	MFAIX MUTUAL FUND		07/09/2020	PCG Model Accts	7,168.000	155,915		0
89154Q-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		12/29/2020	TOUCHSTONE SECURITIES	15,743.000	234,259		0
89154Q-22-4	TOUCHSTONE SMALL COMPANY-Y		12/11/2020	TOUCHSTONE SECURITIES	35,969.000	144,065		0
89154W-78-3	TOUCHSTONE ACTIVE BOND - CLASS I		11/06/2020	PCG Model Accts	10,679.000	119,467		0
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		12/29/2020	TOUCHSTONE SECURITIES	739,907.000	8,315,021		0
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		12/29/2020	TOUCHSTONE SECURITIES	107,142.000	859,883		0
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		12/29/2020	TOUCHSTONE SECURITIES	15,887.000	778,891		0
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		12/29/2020	TOUCHSTONE SECURITIES	37,806.000	298,812		0
89154X-52-6	TOUCHSTONE MID CAP GROWTH - I		11/06/2020	PCG Model Accts	1,228.000	39,927		0
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		12/11/2020	TOUCHSTONE SECURITIES	39,500.000	1,422,140		0
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		12/29/2020	TOUCHSTONE SECURITIES	737.000	12,205		0
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		12/29/2020	TOUCHSTONE SECURITIES	8,536.000	141,369		0
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		12/11/2020	TOUCHSTONE SECURITIES	327,181.000	6,216,665		0
89155T-56-5	TOUCHSTONE ANTI BENCHMARK INT'L CORE		12/29/2020	DIVIDEND REINVESTMENT	19,724.000	221,864		0
89155T-59-9	TOUCHSTONE CREDIT OPPS II FUND CLASS I		12/29/2020	DIVIDEND REINVESTMENT	290,346.000	2,819,805		0
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		12/08/2020	TOUCHSTONE SECURITIES	180,133.000	1,644,160		0
921943-85-8	VANGUARD FTSE DEVELOPED ETF CLOSED END FUND		11/06/2020	PCG Model Accts	4,230.000	167,735		0
922020-81-3	VANGUARD GROUP MUTUAL FUND		12/16/2020	PCG Model Accts	61,285.000	1,731,982		0
922042-77-5	VANGUARD CLOSED END FUND		12/16/2020	PCG Model Accts	85,191.000	4,553,251		0
922908-62-9	VANGUARD FDS CLOSED END FUND		12/16/2020	PCG Model Accts	69,942.000	13,958,897		0
9499999. Subtotal - Common Stocks - Mutual Funds						58,486,674	XXX	0
9799997. Total - Common Stocks - Part 3						300,358,024	XXX	0
9799998. Total - Common Stocks - Part 5						176,121,429	XXX	0
9799999. Total - Common Stocks						476,479,453	XXX	0
9899999. Total - Preferred and Common Stocks						477,124,194	XXX	0
9999999 - Totals						701,034,179	XXX	628,812

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
36176F-Z9-2	G2 G2 765168 4.940% 11/20/61		09/01/2020	Paydown		16,317	16,317	17,454	16,406	0	(89)	0	(89)	0	16,317	0	0	0	605	11/20/2061
36202K-UV-5	G2 G2 8696 2.250% 09/20/25		12/01/2020	Paydown		2,019	2,019	2,077	1,939	0	79	0	79	0	2,019	0	0	0	25	09/20/2025
36203C-ZE-5	GNMA GN 345541 6.500% 02/15/24		12/01/2020	Paydown		649	649	582	620	0	29	0	29	0	649	0	0	0	23	02/15/2024
36203D-J4-3	GNMA GN 345983 6.500% 12/15/23		12/01/2020	Paydown		616	616	552	585	0	31	0	31	0	616	0	0	0	22	12/15/2023
36203D-JE-1	GNMA GN 345961 6.500% 11/15/23		12/01/2020	Paydown		1,364	1,364	1,223	1,299	0	66	0	66	0	1,364	0	0	0	50	11/15/2023
36203D-JL-5	GNMA GN 345967 6.500% 11/15/23		12/01/2020	Paydown		260	260	222	242	0	18	0	18	0	260	0	0	0	9	11/15/2023
36203D-MZ-0	GNMA GN 346076 6.500% 01/15/24		12/01/2020	Paydown		2,645	2,645	2,260	2,476	0	169	0	169	0	2,645	0	0	0	57	01/15/2024
36203K-7M-0	GNMA GN 352000 6.500% 12/15/23		12/01/2020	Paydown		2,173	2,173	1,948	2,078	0	95	0	95	0	2,173	0	0	0	77	12/15/2023
36203K-KX-1	GNMA GN 351410 6.500% 01/15/24		12/01/2020	Paydown		1,037	1,037	897	969	0	68	0	68	0	1,037	0	0	0	38	01/15/2024
36203L-4H-2	GNMA GN 352824 6.500% 04/15/24		12/01/2020	Paydown		3,798	3,798	3,271	3,559	0	240	0	240	0	3,798	0	0	0	135	04/15/2024
36203L-S5-2	GNMA GN 352540 6.500% 01/15/24		12/01/2020	Paydown		28,430	28,430	24,637	26,778	0	1,653	0	1,653	0	28,430	0	0	0	550	01/15/2024
36203M-JM-3	GNMA GN 353168 6.500% 12/15/23		12/01/2020	Paydown		1,349	1,349	1,209	1,290	0	59	0	59	0	1,349	0	0	0	47	12/15/2023
36203N-6L-7	GNMA GN 354675 6.500% 10/15/23		12/01/2020	Paydown		488	488	437	467	0	21	0	21	0	488	0	0	0	17	10/15/2023
36203P-AP-8	GNMA 30 YR GN 354714 6.500% 12/15/23		12/01/2020	Paydown		1,193	1,193	1,069	1,141	0	52	0	52	0	1,193	0	0	0	44	12/15/2023
36203R-5K-1	GNMA 30 YR GN 357350 6.500% 11/15/23		12/01/2020	Paydown		606	606	543	580	0	26	0	26	0	606	0	0	0	21	11/15/2023
36203U-Z7-0	GNMA 30 YR GN 359966 6.500% 12/15/23		12/01/2020	Paydown		2,184	2,184	1,888	2,057	0	127	0	127	0	2,184	0	0	0	78	12/15/2023
36203W-NW-4	GNMA 30 YR GN 361405 6.500% 02/15/24		12/01/2020	Paydown		760	760	681	725	0	34	0	34	0	760	0	0	0	27	02/15/2024
36203Y-2F-0	GNMA 30 YR GN 363574 6.500% 12/15/23		12/01/2020	Paydown		166	166	149	159	0	7	0	7	0	166	0	0	0	6	12/15/2023
36204C-6Z-9	GNMA 30 YR GN 366388 6.500% 12/15/23		12/01/2020	Paydown		2,040	2,040	1,830	1,951	0	89	0	89	0	2,040	0	0	0	41	12/15/2023
36204C-7L-9	GNMA 30 YR GN 366399 6.500% 01/15/24		12/01/2020	Paydown		786	786	704	751	0	35	0	35	0	786	0	0	0	28	01/15/2024
36204D-MT-3	GNMA 30 YR GN 366770 6.500% 05/15/24		08/01/2020	Paydown		2,718	2,718	2,350	2,549	0	169	0	169	0	2,718	0	0	0	72	05/15/2024
36204G-Y3-0	GNMA 30 YR GN 369830 6.500% 12/15/23		12/01/2020	Paydown		1,158	1,158	989	1,085	0	73	0	73	0	1,158	0	0	0	44	12/15/2023
36204J-B2-1	GNMA GN 370957 6.500% 12/15/23		12/01/2020	Paydown		1,636	1,636	1,467	1,564	0	72	0	72	0	1,636	0	0	0	55	12/15/2023
36204J-KH-8	GNMA GN 371196 6.500% 12/15/23		12/01/2020	Paydown		3,631	3,631	3,255	3,472	0	160	0	160	0	3,631	0	0	0	130	12/15/2023
36204J-KN-5	GNMA GN 371201 6.500% 12/15/23		12/01/2020	Paydown		3,487	3,487	3,125	3,334	0	153	0	153	0	3,487	0	0	0	101	12/15/2023
36204J-L2-0	GNMA GN 371245 6.500% 01/15/24		12/01/2020	Paydown		3,956	3,956	3,428	3,726	0	230	0	230	0	3,956	0	0	0	141	01/15/2024
36204J-L7-9	GNMA GN 371250 6.500% 01/15/24		12/01/2020	Paydown		6,778	6,778	5,861	6,333	0	444	0	444	0	6,778	0	0	0	201	01/15/2024
36204K-5W-9	GNMA GN 372661 6.500% 01/15/24		12/01/2020	Paydown		3,389	3,389	2,937	3,171	0	219	0	219	0	3,389	0	0	0	121	01/15/2024
36204K-DN-0	GNMA GN 371909 6.500% 02/15/24		12/01/2020	Paydown		17,057	17,057	14,749	16,036	0	1,020	0	1,020	0	17,057	0	0	0	327	02/15/2024
36204K-EA-7	GNMA GN 371929 6.500% 03/15/24		12/01/2020	Paydown		1,925	1,925	1,725	1,837	0	88	0	88	0	1,925	0	0	0	49	03/15/2024
36204N-FK-8	GNMA 30 YR GN 374670 6.500% 02/15/24		12/01/2020	Paydown		8,396	8,396	7,276	7,901	0	495	0	495	0	8,396	0	0	0	291	02/15/2024
36204N-ND-5	GNMA 30 YR GN 374888 6.500% 01/15/24		12/01/2020	Paydown		3,951	3,951	3,416	3,718	0	233	0	233	0	3,951	0	0	0	154	01/15/2024
36204N-R9-0	GNMA 30 YR GN 375012 6.500% 01/15/24		12/01/2020	Paydown		4,093	4,093	3,547	3,829	0	264	0	264	0	4,093	0	0	0	152	01/15/2024
36204P-QA-3	GNMA 30 YR GN 375849 6.500% 01/15/24		12/01/2020	Paydown		1,058	1,058	949	1,011	0	47	0	47	0	1,058	0	0	0	40	01/15/2024
36204Q-CC-2	GNMA 30 YR GN 376367 6.500% 01/15/24		12/01/2020	Paydown		1,276	1,276	1,143	1,219	0	57	0	57	0	1,276	0	0	0	45	01/15/2024
36204Q-EA-4	GNMA 30 YR GN 376429 6.500% 03/15/24		12/01/2020	Paydown		1,852	1,852	1,583	1,715	0	137	0	137	0	1,852	0	0	0	66	03/15/2024
36204R-YP-7	GNMA 30 YR GN 377918 6.500% 01/15/24		12/01/2020	Paydown		420	420	363	396	0	25	0	25	0	420	0	0	0	15	01/15/2024
36204R-YQ-5	GNMA 30 YR GN 377919 6.500% 01/15/24		12/01/2020	Paydown		8,746	8,746	7,532	8,216	0	530	0	530	0	8,746	0	0	0	321	01/15/2024
36204Y-C3-5	GNMA 30 YR GN 383590 6.500% 04/15/24		12/01/2020	Paydown		3,264	3,264	2,811	3,035	0	228	0	228	0	3,264	0	0	0	118	04/15/2024
36205B-E5-7	GNMA 30 YR GN 385456 6.500% 03/15/24		12/01/2020	Paydown		1,539	1,539	1,334	1,435	0	104	0	104	0	1,539	0	0	0	55	03/15/2024
36205B-EE-8	GNMA 30 YR GN 385433 6.500% 02/15/24		12/01/2020	Paydown		1,266	1,266	1,095	1,191	0	76	0	76	0	1,266	0	0	0	45	02/15/2024
36205B-EF-5	GNMA 30 YR GN 385434 6.500% 02/15/24		12/01/2020	Paydown		1,837	1,837	1,589	1,713	0	124	0	124	0	1,837	0	0	0	48	02/15/2024
36205B-LD-2	GNMA 30 YR GN 385624 7.500% 05/15/24		12/01/2020	Paydown		1,534	1,534	1,475	1,506	0	28	0	28	0	1,534	0	0	0	48	05/15/2024
36205D-C7-1	GNMA 30 YR GN 387194 6.500% 02/15/24		12/01/2020	Paydown		2,287	2,287	1,978	2,135	0	152	0	152	0	2,287	0	0	0	81	02/15/2024
36205J-QF-5	GNMA 30 YR GN 392054 6.500% 04/15/24		12/01/2020	Paydown		1,584	1,584	1,354	1,468	0	117	0	117	0	1,584	0	0	0	56	04/15/2024
36207N-D4-3	GNMA GN 436723 7.500% 11/15/26		12/01/2020	Paydown		8,595	8,595	8,918	8,788	0	(193)	0	(193)	0	8,595	0	0	0	353	11/15/2026
36210E-7C-7	GNMA 30 YR GN 490591 7.000% 09/15/28		12/01/2020	Paydown		16,992	16,992	17,392	17,264	0	(271)	0	(271)	0	16,992	0	0	0	653	09/15/2028
36220T-D4-3	GNMA 30 YR GN 287323 9.000% 02/15/20		01/01/2020	Paydown		93	93	91	93	0	0	0	0	0	93	0	0	0	1	02/15/2020
36224F-J2-7	GNMA 30 YR GN 327081 7.500% 05/15/22		07/01/2020	Paydown		9,749	9,749	9,380	9,617	0	132	0	132	0	9,749	0	0	0	308	05/15/2022
36224R-KG-8	GNMA 30 YR GN 336095 6.500% 11/15/23		12/01/2020	Paydown		3,766	3,766	3,375	3,601	0	164	0	164	0	3,766	0	0	0	132	11/15/2023
36225C-EV-4	GNMA ARM G2 80147 3.125% 12/20/27		12/01/2020	Paydown		1,504	1,504	1,548	1,447	0	57	0	57	0	1,504	0	0	0	28	12/20/2027
36225C-FM-3	GNMA ARM G2 80171 3.000% 02/20/28		01/29/2020	BREAN CAPITAL LLC		5,450	5,278	5,377	5,012	0	1	0	1	0	5,013	0	437	437	35	02/20/2028
36225C-FM-3	GNMA ARM G2 80171 3.000% 02/20/28		01/01/2020	Paydown		52	52	53	49	0	3	0	3	0	52	0	0	0	0	02/20/2028
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		12/01/2020	Paydown		73,670	73,670	72,713	73,082	0	588	0	588	0	73,670	0	0	0	2,633	12/20/2031
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		12/01/2020	Paydown		338,404	338,404	338,404	338,404	0	0	0	0	0	338,404	0	0	0	10,511	03/20/2033
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		12/01/2020	Paydown		271,501	271,501	268,660	270,216	0	1,286	0	1,286	0	271,501	0	0	0	13,894	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.693% 02/16/44		12/01/2020	Paydown		457,474	457,474	441,482	450,115	0	7,360	0	7,360	0	457,474	0	0	0	11,783	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z 6.298% 11/16/42		12/01/2020	Paydown		10,578	10,578	10,158	10,582	0	(4)	0	(4)	0	10,578	0	0	0	365	11/16/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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
38375B-JW-3	GNR 2011-H02 BA 4.450% 02/20/61		11/01/2020	Paydown		109,097	109,097	112,600	110,316	0	(1,219)	0	(1,219)	0	109,097	0	0	0	1,526	02/20/2061
690353-U8-8	OPIC 0.110% 02/15/28		08/17/2020	Redemption 100.0000		155,394	155,394	155,394	155,394	0	0	0	0	0	155,394	0	0	0	1,138	02/15/2028
690353-YE-1	OPIC AGENCY 0.080% 06/15/34		12/15/2020	Redemption 100.0000		258,166	258,166	258,166	258,166	0	0	0	0	0	258,166	0	0	0	1,961	06/15/2034
690353-ZZ-3	OPIC 0.110% 09/15/20		03/16/2020	WELLS FARGO		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	7,801	09/15/2020
912828-L6-5	U S TREASURY 1.375% 09/30/20		09/30/2020	Maturity		225,000	225,000	223,389	224,567	0	433	0	433	0	225,000	0	0	0	3,094	09/30/2020
912828-L9-9	U S TREASURY 1.375% 10/31/20		10/31/2020	Various		563,000	563,000	553,225	561,292	0	1,708	0	1,708	0	563,000	0	0	0	4,637	10/31/2020
912828-NM-8	U S TREASURY 1.250% 07/15/20		07/15/2020	Maturity		293,913	250,000	291,296	297,681	(23,504)	(2,464)	0	(25,968)	0	271,713	0	22,200	22,200	3,680	07/15/2020
0599999. Subtotal - Bonds - U.S. Governments						4,660,116	4,616,031	4,612,585	4,645,353	(23,504)	15,635	0	(7,869)	0	4,637,479	0	22,637	22,637	69,209	XXX
196480-CW-5	COLORADO ST HSG & FIN AUTH MULTIFAMILY HSG 0.130% 10/01/51		03/16/2020	BARCLAYS		2,300,000	2,300,000	2,300,000	2,300,000	0	0	0	0	0	2,300,000	0	0	0	19,852	10/01/2051
3128MB-XF-9	FGLMC G13178 5.000% 06/01/23		06/16/2020	CITIGROUP GLOBAL MKTS		439,714	419,384	431,768	423,636	0	13	0	13	0	423,649	0	16,065	16,065	11,417	06/01/2023
3128MB-XF-9	FGLMC G13178 5.000% 06/01/23		06/01/2020	Paydown		101,249	101,249	104,239	102,275	0	(1,027)	0	(1,027)	0	101,249	0	0	0	1,461	06/01/2023
3128MB-YE-1	FGLMC FG G13209 5.000% 07/01/23		12/01/2020	Paydown		116,603	116,603	121,240	118,363	0	(1,759)	0	(1,759)	0	116,603	0	0	0	3,018	07/01/2023
3128MT-PK-8	FGCI FG H01326 5.500% 08/01/35		12/01/2020	Paydown		8,437	8,437	8,394	8,396	0	40	0	40	0	8,437	0	0	0	254	08/01/2035
3128PP-M3-4	FGLMC FG J10378 4.500% 07/01/24		12/01/2020	Paydown		160,800	160,800	164,066	162,197	0	(1,397)	0	(1,397)	0	160,800	0	0	0	4,879	07/01/2024
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		06/16/2020	STEPHENS INC.		939,639	891,710	912,609	901,444	0	(672)	0	(672)	0	900,772	0	38,868	38,868	21,847	07/01/2024
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		06/01/2020	Paydown		227,266	227,266	232,593	229,747	0	(2,481)	0	(2,481)	0	227,266	0	0	0	2,778	07/01/2024
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		06/16/2020	STEPHENS INC.		264,318	250,836	256,264	253,350	0	(325)	0	(325)	0	253,025	0	11,293	11,293	6,145	07/01/2024
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		12/01/2020	Paydown		99,400	99,400	101,583	100,412	0	(1,012)	0	(1,012)	0	99,400	0	0	0	1,744	07/01/2024
3128PQ-QX-2	FGLMC J11370 4.000% 12/01/24		06/16/2020	JP MORGAN SEC		455,770	430,226	439,939	435,077	0	(288)	0	(288)	0	434,788	0	20,982	20,982	9,369	12/01/2024
3128PQ-QX-2	FGLMC J11370 4.000% 12/01/24		06/01/2020	Paydown		101,107	101,107	103,390	102,247	0	(1,140)	0	(1,140)	0	101,107	0	0	0	1,219	12/01/2024
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		12/01/2020	Paydown		178,737	178,737	185,552	182,035	0	(3,298)	0	(3,298)	0	178,737	0	0	0	4,867	05/01/2025
3128PT-UT-0	FG J14194 3.000% 01/01/26		06/16/2020	JP MORGAN SEC		1,221,335	1,159,037	1,126,077	1,144,111	0	919	0	919	0	1,145,030	0	76,305	76,305	18,931	01/01/2026
3128PT-UT-0	FG J14194 3.000% 01/01/26		06/01/2020	Paydown		211,129	211,129	205,125	208,410	0	2,719	0	2,719	0	211,129	0	0	0	1,816	01/01/2026
31290K-CU-1	FHLMC FH 554583 9.500% 02/01/21		12/15/2020	Paydown		10,995	10,995	10,844	10,865	0	131	0	131	0	10,995	0	0	0	574	02/01/2021
31292G-C4-6	FHLMC FG C00091 9.000% 12/01/21		12/01/2020	Paydown		1,485	1,485	1,448	1,472	0	12	0	12	0	1,485	0	0	0	67	12/01/2021
31295V-UV-0	FHLMC FG A00596 9.000% 05/01/21		12/01/2020	Paydown		431	431	421	428	0	3	0	3	0	431	0	0	0	22	05/01/2021
3132G7-H3-2	FG FG U80250 3.500% 03/01/33		12/01/2020	Paydown		295,889	295,889	311,077	308,162	0	(12,273)	0	(12,273)	0	295,889	0	0	0	5,049	03/01/2033
313401-V8-1	FHLMC FH 360103 9.500% 05/01/20		01/01/2020	Various		1	1	1	1	0	0	0	0	0	1	0	0	0	0	05/01/2020
313401-V8-1	FHLMC FH 360103 9.500% 05/01/20		03/01/2020	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	19	05/01/2020
313614-4B-2	FNMA FN 50318 10.000% 07/01/20		01/01/2020	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	0	07/01/2020
313615-A3-0	FNMA FN 50426 9.500% 04/01/21		12/01/2020	Paydown		469	469	467	466	0	3	0	3	0	469	0	0	0	23	04/01/2021
313615-HN-9	FNMA FN 50637 8.000% 12/01/22		12/01/2020	Paydown		2,151	2,151	2,144	2,141	0	10	0	10	0	2,151	0	0	0	91	12/01/2022
31374S-Y4-7	FNMA FN 323031 6.000% 04/01/28		12/01/2020	Paydown		24,102	24,102	24,358	24,230	0	(128)	0	(128)	0	24,102	0	0	0	843	04/01/2028
3137A2-YK-1	FHMS FHR 3763 JM 4.000% 12/15/38		12/01/2020	Paydown		2,299,997	2,299,997	2,262,262	2,289,117	0	10,879	0	10,879	0	2,299,997	0	0	0	49,676	12/15/2038
3137A6-6S-6	FHR FHR 3798 AY 3.500% 01/15/26		12/01/2020	Paydown		203,816	203,816	218,688	208,312	0	(4,496)	0	(4,496)	0	203,816	0	0	0	3,974	01/15/2026
3137AN-NF-8	FHR 4034 GB 4.500% 04/15/32		02/10/2020	JP MORGAN SEC		8,480,418	7,634,374	8,789,073	8,149,811	0	(24,180)	0	(24,180)	0	8,125,631	0	354,787	354,787	68,709	04/15/2032
3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		06/16/2020	BREAN CAPITAL LLC		128,181	127,742	122,154	125,779	0	388	0	388	0	126,166	0	2,015	2,015	1,405	04/15/2039
3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		06/01/2020	Paydown		45,632	45,632	43,636	44,931	0	701	0	701	0	45,632	0	0	0	304	04/15/2039
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/16/2020	INTL FCSTONE FINANCIAL INC		2,637,564	2,594,990	2,417,193	2,500,582	0	1,057	0	1,057	0	2,501,640	0	135,925	135,925	21,409	07/15/2042
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/2020	Paydown		611,138	611,138	569,266	588,905	0	22,234	0	22,234	0	611,138	0	0	0	3,094	07/15/2042
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		12/01/2020	Paydown		859,615	859,615	853,000	855,949	0	3,666	0	3,666	0	859,615	0	0	0	24,397	05/15/2044
3138E0-YE-3	FN FN AJ7908 3.000% 01/01/27		12/01/2020	Paydown		803,812	803,812	780,824	787,526	0	16,286	0	16,286	0	803,812	0	0	0	13,235	01/01/2027
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		12/01/2020	Paydown		613,038	613,038	612,367	612,272	0	766	0	766	0	613,038	0	0	0	10,832	08/01/2033
3138WH-TV-4	FN AS7763 4.000% 08/01/46		08/13/2020	JP MORGAN SEC		7,191,313	6,709,096	7,060,800	7,048,817	0	7,503	0	7,503	0	7,056,320	0	134,992	134,992	187,855	08/01/2046
3138WH-TV-4	FN AS7763 4.000% 08/01/46		08/01/2020	Paydown		2,627,132	2,627,132	2,764,852	2,760,159	0	(133,027)	0	(133,027)	0	2,627,132	0	0	0	46,882	08/01/2046
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		12/01/2020	Paydown		594,002	594,002	570,340	582,414	0	11,587	0	11,587	0	594,002	0	0	0	21,979	03/25/2033
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		12/01/2020	Paydown		254,043	254,043	273,275	262,661	0	(8,618)	0	(8,618)	0	254,043	0	0	0	7,535	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		12/01/2020	Paydown		574,800	574,800	624,736	591,882	0	(17,082)	0	(17,082)	0	574,800	0	0	0	18,039	08/25/2033
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		12/01/2020	Paydown		553,377	553,377	537,135	545,808	0	7,568	0	7,568	0	553,377	0	0	0	16,172	03/15/2034
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		12/01/2020	Paydown		525,283	525,283	532,998	525,502	0	(219)	0	(219)	0	525,283	0	0	0	12,305	03/25/2037
31398L-NM-6	FHR FHR 3609 LE 3.000% 12/15/24		12/01/2020	Paydown		4,229	4,229	4,299	4,235	0	(6)	0	(6)	0	4,229	0	0	0	46	12/15/2024
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		12/01/2020	Paydown		417,582	417,582	399,574	412,382	0	5,199	0	5,199	0	417,582	0	0	0	7,749	02/25/2025
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		12/01/2020	Paydown		1,275,236	1,275,236	1,149,705	1,243,152	0	32,085	0	32,085	0	1,275,236	0	0	0	23,317	05/25/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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
31410K-AB-0	FNMA 889302 5.000% 04/01/23		06/16/2020	CITIGROUP GLOBAL MKTS		206,493	196,946	193,142	195,067	0	87	0	87	0	195,153	0	11,339	11,339	5,361	04/01/2023
31410K-AB-0	FNMA 889302 5.000% 04/01/23		06/01/2020	Paydown		62,979	62,979	61,762	62,378	0	601	0	601	0	62,979	0	0	0	875	04/01/2023
31412M-XM-5	FNMA 929584 5.000% 06/01/23		06/16/2020	CITIGROUP GLOBAL MKTS		190,498	181,690	178,181	179,811	0	102	0	102	0	179,913	0	10,585	10,585	4,946	06/01/2023
31412M-XM-5	FNMA 929584 5.000% 06/01/23		06/01/2020	Paydown		44,603	44,603	43,741	44,141	0	461	0	461	0	44,603	0	0	0	640	06/01/2023
31412S-D3-6	FN FN 933122 5.500% 01/01/38		12/01/2020	Paydown		9,918	9,918	10,048	9,998	0	(79)	0	(79)	0	9,918	0	0	0	322	01/01/2038
31414D-UF-1	FNMA FN 963282 5.000% 05/01/23		12/01/2020	Paydown		80,734	80,734	83,648	81,812	0	(1,079)	0	(1,079)	0	80,734	0	0	0	1,973	05/01/2023
31414E-CQ-5	FNMA 963679 5.000% 06/01/23		06/16/2020	CITIGROUP GLOBAL MKTS		194,938	185,925	182,334	184,003	0	74	0	74	0	184,077	0	10,860	10,860	5,061	06/01/2023
31414E-CQ-5	FNMA 963679 5.000% 06/01/23		06/01/2020	Paydown		46,692	46,692	45,791	46,210	0	483	0	483	0	46,692	0	0	0	690	06/01/2023
31414E-JC-9	FNMA 963859 5.000% 06/01/23		06/16/2020	CITIGROUP GLOBAL MKTS		251,771	240,130	235,492	237,649	0	96	0	96	0	237,745	0	14,026	14,026	6,537	06/01/2023
31414E-JC-9	FNMA 963859 5.000% 06/01/23		06/01/2020	Paydown		67,661	67,661	66,354	66,962	0	699	0	699	0	67,661	0	0	0	1,002	06/01/2023
31414M-4W-3	FNMA FN 970737 5.000% 11/01/23		12/01/2020	Paydown		48,307	48,307	50,420	49,198	0	(892)	0	(892)	0	48,307	0	0	0	1,407	11/01/2023
31414N-B4-5	FNMA 970859 5.000% 12/01/23		06/16/2020	CITIGROUP GLOBAL MKTS		227,782	217,251	226,077	220,665	0	141	0	141	0	220,806	0	6,976	6,976	5,914	12/01/2023
31414N-B4-5	FNMA 970859 5.000% 12/01/23		06/01/2020	Paydown		73,820	73,820	76,818	74,980	0	(1,160)	0	(1,160)	0	73,820	0	0	0	992	12/01/2023
31414T-JS-1	FNMA 975573 5.000% 06/01/23		06/16/2020	CITIGROUP GLOBAL MKTS		61,508	58,664	61,047	59,576	0	(66)	0	(66)	0	59,511	0	1,997	1,997	1,597	06/01/2023
31414T-JS-1	FNMA 975573 5.000% 06/01/23		06/01/2020	Paydown		16,101	16,101	16,755	16,352	0	(250)	0	(250)	0	16,101	0	0	0	240	06/01/2023
31415Q-AP-1	FNMA FN 985714 5.000% 06/01/23		12/01/2020	Paydown		30,395	30,395	31,649	30,876	0	(481)	0	(481)	0	30,395	0	0	0	870	06/01/2023
31415S-VB-5	FNMA 988110 5.000% 08/01/23		06/16/2020	CITIGROUP GLOBAL MKTS		48,810	46,553	48,444	47,328	0	(71)	0	(71)	0	47,257	0	1,553	1,553	1,267	08/01/2023
31415S-VB-5	FNMA 988110 5.000% 08/01/23		06/01/2020	Paydown		8,141	8,141	8,472	8,277	0	(135)	0	(135)	0	8,141	0	0	0	119	08/01/2023
31415T-SN-1	FNMA 988925 5.000% 08/01/23		06/16/2020	CITIGROUP GLOBAL MKTS		130,344	124,318	121,916	122,983	0	50	0	50	0	123,034	0	7,311	7,311	3,384	08/01/2023
31415T-SN-1	FNMA 988925 5.000% 08/01/23		06/01/2020	Paydown		24,737	24,737	24,259	24,472	0	265	0	265	0	24,737	0	0	0	358	08/01/2023
31415V-6J-9	FNMA 991073 5.000% 12/01/23		06/16/2020	CITIGROUP GLOBAL MKTS		9,237	8,810	9,168	8,948	0	(9)	0	(9)	0	8,939	0	298	298	240	12/01/2023
31415V-6J-9	FNMA 991073 5.000% 12/01/23		06/01/2020	Paydown		2,438	2,438	2,537	2,476	0	(38)	0	(38)	0	2,438	0	0	0	36	12/01/2023
31416M-W4-2	FNMA FN AA4266 4.500% 05/01/24		12/01/2020	Paydown		88,295	88,295	90,461	89,146	0	(851)	0	(851)	0	88,295	0	0	0	2,622	05/01/2024
31416N-7H-9	FNMA AA5395 4.500% 06/01/24		06/16/2020	STEPHENS INC.		218,620	207,469	210,062	208,348	0	(67)	0	(67)	0	208,281	0	10,339	10,339	5,083	06/01/2024
31416N-7H-9	FNMA AA5395 4.500% 06/01/24		06/01/2020	Paydown		31,409	31,409	31,802	31,542	0	(133)	0	(133)	0	31,409	0	0	0	415	06/01/2024
31416R-VA-8	FNMA FN AA7808 4.000% 08/01/24		12/01/2020	Paydown		469,853	469,853	468,440	468,520	0	1,333	0	1,333	0	469,853	0	0	0	10,747	08/01/2024
31417C-QF-5	FN FN AB5853 3.000% 08/01/32		12/01/2020	Paydown		672,311	672,311	667,899	668,557	0	3,753	0	3,753	0	672,311	0	0	0	11,196	08/01/2032
31417K-ZN-0	FNMA FN AC1648 4.000% 09/01/24		12/01/2020	Paydown		325,383	325,383	325,077	324,788	0	594	0	594	0	325,383	0	0	0	6,619	09/01/2024
31417T-R2-6	FNMA AC6804 4.000% 01/01/25		06/16/2020	JP MORGAN SEC		1,020,135	962,960	983,724	972,257	0	(409)	0	(409)	0	971,848	0	48,287	48,287	20,971	01/01/2025
31417T-R2-6	FNMA AC6804 4.000% 01/01/25		06/01/2020	Paydown		208,895	208,895	213,399	210,911	0	(2,017)	0	(2,017)	0	208,895	0	0	0	2,345	01/01/2025
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		12/01/2020	Paydown		495,151	495,151	500,511	497,448	0	(2,297)	0	(2,297)	0	495,151	0	0	0	10,929	01/01/2025
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		12/01/2020	Paydown		92,637	92,637	95,300	93,613	0	(977)	0	(977)	0	92,637	0	0	0	2,193	08/01/2024
594653-7M-3	MICHIGAN ST HSG 3.500% 12/01/41		12/01/2020	Redemption 100.0000		330,000	330,000	301,125	303,342	0	26,658	0	26,658	0	330,000	0	0	0	8,794	12/01/2041
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2020	Various		153,000	153,000	153,000	153,000	0	0	0	0	0	153,000	0	0	0	5,091	04/01/2057
62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.440% 12/01/30		03/23/2020	BARCLAYS		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	8,718	12/01/2030
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		12/02/2020	Redemption 100.0000		517,751	517,751	517,751	517,751	0	0	0	0	0	517,751	0	0	0	13,642	10/25/2043
3199999. Subtotal - Bonds - U.S. Special Revenues						45,522,612	43,852,335	45,166,412	44,673,076	0	(65,273)	0	(65,273)	0	44,607,809	0	914,803	914,803	808,395	XXX
00287Y-BR-9	ABBVIE INC 4.050% 11/21/39		11/19/2020	Tax Free Exchange		4,982,921	5,000,000	4,982,350	4,982,238	0	683	0	683	0	4,982,921	0	0	0	201,375	11/21/2039
02079K-AA-5	ALPHABET 3.625% 05/19/21		07/13/2020	JP MORGAN SEC		5,142,700	5,000,000	5,495,650	5,139,363	0	(53,687)	0	(53,687)	0	5,085,676	0	57,024	57,024	118,316	05/19/2021
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		12/01/2020	Paydown		140,091	142,734	120,773	117,805	0	22,286	0	22,286	0	140,091	0	0	0	5,108	01/25/2037
0258M0-DX-4	AMERICAN EXPRESS 2.600% 09/14/20		04/13/2020	HILLTOP SECURITIES INC.		947,901	945,000	949,394	947,741	0	(1,245)	0	(1,245)	0	946,496	0	1,406	1,406	14,264	09/14/2020
02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		12/01/2020	Paydown		63,796	63,796	63,606	61,690	0	2,106	0	2,106	0	63,796	0	0	0	1,171	09/25/2035
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		12/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052
02666B-AG-1	AH4R 2015-SFR2 XS 0.000% 10/17/52		12/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/17/2052
030955-AN-8	AMERITECH CAPITAL FUNDING 6.550% 01/15/28		12/07/2020	Taxable Exchange		11,494,597	8,000,000	8,490,200	8,244,003	0	(23,183)	0	(23,183)	0	8,220,820	0	3,273,777	3,273,777	730,689	01/15/2028
038222-AF-2	APPLIED MATERIALS 4.300% 06/15/21		06/29/2020	Call 103.7848		2,075,696	2,000,000	2,002,080	2,000,326	0	(117)	0	(117)	0	2,000,209	0	(209)	(209)	121,562	06/15/2021
05492M-AA-3	BCCFC 2019-1A A1 2.300% 10/20/20		08/20/2020	Paydown		1,162,714	1,162,714	1,162,714	1,162,714	0	0	0	0	0	1,162,714	0	0	0	9,358	10/20/2020
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		12/01/2020	Paydown		220,249	220,249	219,527	223,681	0	(3,432)	0	(3,432)	0	220,249	0	0	0	7,292	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		12/01/2020	Paydown		431,309	431,309	427,754	428,832	0	2,477	0	2,477	0	431,309	0	0	0	14,858	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		12/01/2020	Paydown		120,571	120,571	118,056	119,381	0	1,189	0	1,189	0	120,571	0	0	0	4,663	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		11/01/2020	Paydown		104,262	104,262	99,212	100,881	0	3,381	0	3,381	0	104,262	0	0	0	3,052	08/25/2035
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		12/01/2020	Paydown		232,032	232,826	194,924	208,784	0	23,247	0	23,247	0	232,032	0	0	0	6,044	09/25/2034

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
079867-AW-7	BELLSOUTH CORP 6.375% 06/01/28		12/07/2020	Taxable Exchange		24,729,523	18,000,000	15,297,090	16,561,646	0	119,346	0	119,346	0	16,680,992	0	8,048,531	8,048,531	1,166,625	06/01/2028
110122-BU-1	BRISTOL-MYERS SQUIBB 5.000% 08/15/45		07/17/2020	Tax Free Exchange		2,814,986	2,500,000	2,819,672	2,818,932	0	(3,946)	0	(3,946)	0	2,814,986	0	0	0	115,278	08/15/2045
110122-CD-8	BRISTOL-MYERS SQUIBB 4.250% 10/26/49		07/17/2020	Tax Free Exchange		4,958,323	5,000,000	4,957,900	4,957,959	0	364	0	364	0	4,958,323	0	0	0	154,063	10/26/2049
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.342% 01/25/37		12/01/2020	Paydown		33,339	33,339	19,504	10,128	0	23,211	0	23,211	0	33,339	0	0	0	210	01/25/2037
125523-AA-8	CIGNA CORP 1.193% 03/17/20		03/17/2020	Maturity		1,050,000	1,050,000	1,050,000	1,050,000	0	0	0	0	0	1,050,000	0	0	0	5,971	03/17/2020
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		02/10/2020	BREAN CAPITAL LLC		9,614,722	9,292,392	9,788,894	9,423,732	0	(3,168)	0	(3,168)	0	9,420,564	0	194,158	194,158	66,004	04/10/2047
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		02/01/2020	Paydown		335,675	335,675	353,611	340,420	0	(4,744)	0	(4,744)	0	335,675	0	0	0	1,534	04/10/2047
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		12/01/2020	Paydown		4,257,356	4,257,356	4,158,240	4,160,118	0	97,238	0	97,238	0	4,257,356	0	0	0	98,327	02/25/2048
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		12/01/2020	Paydown		113,035	117,509	112,846	111,688	0	1,348	0	1,348	0	113,035	0	0	0	3,603	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		12/01/2020	Paydown		165,866	168,911	152,791	144,600	0	21,265	0	21,265	0	165,866	0	0	0	4,777	07/25/2035
12667G-PW-7	CWALT 2005-20CB 1A4 5.500% 07/25/35		12/01/2020	Paydown		790,976	805,498	765,861	721,862	0	69,114	0	69,114	0	790,976	0	0	0	22,779	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2020	Paydown		193,770	197,221	171,929	166,350	0	27,421	0	27,421	0	193,770	0	0	0	5,808	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		12/01/2020	Paydown		549,040	594,850	500,195	484,661	0	64,379	0	64,379	0	549,040	0	0	0	17,802	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		12/01/2020	Paydown		104,353	114,656	107,376	103,170	0	1,183	0	1,183	0	104,353	0	0	0	3,843	11/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		12/01/2020	Paydown		45,506	51,499	41,822	33,488	0	12,018	0	12,018	0	45,506	0	0	0	1,513	05/25/2036
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		12/01/2020	Paydown		118,104	125,119	105,881	103,324	0	14,780	0	14,780	0	118,104	0	0	0	3,889	11/25/2035
134429-AW-9	CAMPBELL SOUP CO 4.250% 04/15/21		01/22/2020	Call 103.0216		2,060,431	2,000,000	1,989,800	1,998,326	0	67	0	67	0	1,998,392	0	1,608	1,608	83,334	04/15/2021
166754-AN-1	CHEVRON PHILLIPS CHEM 1.437% 05/01/20		05/01/2020	Maturity		755,000	755,000	755,906	755,226	0	(226)	0	(226)	0	755,000	0	0	0	9,881	05/01/2020
166764-AH-3	CHEVRON CORPORATION 3.191% 06/24/23		06/15/2020	JANE STREET EXECUTION SERVICES		730,635	685,000	680,116	682,986	0	253	0	253	0	683,239	0	47,395	47,395	10,504	06/24/2023
17275R-AH-5	CISCO SYSTEMS INC 4.450% 01/15/20		01/15/2020	Maturity		7,000,000	7,000,000	6,989,640	6,999,699	0	301	0	301	0	7,000,000	0	0	0	155,750	01/15/2020
17309A-AD-1	CMALT 2006-A1 1A4 5.750% 04/25/36		12/01/2020	Paydown		528,420	606,539	558,705	594,699	0	(66,280)	0	(66,280)	0	528,420	0	0	0	16,872	04/25/2036
17312H-AE-9	CRMSI 2007-2 A5 4.972% 06/25/37		12/01/2020	Paydown		49,200	49,200	49,198	47,514	0	1,686	0	1,686	0	49,200	0	0	0	2,467	06/25/2037
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		12/01/2020	Paydown		516,141	516,141	521,787	521,628	0	(5,486)	0	(5,486)	0	516,141	0	0	0	11,617	06/25/2044
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		12/01/2020	Paydown		90,307	90,671	85,181	80,146	0	10,161	0	10,161	0	90,307	0	0	0	2,794	06/25/2035
225470-VY-6	CSMC 2006-1 4A9 5.500% 02/25/36		12/01/2020	Paydown		71,408	71,497	68,816	71,219	0	189	0	189	0	71,408	0	0	0	1,861	02/25/2036
233050-AC-7	DBUBS 2011-LC1A A3 5.002% 11/10/46		12/01/2020	Paydown		529,437	529,437	534,698	529,450	0	(13)	0	(13)	0	529,437	0	0	0	18,743	11/10/2046
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 07/10/44		12/01/2020	Paydown		563,263	563,263	568,871	563,472	0	(210)	0	(210)	0	563,263	0	0	0	10,972	07/10/2044
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1 0.315% 09/22/21		12/22/2020	Paydown		148,088	148,088	148,088	148,088	0	0	0	0	0	148,088	0	0	0	79	09/22/2021
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		12/01/2020	Paydown		306,846	306,846	280,611	280,118	0	26,728	0	26,728	0	306,846	0	0	0	8,954	02/25/2036
25470D-AK-5	DISCOVERY COMMUNICATIONS 3.450% 03/15/25		07/13/2020	CREDIT SUISSE FIRST BOSTON		3,111,861	2,841,000	2,760,060	2,794,460	0	4,381	0	4,381	0	2,798,840	0	313,021	313,021	81,406	03/15/2025
256746-AE-8	DOLLAR TREE INC 1.835% 04/17/20		04/10/2020	Call 100.0000		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	15,185	04/17/2020
263901-AC-4	DUKE ENERGY INDIANA INC 3.750% 07/15/20		07/15/2020	Maturity		2,000,000	2,000,000	1,930,480	1,995,236	0	4,764	0	4,764	0	2,000,000	0	0	0	75,000	07/15/2020
26441C-40-2	DUKE ENERGY PREFERRED		12/22/2020	ADVANTUS CAPITAL MANAGEMENT		64,328	2,300	57,500	57,500	0	0	0	0	0	57,500	0	6,828	6,828	2,426	
28370T-AA-7	EL PASO PIPELINE 6.500% 04/01/20		04/01/2020	Maturity		1,000,000	1,000,000	999,870	999,740	0	260	0	260	0	1,000,000	0	0	0	32,500	04/01/2020
292480-AJ-9	ENABLE MIDSTREAM PARTNERS LP 5.000% 05/15/44		12/15/2020	Cantor Fitzgerald Fixed		5,390,000	6,000,000	5,703,548	5,723,104	0	5,321	0	5,321	0	5,728,425	0	(338,425)	(338,425)	319,722	05/15/2044
29379V-AP-8	ENTERPRISE PRODUCTS 5.200% 09/01/20		09/01/2020	Maturity		1,000,000	1,000,000	997,010	999,673	0	327	0	327	0	1,000,000	0	0	0	52,000	09/01/2020
345397-WK-5	FORD MOTOR CREDIT 4.375% 08/06/23		07/13/2020	GOLDMAN SACHS		1,987,500	2,000,000	1,981,320	1,992,232	0	1,094	0	1,094	0	1,993,326	0	(5,826)	(5,826)	82,153	08/06/2023
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5 5.865% 09/25/34		12/01/2020	Paydown		294,510	294,510	301,785	301,499	0	(6,990)	0	(6,990)	0	294,510	0	0	0	9,462	09/25/2034
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		12/01/2020	Paydown		83,107	86,617	82,516	85,010	0	(1,903)	0	(1,903)	0	83,107	0	0	0	2,503	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		12/01/2020	Paydown		84,521	90,735	88,222	87,133	0	(2,612)	0	(2,612)	0	84,521	0	0	0	2,487	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		12/01/2020	Paydown		164,632	164,632	156,709	158,274	0	6,359	0	6,359	0	164,632	0	0	0	5,693	09/25/2035
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		12/01/2020	Paydown		867,282	867,282	893,266	867,915	0	(634)	0	(634)	0	867,282	0	0	0	13,314	08/10/2043
378272-AF-5	GLENCORE FUNDING LLC 4.125% 05/30/23		07/13/2020	KEY BANC-MCDONALD		3,208,500	3,000,000	2,998,290	2,999,246	0	72	0	72	0	2,999,318	0	209,182	209,182	77,000	05/30/2023
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		12/01/2020	Paydown		122,423	126,100	103,687	86,212	0	36,212	0	36,212	0	122,423	0	0	0	4,936	02/25/2036
46412R-AD-7	IRWHE 2007-1 2A3 6.650% 08/25/37		12/01/2020	Paydown		1,558,750	1,558,750	1,106,688	1,064,402	0	494,348	0	494,348	0	1,558,750	0	0	0	56,049	08/25/2037
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		12/15/2020	Paydown		163,633	163,633	163,541	163,556	0	78	0	78	0	163,633	0	0	0	3,668	03/15/2063
466247-JU-8	JPMMT 2004-S2 4A4 5.500% 11/25/34		12/01/2020	Paydown		107,375	107,375	107,777	110,072	0	(2,697)	0	(2,697)	0	107,375	0	0	0	4,520	11/25/2034
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		12/01/2020	Paydown		571,837	612,586	499,921	450,213	0	122,687	1,063	121,624	0	571,837	0	0	0	17,925	01/25/2036
46625H-RW-2	JP MORGAN CHASE & CO 1.447% 10/24/23		05/06/2020	MIZUHO SECURITIES USA INC		2,001,734	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	1,734	1,734	33,253	10/24/2023
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		12/01/2020	Paydown		172,383	172,383	96,173	74,942	0	97,441	0	97,441	0	172,383	0	0	0	2,102	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36		12/01/2020	Paydown		93,156	93,156	53,581	41,617	0	51,539	0	51,539	0	93,156	0	0	0	1,113	07/25/2036

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
46634N-AG-1	JPMCC 2010-C1 A3 5.058% 06/15/43		03/01/2020	Paydown		1,000,000	1,000,000	1,009,992	998,581	0	1,419	0	1,419	0	1,000,000	0	0	0	10,973	06/15/2043
52521H-AJ-2	LMT 2006-9 1A9 5.750% 01/25/37		12/01/2020	Paydown		99,041	107,426	88,644	89,913	0	9,128	0	9,128	0	99,041	0	0	0	3,841	01/25/2037
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		12/01/2020	Paydown		0	9,275	7,291	8,725	0	(8,725)	0	(8,725)	0	0	0	0	0	266	11/25/2036
571903-AL-7	MARRIOTT INTERNATIONAL-CL A 3.375% 10/15/20		07/30/2020	Call 100.0000		1,588,000	1,588,000	1,603,499	1,599,908	0	(11,908)	0	(11,908)	0	1,588,000	0	0	0	42,429	10/15/2020
599809-AE-0	MCMLT 2015-1 A3 3.000% 06/25/56		10/01/2020	Paydown		2,789,992	2,789,992	2,858,434	2,796,345	0	(6,353)	0	(6,353)	0	2,789,992	0	0	0	40,914	06/25/2056
617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		10/01/2020	Paydown		1,748,411	1,748,411	1,783,330	1,748,755	0	(344)	0	(344)	0	1,748,411	0	0	0	38,942	09/15/2047
61746B-EC-6	MORGAN STANLEY 1.617% 10/24/23		08/06/2020	RBC/DAIN		10,160,900	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	160,900	160,900	233,350	10/24/2023
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		12/01/2020	Paydown		138,165	138,165	76,433	65,331	0	72,834	0	72,834	0	138,165	0	0	0	1,574	10/25/2036
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		12/01/2020	Paydown		301,408	301,408	191,505	120,151	0	181,257	0	181,257	0	301,408	0	0	0	8,431	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		12/01/2020	Paydown		27,172	27,172	14,537	11,668	0	15,504	0	15,504	0	27,172	0	0	0	339	01/25/2047
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		12/01/2020	Paydown		703,615	703,615	686,025	689,950	0	13,665	0	13,665	0	703,615	0	0	0	13,190	07/25/2043
64908P-AA-1	NEW VALLEY GENERATION 3 5.131% 01/15/21		01/15/2020	Redemption 100.0000		353,802	353,802	353,802	353,802	0	0	0	0	0	353,802	0	0	0	9,077	01/15/2021
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		12/01/2020	Paydown		315,672	315,672	262,509	246,809	0	68,863	0	68,863	0	315,672	0	0	0	8,020	03/25/2047
666807-BE-1	NORTHROP GRUMMAN CORP 3.500% 03/15/21		07/13/2020	MARKET AXESS		2,041,440	2,000,000	1,895,320	1,985,220	0	6,451	0	6,451	0	1,991,671	0	49,769	49,769	58,139	03/15/2021
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2020	Various		333,333	333,333	333,333	333,333	0	0	0	0	0	333,333	0	0	0	20,700	12/01/2028
693476-BL-6	PNC FUNDING CORP 4.375% 08/11/20		08/11/2020	Maturity		1,000,000	1,000,000	994,560	999,553	0	447	0	447	0	1,000,000	0	0	0	43,750	08/11/2020
694032-AT-0	PACIFIC BELL 7.125% 03/15/26		12/07/2020	Taxable Exchange		2,652,480	2,000,000	2,241,060	2,102,129	0	(13,068)	0	(13,068)	0	2,089,061	0	563,419	563,419	174,958	03/15/2026
694308-GE-1	PACIFIC GAS & EL 6.050% 03/01/34		07/13/2020	Various		5,696,275	5,000,000	5,164,980	5,082,631	28,813	(2,811)	0	26,002	0	5,108,633	0	587,642	587,642	312,667	03/01/2034
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/01/2020	Paydown		11,134	18,209	15,234	15,807	0	(4,673)	0	(4,673)	0	11,134	0	0	0	664	06/25/2036
755111-BR-1	RAYTHEON CO 4.400% 02/15/20		02/15/2020	Maturity		2,000,000	2,000,000	1,995,100	1,999,753	0	247	0	247	0	2,000,000	0	0	0	44,000	02/15/2020
755111-BT-7	RAYTHEON CO 3.125% 10/15/20		10/15/2020	Maturity		8,000,000	8,000,000	7,568,280	7,958,797	0	41,203	0	41,203	0	8,000,000	0	0	0	250,000	10/15/2020
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		04/01/2020	Paydown		1,001	1,001	545	370	0	631	0	631	0	1,001	0	0	0	10	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		06/01/2020	Paydown		5,544	5,544	3,262	2,036	0	3,507	0	3,507	0	5,544	0	0	0	53	04/25/2037
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		12/01/2020	Paydown		860,126	953,010	862,722	891,112	0	(30,987)	0	(30,987)	0	860,126	0	0	0	33,525	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2020	Paydown		52,217	66,012	54,397	59,932	0	(7,715)	0	(7,715)	0	52,217	0	0	0	2,134	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		12/01/2020	Paydown		313,630	294,826	204,702	148,975	0	164,655	0	164,655	0	313,630	0	0	0	14,217	09/25/2036
78412F-AP-9	SESI LLC 7.125% 12/15/21		02/10/2020	Tax Free Exchange		2,029,000	2,029,000	2,221,755	2,029,000	0	0	0	0	0	2,029,000	0	0	0	27,709	12/15/2021
80285W-AA-5	Santander Drive 20203 eivabl 2020-3 A1 0.282% 10/15/21		12/15/2020	Paydown		792,654	792,654	792,654	792,654	0	0	0	0	0	792,654	0	0	0	327	10/15/2021
816851-BD-0	SEMPRA ENERGY 0.737% 01/15/21		10/09/2020	Call 100.0000		375,000	375,000	374,276	374,467	0	395	0	395	0	374,862	0	138	138	6,930	01/15/2021
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		12/01/2020	Paydown		961,279	961,279	944,607	947,489	0	13,790	0	13,790	0	961,279	0	0	0	20,743	07/25/2043
863579-AM-0	SARM 2004-12 1A2 2.954% 09/25/34		12/01/2020	Paydown		89,904	89,904	79,394	86,352	0	3,552	0	3,552	0	89,904	0	0	0	1,879	09/25/2034
863579-CB-2	SARM 2004-14 1A 2.673% 10/25/34		12/01/2020	Paydown		165,300	165,300	141,183	158,432	0	6,868	0	6,868	0	165,300	0	0	0	4,015	10/25/2034
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		12/15/2020	Paydown		219,018	219,018	251,032	238,925	0	(19,907)	0	(19,907)	0	219,018	0	0	0	6,107	07/15/2059
88642R-AA-7	TIDEWATER INC. PP 8.000% 08/01/22		11/12/2020	TENDER OFFER		106,388	105,100	108,873	107,213	0	(680)	0	(680)	0	106,533	0	(145)	(145)	8,828	08/01/2022
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		12/01/2020	Paydown		637,678	637,678	647,215	638,450	0	(772)	0	(772)	0	637,678	0	0	0	11,127	01/10/2045
907818-FF-0	UNION PACIFIC CORP 3.839% 03/20/60		05/18/2020	Tax Free Exchange		11,958,524	10,000,000	11,982,840	11,977,567	0	(19,043)	0	(19,043)	0	11,958,524	0	0	0	127,967	03/20/2060
911312-BJ-4	UNITED PARCEL SERVICE 0.675% 04/01/23		02/10/2020	MIZUHO SECURITIES USA INC		10,073,600	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	73,600	73,600	92,002	04/01/2023
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		12/01/2020	Paydown		121,378	122,409	117,297	118,443	0	2,934	0	2,934	0	121,378	0	0	0	4,412	08/25/2035
94974B-GF-1	WELLS FARGO CO 2.150% 01/30/20		01/30/2020	Maturity		450,000	450,000	445,928	449,666	0	334	0	334	0	450,000	0	0	0	4,838	01/30/2020
949831-AA-9	WFMBS 2019-3 A1 3.500% 07/25/49		12/01/2020	Paydown		4,269,939	4,269,939	4,329,985	4,324,909	0	(54,971)	0	(54,971)	0	4,269,939	0	0	0	84,588	07/25/2049
552704-AB-4	MEG ENERGY CORP 6.375% 01/30/23	A	02/18/2020	Call 101.0630		1,495,732	1,480,000	1,480,000	1,480,000	0	0	0	0	0	1,480,000	0	0	0	67,625	01/30/2023
89114Q-CC-0	TORONTO DOMINION BANK 0.499% 03/17/21	A	04/13/2020	TD SECURITIES		2,978,250	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(21,750)	(21,750)	18,958	03/17/2021
00507U-AU-5	ALLERGAN FUNDING SCS 4.750% 03/15/45	D	05/14/2020	Various		10,516,764	10,500,000	10,507,685	10,506,264	0	(1)	0	(1)	0	10,506,264	0	10,500	10,500	331,115	03/15/2045
00772B-AQ-4	AERCAP 4.625% 10/30/20	D	08/19/2020	Call 100.7836		1,114,667	1,106,000	1,132,964	1,128,405	0	(17,090)	0	(17,090)	0	1,111,316	0	(5,316)	(5,316)	49,731	10/30/2020
12634G-AA-1	CNOOC FINANCE 2015 AU 2.625% 05/05/20	D	04/08/2020	TD SECURITIES		1,500,450	1,500,000	1,503,645	1,501,721	0	(1,362)	0	(1,362)	0	1,500,359	0	91	91	16,734	05/05/2020
44328M-AC-8	HSBC BANK PLC 4.125% 08/12/20	D	08/12/2020	Maturity		1,000,000	1,000,000	994,010	999,519	0	481	0	481	0	1,000,000	0	0	0	41,250	08/12/2020
71654Q-CW-0	PETROLEOS MEXICANOS 7.690% 01/23/50	D	10/26/2020	Tax Free Exchange		562,446	541,000	562,846	562,708	0	(261)	0	(261)	0	562,446	0	0	0	45,417	01/23/2050
75405T-AA-7	RASGAS II 5.298% 09/30/20	D	04/01/2020	Redemption 100.0000		55,600	55,600	55,600	55,600	0	0	0	0	0	55,600	0	0	0	1,473	09/30/2020
75405T-AA-7	RASGAS II 5.298% 09/30/20	D	09/30/2020	Maturity		56,500	56,500	56,500	56,500	0	0	0	0	0	56,500	0	0	0	2,993	09/30/2020
78010X-AE-1	ROYAL BK OF SCOTLAND PLC 5.625% 08/24/20	D	08/24/2020	Maturity		622,000	622,000	639,472	635,916	0	(13,916)	0	(13,916)	0	622,000	0	0	0	34,988	08/24/2020
80413T-AA-7	SAUDI ARABIA 2.375% 10/26/21	D	05/06/2020	MORGAN STANLEY FIXED INC		5,043,750	5,000,000	4,950,350	4,981,102	0	3,643	0	3,643	0	4,984,745	0	59,005	59,005	63,333	10/26/2021

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
85771P-AG-7	STATOIL 2.450% 01/17/23	D	08/11/2020	WELLS FARGO		4,190,600	4,000,000	3,994,880	3,998,346	0	307	0	307	0	3,998,653	0	191,947	191,947	104,533	01/17/2023
872225-AF-4	TBW 2006-5 A5A		12/31/2020	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	3,005	11/25/2036
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						219,569,900	205,003,481	204,227,700	204,313,358	28,813	1,588,259	1,063	1,616,009	0	205,929,370	0	13,480,004	13,480,004	6,686,813	XXX
464288-28-1	ISHARES JP MORGAN USD EM BOND ETF		11/06/2020	PCG Model Accts	0.000	125,014	0	121,429	127,162	(5,732)	0	0	(5,732)	0	121,429	0	3,585	3,585	4,113	
8099999. Subtotal - Bonds - SVO Identified Funds						125,014	0	121,429	127,162	(5,732)	0	0	(5,732)	0	121,429	0	3,585	3,585	4,113	XXX
8399997. Total - Bonds - Part 4						269,877,642	253,471,847	254,128,126	253,758,949	(423)	1,538,621	1,063	1,537,135	0	255,296,087	0	14,421,029	14,421,029	7,568,530	XXX
8399998. Total - Bonds - Part 5						34,833,010	34,784,545	34,567,583		0	11,580	0	11,580	0	34,579,163	0	253,847	253,847	598,410	XXX
8399999. Total - Bonds						304,710,652	288,256,392	288,695,709	253,758,949	(423)	1,550,201	1,063	1,548,715	0	289,875,250	0	14,674,876	14,674,876	8,166,940	XXX
04208T-20-7	ARMADA HOFFLER PROP PFD		07/31/2020	ADVANTUS CAPITAL MANAGEMENT	700.000	16,443	0.00	17,500	17,500	0	0	0	0	0	17,500	0	(1,057)	(1,057)	788	
19626G-70-2	COLONY NORTHSTAR INC-CLASS A PREFERRED		09/25/2020	ADVANTUS CAPITAL MANAGEMENT	6,694.000	137,629	0.00	157,749	157,749	0	0	0	0	0	157,749	0	(20,121)	(20,121)	8,542	
253868-86-3	DIGITAL REALTY TRUST INC PREFERRED		06/03/2020	ADVANTUS CAPITAL MANAGEMENT	2,700.000	69,766	0.00	67,862	67,862	0	0	0	0	0	67,862	0	1,904	1,904	318	
26884U-50-5	EPR PROPERTIES PREFERRED		11/24/2020	ADVANTUS CAPITAL MANAGEMENT	8,980.000	167,818	0.00	190,890	190,890	0	0	0	0	0	190,890	0	(23,073)	(23,073)	9,351	
427825-70-8	HERSHA HOSPITALITY TRUST PRFD		06/29/2020	ADVANTUS CAPITAL MANAGEMENT	14,699.000	132,795	0.00	361,473	361,473	0	0	0	0	0	361,473	0	(228,678)	(228,678)	5,971	
461730-40-0	INVESTORS REAL ESTATE TRUST PREFERRED		12/21/2020	Tax Free Exchange	11,314.000	280,147	0.00	280,147	280,147	0	0	0	0	0	280,147	0	0	0	18,739	
693475-83-2	PNC FINANCIAL PFD		09/01/2020	TENDER OFFER	200,000.000	5,000,000	0.00	4,474,000	4,474,000	0	0	0	0	0	4,474,000	0	526,000	526,000	201,563	
69360J-62-8	PS BUSINESS PARKS INC PREFERRED		12/31/2020	ADVANTUS CAPITAL MANAGEMENT	5,200.000	136,109	0.00	130,289	130,289	0	0	0	0	0	130,289	0	5,819	5,819	3,965	
70509V-50-6	PEBBLEBROOK HOTEL TRUST PREFERRED		02/18/2020	ADVANTUS CAPITAL MANAGEMENT	95.000	2,527	0.00	2,375	2,375	0	0	0	0	0	2,375	0	152	152	38	
709102-70-1	PENN REAL ESTATE INVEST TST PREFERRED		05/19/2020	ADVANTUS CAPITAL MANAGEMENT	15,574.000	86,810	0.00	234,389	234,389	0	0	0	0	0	234,389	0	(147,578)	(147,578)	6,692	
74460W-62-8	PUBLIC STORAGE PREFERRED		10/13/2020	ADVANTUS CAPITAL MANAGEMENT	800.000	22,356	0.00	20,000	20,000	0	0	0	0	0	20,000	0	2,356	2,356	731	
74460W-64-4	PUBLIC STORAGE PREFERRED		12/28/2020	ADVANTUS CAPITAL MANAGEMENT	9,900.000	280,770	0.00	247,500	247,500	0	0	0	0	0	247,500	0	33,270	33,270	8,631	
85254J-40-9	STAG INDUSTRIAL INC PREFERRED		10/02/2020	ADVANTUS CAPITAL MANAGEMENT	5,115.000	133,881	0.00	128,177	128,177	0	0	0	0	0	128,177	0	5,704	5,704	3,725	
866082-50-6	SUMMIT HOTEL PROPERTIES PREFERRED		06/24/2020	ADVANTUS CAPITAL MANAGEMENT	1,139.000	19,229	0.00	29,166	29,166	0	0	0	0	0	29,166	0	(9,937)	(9,937)	918	
902973-79-1	U S BANCORP PFD		01/17/2020	Various	21,753.000	569,405	0.00	485,744	485,744	0	0	0	0	0	485,744	0	83,661	83,661	7,002	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						7,055,685	XXX	6,827,261	6,827,261	0	0	0	0	0	6,827,261	0	228,422	228,422	276,974	XXX
8999997. Total - Preferred Stocks - Part 4						7,055,685	XXX	6,827,261	6,827,261	0	0	0	0	0	6,827,261	0	228,422	228,422	276,974	XXX
8999998. Total - Preferred Stocks - Part 5						16,802	XXX	12,495		0	0	0	0	0	12,495	0	4,308	4,308	558	XXX
8999999. Total - Preferred Stocks						7,072,487	XXX	6,839,756	6,827,261	0	0	0	0	0	6,839,756	0	232,730	232,730	277,532	XXX
00130H-10-5	AES CORP		12/29/2020	ADVANTUS CAPITAL MANAGEMENT	13,000.000	241,232		176,232	258,700	(82,468)	0	0	(82,468)	0	176,232	0	65,000	65,000	3,812	
00206R-10-2	AT&T INC		10/16/2020	Various	7,324.000	224,671		276,940	286,222	(9,282)	0	0	(9,282)	0	276,940	0	(52,268)	(52,268)	8,592	
004239-10-9	ACADIA REALTY TRUST REIT		03/17/2020	ADVANTUS CAPITAL MANAGEMENT	7,600.000	147,189		207,753	197,068	10,685	0	0	10,685	0	207,753	0	(60,563)	(60,563)	2,204	
008492-10-0	AGREE REALTY CORP REIT		03/13/2020	ADVANTUS CAPITAL MANAGEMENT	1,100.000	77,749		77,928	77,187	741	0	0	741	0	77,928	0	(179)	(179)	644	
015271-10-9	ALEXANDRIA REAL ESTATE REIT		12/14/2020	ADVANTUS CAPITAL MANAGEMENT	400.000	69,869		61,217	61,217	0	0	0	0	0	61,217	0	8,652	8,652	106	
018802-10-8	ALLIANT ENERGY CORP		10/21/2020	ADVANTUS CAPITAL MANAGEMENT	300.000	16,770		15,365	15,365	0	0	0	0	0	15,365	0	1,405	1,405	114	
02079K-10-7	ALPHABET CLASS C		08/18/2020	Various	357.000	506,245		121,489	477,316	(355,827)	0	0	(355,827)	0	121,489	0	384,757	384,757	0	
02079K-30-5	ALPHABET CLASS A		01/09/2020	PCG Model Accts	4.000	5,694		4,542	5,358	(816)	0	0	(816)	0	4,542	0	1,152	1,152	0	
023135-10-6	AMAZON.COM INC		11/20/2020	Various	11,545.000	31,963,672		3,501,028	21,333,313	(17,832,285)	0	0	(17,832,285)	0	3,501,028	0	28,462,644	28,462,644	0	

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
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		12/07/2020	ADVANTUS CAPITAL MANAGEMENT	21,200.000	635,975		951,723	996,235	(44,512)	0	0	(44,512)	0	951,723	0	(315,748)	(315,748)	11,374	
025537-10-1	AMERICAN ELECTRIC POWER		11/13/2020	ADVANTUS CAPITAL MANAGEMENT	2,600.000	230,521		192,588	245,726	(53,138)	0	0	(53,138)	0	192,588	0	37,933	37,933	4,916	
02553E-10-6	AMERICAN EAGLE OUTFITTERS		11/09/2020	VIRTU FINANCIAL	1,900.000	29,129		27,422	27,422	0	0	0	0	0	27,422	0	1,707	1,707	0	
03064D-10-8	AMERICOLD REALTY TRUST REIT		07/30/2020	ADVANTUS CAPITAL MANAGEMENT	300.000	12,099		8,949	8,949	0	0	0	0	0	8,949	0	3,150	3,150	63	
03073E-10-5	AMERISOURCEBERGEN CORP		01/09/2020	PCG Model Accts	45.000	3,845		3,696	3,826	(130)	0	0	(130)	0	3,696	0	149	149	0	
03748R-75-4	APARTMENT INVT & MGMT CO -A		09/01/2020	ADVANTUS CAPITAL MANAGEMENT	18,602.000	710,004		932,807	960,793	(27,986)	0	0	(27,986)	0	932,807	0	(222,803)	(222,803)	17,140	
037833-10-0	APPLE INC		11/20/2020	Various	76,518.000	31,403,011		4,847,123	19,461,066	(14,613,944)	0	0	(14,613,944)	0	4,847,123	0	26,555,888	26,555,888	167,720	
053484-10-1	AVALON BAY COMMUNITIES REIT		10/26/2020	ADVANTUS CAPITAL MANAGEMENT	3,500.000	568,289		591,342	733,950	(142,608)	0	0	(142,608)	0	591,342	0	(23,054)	(23,054)	15,655	
05351X-10-1	AVAYA HOLDINGS CORP		02/18/2020	Various	370,317.000	5,032,954		4,321,322	4,999,280	(677,958)	0	0	(677,958)	0	4,321,322	0	711,633	711,633	0	
053807-10-3	AVNET INC		01/09/2020	PCG Model Accts	92.000	3,893		3,837	3,904	(68)	0	0	(68)	0	3,837	0	57	57	0	
0556EL-10-9	BP MIDSTREAM PARTNERS LP LIMITED PARTNERS		09/30/2020	Morgan Stanley	1,000.000	10,038		11,559	11,559	0	0	0	0	0	11,559	0	(1,520)	(1,520)	348	
060505-10-4	BANK OF AMERICA CORP		03/12/2020	Various	361.000	12,369		9,966	12,714	(2,749)	0	0	(2,749)	0	9,966	0	2,403	2,403	3	
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		11/06/2020	Various	43,496.000	8,647,140		6,537,550	9,851,844	(3,314,294)	0	0	(3,314,294)	0	6,537,550	0	2,109,590	2,109,590	0	
09062X-10-3	BIOGEN INC		03/17/2020	Various	7,219.000	2,226,846		1,586,067	2,142,094	(556,027)	0	0	(556,027)	0	1,586,067	0	640,779	640,779	0	
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT		11/24/2020	ADVANTUS CAPITAL MANAGEMENT	4,500.000	141,822		142,900	167,490	(24,590)	0	0	(24,590)	0	142,900	0	(1,078)	(1,078)	6,200	
09857L-10-8	BOOKING HOLDING		07/24/2020	Various	432.000	733,433		451,369	887,211	(435,842)	0	0	(435,842)	0	451,369	0	282,064	282,064	0	
101121-10-1	BOSTON PROPERTIES INC REIT		12/28/2020	ADVANTUS CAPITAL MANAGEMENT	2,700.000	252,380		337,408	372,222	(34,814)	0	0	(34,814)	0	337,408	0	(85,028)	(85,028)	7,644	
10316T-10-4	BOX INC - CLASS A		04/16/2020	GOLDMAN SACHS	1,687.000	25,962		40,627	28,308	12,319	0	0	12,319	0	40,627	0	(14,665)	(14,665)	0	
110122-10-8	BRISTOL-MYERS SQUIBB		01/09/2020	PCG Model Accts	211.000	13,770		10,400	13,544	(3,144)	0	0	(3,144)	0	10,400	0	3,370	3,370	95	
11120U-10-5	BRIXMOR PROPERTY GROUP INC REIT		11/16/2020	ADVANTUS CAPITAL MANAGEMENT	1,300.000	20,953		26,437	26,437	0	0	0	0	0	26,437	0	(5,484)	(5,484)	371	
11135E-10-4	BROADSTONE NET LEASE INC-A COMMON		12/16/2020	ADVANTUS CAPITAL MANAGEMENT	900.000	17,651		15,300	15,300	0	0	0	0	0	15,300	0	2,351	2,351	122	
125896-10-0	CMS ENERGY CORP		11/10/2020	ADVANTUS CAPITAL MANAGEMENT	100.000	6,709		5,974	5,974	0	0	0	0	0	5,974	0	735	735	82	
126650-10-0	CVS CORP		08/05/2020	S. G. COWEN SECURITIES CORP.	5,146.000	329,892		374,423	382,296	(7,873)	0	0	(7,873)	0	374,423	0	(44,530)	(44,530)	7,719	
133131-10-2	CAMDEN PROPERTY TRUST REIT		02/25/2020	ADVANTUS CAPITAL MANAGEMENT	200.000	23,519		21,107	21,220	(113)	0	0	(113)	0	21,107	0	2,412	2,412	0	
14174T-10-7	CARETRUST REIT INC REIT		12/17/2020	ADVANTUS CAPITAL MANAGEMENT	3,200.000	66,797		78,285	66,016	12,269	0	0	12,269	0	78,285	0	(11,488)	(11,488)	2,670	
14912Y-20-2	CATCHMARK TIMBER TRUST INC-A REIT		12/16/2020	ADVANTUS CAPITAL MANAGEMENT	8,355.000	80,642		83,189	95,832	(12,643)	0	0	(12,643)	0	83,189	0	(2,547)	(2,547)	3,573	
15136A-10-2	CENTENNIAL RESOURCE DEVELO-A		02/21/2020	HOWARD WEIL	93,198.000	270,650		502,935	430,575	72,360	0	0	72,360	0	502,935	0	(232,284)	(232,284)	0	
15189T-10-7	CENTERPOINT ENERGY		11/16/2020	ADVANTUS CAPITAL MANAGEMENT	16,000.000	301,627		429,655	428,826	829	0	0	829	0	429,655	0	(128,028)	(128,028)	4,312	
16119P-10-8	CHARTER COMMUNICATIONS INC-A		01/09/2020	PCG Model Accts	12.000	6,034		3,850	5,821	(1,971)	0	0	(1,971)	0	3,850	0	2,184	2,184	0	
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS		10/22/2020	Various	27,400.000	1,044,200		1,224,068	1,090,686	133,382	0	0	133,382	0	1,224,068	0	(179,868)	(179,868)	10,171	
16411R-20-8	CHENIERE ENERGY INC		12/10/2020	Various	14,091.000	699,149		826,547	823,619	2,927	0	0	2,927	0	826,547	0	(127,397)	(127,397)	0	
172062-10-1	CINCINNATI FINANCIAL		02/27/2020	DONATION	9,696.000	999,948		45,535	1,019,534	(973,999)	0	0	(973,999)	0	45,535	0	954,414	954,414	5,430	
18539C-10-5	NRG YIELD INC-CLASS A COMMON		12/18/2020	ADVANTUS CAPITAL MANAGEMENT	3,061.000	68,937		56,726	61,087	(4,361)	0	0	(4,361)	0	56,726	0	12,211	12,211	246	
198287-20-3	COLUMBIA PROPERTY TRUST INC REIT		08/19/2020	ADVANTUS CAPITAL MANAGEMENT	12,800.000	156,855		260,622	267,648	(7,026)	0	0	(7,026)	0	260,622	0	(103,767)	(103,767)	7,728	
20030N-10-1	COMCAST CORP CL A		11/30/2020	Various	3,581.000	179,505		128,760	161,038	(32,277)	0	0	(32,277)	0	128,760	0	50,745	50,745	2,939	
21870Q-10-5	CORESITE REALTY CORP REIT		12/28/2020	ADVANTUS CAPITAL MANAGEMENT	5,000.000	593,982		488,283	560,600	(72,317)	0	0	(72,317)	0	488,283	0	105,699	105,699	15,982	
222795-50-2	COUSINS PROPERTIES INC REIT		12/14/2020	ADVANTUS CAPITAL MANAGEMENT	800.000	27,623		32,733	32,733	0	0	0	0	0	32,733	0	(5,110)	(5,110)	720	

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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
22282E-10-2	COVANTA HOLDING CORP COMMON		03/31/2020	ADVANTUS CAPITAL MANAGEMENT	14,275.000	128,410		221,118	211,841	9,277	0	0	9,277	0	221,118	0	(92,708)	(92,708)	5,288	
226344-20-8	CRESTWOOD EQUITY PARTNERS LP LIMITED PARTNERS		03/06/2020	Various	218,424.000	4,253,773		7,451,766	6,731,828	719,938	0	0	719,938	0	7,451,766	0	(3,197,993)	(3,197,993)	136,515	
22822V-10-1	CROWN CASTLE INTL CORP REIT		11/24/2020	ADVANTUS CAPITAL MANAGEMENT	2,500.000	398,871		300,981	355,375	(54,394)	0	0	(54,394)	0	300,981	0	97,890	97,890	1,440	
229663-10-9	CUBESMART REIT		05/27/2020	ADVANTUS CAPITAL MANAGEMENT	9,600.000	248,412		262,522	302,208	(39,686)	0	0	(39,686)	0	262,522	0	(14,110)	(14,110)	5,907	
23283R-10-0	CYRUSONE INC REIT		07/30/2020	ADVANTUS CAPITAL MANAGEMENT	3,400.000	257,114		223,829	221,952	1,877	0	0	1,877	0	223,829	0	33,285	33,285	3,600	
23311P-10-0	DCP MIDSTREAM PARTNERS LP		03/10/2020	Various	71,910.000	1,075,696		1,780,492	1,761,076	19,416	0	0	19,416	0	1,780,492	0	(704,796)	(704,796)	56,090	
233331-10-7	DTE ENERGY COMPANY		10/23/2020	ADVANTUS CAPITAL MANAGEMENT	700.000	81,502		82,662	90,909	(8,247)	0	0	(8,247)	0	82,662	0	(1,160)	(1,160)	2,329	
244199-10-5	DEERE & COMPANY		12/29/2020	Various	3,020.000	573,663		430,798	523,245	(92,447)	0	0	(92,447)	0	430,798	0	142,865	142,865	5,230	
250565-10-8	DESIGNER BRANDS INC-CLASS A		02/18/2020	Various	271,800.000	4,003,614		4,604,422	4,278,132	326,290	0	0	326,290	0	4,604,422	0	(600,808)	(600,808)	67,950	
252784-30-1	DIAMONDROCK HOSPITALITY CO REIT		12/09/2020	ADVANTUS CAPITAL MANAGEMENT	1,400.000	11,912		7,526	7,526	0	0	0	0	0	7,526	0	4,386	4,386	0	
253868-10-3	DIGITAL REALTY TRUST INC REIT		10/13/2020	ADVANTUS CAPITAL MANAGEMENT	1,200.000	166,961		147,969	143,688	4,281	0	0	4,281	0	147,969	0	18,992	18,992	2,192	
254687-10-6	DISNEY		12/28/2020	Various	1,418.000	249,507		154,325	205,085	(50,760)	0	0	(50,760)	0	154,325	0	95,182	95,182	1,248	
25746U-10-9	DOMINION RESOURCES		07/01/2020	ADVANTUS CAPITAL MANAGEMENT	2,800.000	234,440		214,461	231,896	(17,435)	0	0	(17,435)	0	214,461	0	19,979	19,979	3,290	
26441C-20-4	DUKE ENERGY		11/09/2020	ADVANTUS CAPITAL MANAGEMENT	2,700.000	245,021		221,938	239,709	(17,771)	0	0	(17,771)	0	221,938	0	23,083	23,083	3,308	
26614N-10-2	DUPONT DE NEMOURS INC		08/18/2020	S. G. COWEN SECURITIES CORP.	979.000	55,772		62,607	62,852	(245)	0	0	(245)	0	62,607	0	(6,835)	(6,835)	881	
26884U-10-9	EPR PROPERTIES REIT		03/30/2020	ADVANTUS CAPITAL MANAGEMENT	9,800.000	258,492		736,453	692,272	44,181	0	0	44,181	0	736,453	0	(477,962)	(477,962)	11,508	
26885B-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS		03/05/2020	Various	95,000.000	1,567,117		2,350,061	2,841,450	(491,390)	0	0	(491,390)	0	2,350,061	0	(782,943)	(782,943)	110,200	
27616P-10-3	EASTERLY GOVERNMENT PROPERTI COMMON		03/03/2020	ADVANTUS CAPITAL MANAGEMENT	13,600.000	333,392		254,295	322,728	(68,433)	0	0	(68,433)	0	254,295	0	79,097	79,097	0	
292480-10-0	ENABLE MIDSTREAM PARTNERS LP LIMITED PARTNERS		02/19/2020	RBC/DAIN	82,500.000	650,440		1,031,721	827,475	204,246	0	0	204,246	0	1,031,721	0	(381,280)	(381,280)	27,266	
29273V-10-0	ENERGY TRANSFER EQUITY LP		12/04/2020	Various	1,123,646.000	6,039,377		16,509,339	14,091,071	2,418,268	0	0	2,418,268	0	16,509,339	0	(10,469,962)	(10,469,962)	334,195	
29336T-10-0	ENLINK MIDSTREAM LLC		03/06/2020	Various	299,000.000	1,058,825		2,195,020	1,832,870	362,150	0	0	362,150	0	2,195,020	0	(1,136,195)	(1,136,195)	56,063	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		12/24/2020	Various	335,505.000	5,042,463		9,657,093	9,432,920	224,173	0	0	224,173	0	9,657,093	0	(4,614,630)	(4,614,630)	149,967	
29444U-70-0	EQUINIX INC REIT		10/09/2020	ADVANTUS CAPITAL MANAGEMENT	325.000	227,344		181,543	190,746	(9,203)	0	0	(9,203)	0	181,543	0	45,801	45,801	665	
294600-10-1	EQUITRANS MIDSTREAM CORP		12/17/2020	Various	31,690.000	299,952		261,792	261,792	0	0	0	0	0	261,792	0	38,160	38,160	4,388	
29670E-10-7	ESSENTIAL PROPERTIES REALTY REIT		11/24/2020	ADVANTUS CAPITAL MANAGEMENT	8,000.000	160,343		164,179	198,480	(34,301)	0	0	(34,301)	0	164,179	0	(3,836)	(3,836)	4,784	
30034W-10-6	EVERGY INC		10/28/2020	ADVANTUS CAPITAL MANAGEMENT	5,600.000	368,699		329,370	364,504	(35,134)	0	0	(35,134)	0	329,370	0	39,328	39,328	2,525	
30161N-10-1	EXELON CORP		12/15/2020	ADVANTUS CAPITAL MANAGEMENT	18,400.000	716,028		735,084	838,856	(103,772)	0	0	(103,772)	0	735,084	0	(19,055)	(19,055)	19,278	
30225T-10-2	EXTRA SPACE STORAGE INC REIT		08/24/2020	ADVANTUS CAPITAL MANAGEMENT	1,400.000	140,712		153,503	147,868	5,635	0	0	5,635	0	153,503	0	(12,791)	(12,791)	2,520	
30231G-10-2	EXXON MOBIL CORP		01/09/2020	PCG Model Accts	67.000	4,611		4,648	4,675	(27)	0	0	(27)	0	4,648	0	(37)	(37)	0	
30303M-10-2	FACEBOOK INC-A		03/12/2020	PCG Model Accts	72.000	15,515		12,909	14,778	(1,869)	0	0	(1,869)	0	12,909	0	2,606	2,606	0	
30303M-10-2	FACEBOOK INC-A		09/01/2020	INT GEN PAYOUT NEW CORE 2123	61,638.000	18,072,262		9,537,044	12,651,200	(3,114,155)	0	0	(3,114,155)	0	9,537,044	0	8,535,218	8,535,218	0	
313747-20-6	FEDERAL REALTY INVS TRUST REIT		02/27/2020	ADVANTUS CAPITAL MANAGEMENT	2,000.000	252,250		256,120	257,460	(1,340)	0	0	(1,340)	0	256,120	0	(3,869)	(3,869)	2,100	
31428X-10-6	FEDEX CORP		01/09/2020	PCG Model Accts	17.000	2,684		2,499	2,571	(71)	0	0	(71)	0	2,499	0	185	185	11	
337932-10-7	FIRST ENERGY CORP		09/25/2020	ADVANTUS CAPITAL MANAGEMENT	14,400.000	559,226		634,115	699,840	(65,725)	0	0	(65,725)	0	634,115	0	(74,888)	(74,888)	9,126	
35086T-10-9	FOUR CORNERS PROPERTY TRUST REIT		07/30/2020	ADVANTUS CAPITAL MANAGEMENT	14,826.000	323,757		405,848	417,945	(12,097)	0	0	(12,097)	0	405,848	0	(82,091)	(82,091)	7,954	

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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
35137L-10-5	FOX CORP		01/09/2020	PCG Model Accts	109.000	4,032		3,926	4,041	(114)	0	0	(114)	0	3,926	0	106	106	0	
35905A-10-9	FRONTDOOR INC		11/04/2020	Various	3,400.000	131,493		150,977	150,977	0	0	0	0	0	150,977	0	(19,484)	(19,484)	0	
369604-10-3	GENERAL ELECTRIC CO		08/25/2020	Various	111,263.000	705,287		1,218,026	1,241,695	(23,669)	0	0	(23,669)	0	1,218,026	0	(512,739)	(512,739)	3,335	
371927-10-4	GENESIS ENERGY L.P.		01/02/2020	HOWARD WEIL	34,360.000	717,061		690,547	703,693	(13,145)	0	0	(13,145)	0	690,547	0	26,514	26,514	0	
37364X-10-9	GEOSPACE TECHNOLOGIES CORP		02/20/2020	Various	87,900.000	1,235,563		1,188,264	1,474,083	(285,819)	0	0	(285,819)	0	1,188,264	0	47,299	47,299	0	
374297-10-9	GETTY REALTY CORP REIT		06/29/2020	ADVANTUS CAPITAL MANAGEMENT	11,400.000	291,943		355,779	374,718	(18,939)	0	0	(18,939)	0	355,779	0	(63,836)	(63,836)	6,327	
379577-20-8	GLOBUS MEDICAL INC - A		11/20/2020	Various	78,300.000	4,284,204		3,799,935	4,610,304	(810,369)	0	0	(810,369)	0	3,799,935	0	484,269	484,269	0	
38141G-10-4	GOLDMAN SACHS GROUP INC		04/16/2020	Various	424.000	78,931		61,471	97,490	(36,019)	0	0	(36,019)	0	61,471	0	17,460	17,460	453	
40434L-10-5	HP INC		10/16/2020	S. G. COWEN SECURITIES CORP.	200,000.000	3,926,233		1,339,318	4,110,000	(2,770,682)	0	0	(2,770,682)	0	1,339,318	0	2,586,915	2,586,915	140,960	
406216-10-1	HALLIBURTON COMPANY		03/12/2020	Various	31,262.000	271,271		765,224	764,981	243	0	0	243	0	765,224	0	(493,953)	(493,953)	5,608	
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE REIT		12/22/2020	ADVANTUS CAPITAL MANAGEMENT	4,206.000	184,367		93,560	135,349	(41,789)	0	0	(41,789)	0	93,560	0	90,807	90,807	3,931	
42225P-50-1	HEALTHCARE TRUST OF AME-CL A REIT		12/29/2020	ADVANTUS CAPITAL MANAGEMENT	3,400.000	106,599		86,173	101,821	(15,648)	0	0	(15,648)	0	86,173	0	20,427	20,427	1,167	
431284-10-8	HIGHWOODS PROPERTY		02/28/2020	ADVANTUS CAPITAL MANAGEMENT	5,700.000	279,539		284,709	278,787	5,922	0	0	5,922	0	284,709	0	(5,170)	(5,170)	1,056	
44107P-10-4	HOST HOTELS & RESORTS INC		03/16/2020	ADVANTUS CAPITAL MANAGEMENT	9,900.000	106,975		182,021	183,645	(1,624)	0	0	(1,624)	0	182,021	0	(75,045)	(75,045)	2,475	
443510-60-7	HUBBELL INC -CL B		01/09/2020	PCG Model Accts	20.000	2,944		2,861	2,956	(95)	0	0	(95)	0	2,861	0	82	82	0	
444097-10-9	HUDSON PACIFIC PROPERTIES IN REIT		03/27/2020	ADVANTUS CAPITAL MANAGEMENT	1,500.000	41,207		50,075	56,475	(6,400)	0	0	(6,400)	0	50,075	0	(8,868)	(8,868)	250	
453415-30-9	INDEPENDENCE CONTRACT DRILLI		03/06/2020	INVESTMENT TECHNOLOGY GROUP	137,363.000	36,400		337,318	137,363	199,955	0	0	199,955	0	337,318	0	(300,918)	(300,918)	0	
45378A-10-6	INDEPENDENCE REALTY TRUST IN REIT		11/10/2020	ADVANTUS CAPITAL MANAGEMENT	2,100.000	23,746		32,998	32,998	0	0	0	0	0	32,998	0	(9,252)	(9,252)	666	
456237-10-6	INDUSTRIAL LOGISTICS PROPERT REIT		12/15/2020	ADVANTUS CAPITAL MANAGEMENT	19,900.000	420,458		434,487	446,158	(11,671)	0	0	(11,671)	0	434,487	0	(14,030)	(14,030)	15,972	
458140-10-0	INTEL CORPORATION		10/16/2020	S. G. COWEN SECURITIES CORP.	950,216.000	51,525,749		35,253,489	56,870,428	(21,616,939)	0	0	(21,616,939)	0	35,253,489	0	16,272,260	16,272,260	940,714	
459200-10-1	IBM		01/09/2020	PCG Model Accts	33.000	4,503		4,354	4,423	(69)	0	0	(69)	0	4,354	0	149	149	0	
46187W-10-7	INVITATION HOMES INC REIT		07/30/2020	ADVANTUS CAPITAL MANAGEMENT	700.000	20,903		21,185	21,185	0	0	0	0	0	21,185	0	(282)	(282)	105	
46625H-10-0	JP MORGAN CHASE & CO		03/01/2020	Col-Core Classic 0300000	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
476405-10-5	JERNIGAN CAPITAL INC REIT		11/06/2020	Various	20,100.000	325,384		293,412	384,714	28,844	0	120,146	(91,302)	0	293,412	0	31,972	31,972	15,522	
478160-10-4	JOHNSON & JOHNSON		10/19/2020	Various	301.000	43,566		19,291	43,907	(24,616)	0	0	(24,616)	0	19,291	0	24,276	24,276	725	
480200-10-7	JONES LANG LASALLE INC		01/09/2020	PCG Model Accts	58.000	9,952		8,516	10,097	(1,581)	0	0	(1,581)	0	8,516	0	1,436	1,436	0	
48123V-10-2	J2 GLOBAL INC		11/20/2020	Various	43,600.000	3,639,906		3,593,990	4,085,756	(491,766)	0	0	(491,766)	0	3,593,990	0	45,917	45,917	0	
49456B-10-1	KINDER MORGAN		12/21/2020	Various	34,784.000	518,621		602,235	766,142	(163,907)	0	0	(163,907)	0	602,235	0	(83,614)	(83,614)	24,916	
502175-10-2	LTC PROPERTIES INC REIT		02/28/2020	ADVANTUS CAPITAL MANAGEMENT	2,900.000	138,937		105,961	129,833	(23,872)	0	0	(23,872)	0	105,961	0	32,976	32,976	1,026	
505743-10-4	LADDER CAPITAL CORP-REIT REIT		04/08/2020	ADVANTUS CAPITAL MANAGEMENT	16,500.000	138,654		272,347	297,660	(25,313)	0	0	(25,313)	0	272,347	0	(133,693)	(133,693)	9,894	
53223X-10-7	LSI		03/02/2020	ADVANTUS CAPITAL MANAGEMENT	2,700.000	305,466		271,731	292,356	(20,625)	0	0	(20,625)	0	271,731	0	33,734	33,734	2,568	
55336V-10-0	MPLX LP LIMITED PARTNERS		04/24/2020	Various	234,416.000	2,445,686		6,504,559	5,968,328	536,231	0	0	536,231	0	6,504,559	0	(4,058,873)	(4,058,873)	161,161	
554382-10-1	MACERICH CO/THE REIT		02/28/2020	ADVANTUS CAPITAL MANAGEMENT	7,400.000	161,080		307,195	199,208	107,987	0	0	107,987	0	307,195	0	(146,115)	(146,115)	4,650	
55608B-10-5	MACQUARIE INFRASTRUCTURE CO		08/05/2020	Various	6,400.000	188,975		194,691	194,691	0	0	0	0	0	194,691	0	(5,716)	(5,716)	0	
559080-10-6	MAGELLAN MIDSTREAM PRTNS		12/21/2020	Various	2,352.000	102,163		99,596	99,596	0	0	0	0	0	99,596	0	2,567	2,567	4,833	
594918-10-4	MICROSOFT CORP		07/22/2020	Various	1,212.000	250,292		111,022	191,132	(80,110)	0	0	(80,110)	0	111,022	0	139,270	139,270	1,118	
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		11/11/2020	ADVANTUS CAPITAL MANAGEMENT	900.000	109,763		116,860	118,674	(1,814)	0	0	(1,814)	0	116,860	0	(7,096)	(7,096)	2,100	
61174X-10-9	MONSTER BEVERAGE CORP		11/20/2020	Various	19,639.000	1,638,253		1,106,013	1,248,058	(142,045)	0	0	(142,045)	0	1,106,013	0	532,240	532,240	0	
62913M-10-7	NGL ENERGY PARTNERS LP LIMITED PARTNERS		03/17/2020	Various	425,928.000	2,602,838		4,603,641	4,830,024	(226,382)	0	0	(226,382)	0	4,603,641	0	(2,000,803)	(2,000,803)	166,112	

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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
629377-50-8	NRG ENERGY INC		12/30/2020	ADVANTUS CAPITAL MANAGEMENT	900.000	32,728		30,135	30,135	0	0	0	0	0	30,135	0	2,593	2,593	120	
63633D-10-4	NATL HEALTH INV REIT		12/18/2020	ADVANTUS CAPITAL MANAGEMENT	1,000.000	81,209		78,837	81,480	(2,643)	0	0	(2,643)	0	78,837	0	2,372	2,372	2,042	
637417-10-6	NATL RETAIL PROP REIT		11/12/2020	ADVANTUS CAPITAL MANAGEMENT	1,000.000	38,847		54,116	53,620	496	0	0	496	0	54,116	0	(15,269)	(15,269)	2,070	
64110L-10-6	NETFLIX INC		11/20/2020	Various	7,649.000	4,096,707		2,363,216	2,474,987	(111,771)	0	0	(111,771)	0	2,363,216	0	1,733,492	1,733,492	0	
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS		10/08/2020	ADVANTUS CAPITAL MANAGEMENT	4,500.000	260,300		147,477	236,925	(89,448)	0	0	(89,448)	0	147,477	0	112,823	112,823	3,510	
655044-10-5	NOBLE ENERGY INC.		01/03/2020	HOWARD WEIL	17,500.000	420,586		375,265	434,700	(59,435)	0	0	(59,435)	0	375,265	0	45,321	45,321	0	
65506L-10-5	NOBLE MIDSTREAM PARTNERS LP LIMITED PARTNERS		03/10/2020	CIBC WORLD MARKET	135,400.000	775,306		4,513,801	3,596,224	917,577	0	0	917,577	0	4,513,801	0	(3,738,494)	(3,738,494)	93,128	
67058H-10-2	NUSTAR ENERGY LP		01/21/2020	S. G. COWEN SECURITIES CORP.	32,244.000	903,203		870,800	833,507	37,292	0	0	37,292	0	870,800	0	32,404	32,404	0	
67420T-20-6	OASIS MIDSTREAM PARTNERS LP LIMITED PARTNERS		03/09/2020	Various	68,259.000	509,643		1,291,789	1,132,417	159,372	0	0	159,372	0	1,291,789	0	(782,145)	(782,145)	36,860	
681936-10-0	OMEGA HEALTHCARE REIT		12/03/2020	ADVANTUS CAPITAL MANAGEMENT	5,300.000	148,958		208,509	224,455	(15,946)	0	0	(15,946)	0	208,509	0	(59,551)	(59,551)	4,757	
682680-10-3	ONEOK INC		12/21/2020	Various	36,962.000	1,158,456		1,537,261	1,736,148	(198,887)	0	0	(198,887)	0	1,537,261	0	(378,805)	(378,805)	46,096	
68389X-10-5	ORACLE CORP		07/23/2020	Various	148,135.000	8,269,058		4,497,893	7,848,192	(3,350,299)	0	0	(3,350,299)	0	4,497,893	0	3,771,165	3,771,165	103,093	
69007J-10-6	OUTFRONT MEDIA INC REIT		07/21/2020	ADVANTUS CAPITAL MANAGEMENT	7,900.000	193,737		197,291	211,878	(14,587)	0	0	(14,587)	0	197,291	0	(3,554)	(3,554)	798	
69318Q-10-4	PBF LOGISTICS LP LIMITED PARTNERS		03/25/2020	ADVANTUS CAPITAL MANAGEMENT	14,400.000	85,635		299,248	291,600	7,648	0	0	7,648	0	299,248	0	(213,614)	(213,614)	7,488	
69351T-10-6	PPL CORPORATION		11/24/2020	ADVANTUS CAPITAL MANAGEMENT	800.000	24,083		28,420	28,420	0	0	0	0	0	28,420	0	(4,337)	(4,337)	996	
701877-10-2	PARSLEY ENERGY INC-CLASS A		02/21/2020	HOWARD WEIL	16,592.000	275,705		283,455	313,755	(30,299)	0	0	(30,299)	0	283,455	0	(7,751)	(7,751)	0	
70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT		03/18/2020	ADVANTUS CAPITAL MANAGEMENT	23,400.000	373,252		773,674	627,354	146,320	0	0	146,320	0	773,674	0	(400,422)	(400,422)	8,892	
718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS		12/16/2020	HEIGHT SECURITIES	1,000.000	29,066		36,109	36,109	0	0	0	0	0	36,109	0	(7,043)	(7,043)	1,750	
71943U-10-4	PHYSICIANS REALTY TRUST REIT		06/16/2020	ADVANTUS CAPITAL MANAGEMENT	10,100.000	196,407		176,876	191,294	(14,418)	0	0	(14,418)	0	176,876	0	19,531	19,531	3,128	
723484-10-1	PINNACLE WEST CAP CORP		11/10/2020	ADVANTUS CAPITAL MANAGEMENT	100.000	9,074		7,361	7,361	0	0	0	0	0	7,361	0	1,713	1,713	83	
726503-10-5	PLAINS ALL AMER PIPELINE LP		05/06/2020	Various	351,274.000	2,905,787		7,788,419	6,459,929	1,328,490	0	0	1,328,490	0	7,788,419	0	(4,882,632)	(4,882,632)	126,927	
72651A-20-7	PLAINS GP HOLDINGS LP-CL A		08/12/2020	Various	49,731.000	847,745		976,323	942,402	33,921	0	0	33,921	0	976,323	0	(128,579)	(128,579)	7,006	
742718-10-9	PROCTER & GAMBLE CO		08/25/2020	S. G. COWEN SECURITIES CORP.	16,495.000	2,144,051		1,387,888	2,060,226	(672,338)	0	0	(672,338)	0	1,387,888	0	756,163	756,163	30,926	
74340W-10-3	PROLOGIS INC REIT		07/29/2020	ADVANTUS CAPITAL MANAGEMENT	1,300.000	126,944		90,680	112,364	(21,684)	0	0	(21,684)	0	90,680	0	36,264	36,264	232	
74460D-10-9	PUBLIC STORAGE INC REIT		12/21/2020	ADVANTUS CAPITAL MANAGEMENT	800.000	182,328		184,392	170,368	14,024	0	0	14,024	0	184,392	0	(2,063)	(2,063)	5,400	
74736A-10-3	QTS REALTY TRUST INC-CL A REIT		07/29/2020	ADVANTUS CAPITAL MANAGEMENT	1,300.000	77,434		62,188	70,638	(8,449)	0	0	(8,449)	0	62,188	0	15,245	15,245	575	
74762E-10-2	QUANTA SERVICES INC		11/24/2020	Various	108,300.000	6,171,489		4,011,472	4,408,893	(397,421)	0	0	(397,421)	0	4,011,472	0	2,160,017	2,160,017	17,930	
74965L-10-1	RLJ LODGING TRUST REIT		12/30/2020	ADVANTUS CAPITAL MANAGEMENT	2,100.000	29,700		23,937	23,937	0	0	0	0	0	23,937	0	5,763	5,763	42	
75419T-10-3	RATTLER MIDSTREAM LP LIMITED PARTNERS		03/18/2020	Various	108,000.000	951,161		1,691,047	1,921,320	(230,273)	0	0	(230,273)	0	1,691,047	0	(739,886)	(739,886)	19,744	
758849-10-3	REGENCY CENTERS CORP REIT		12/03/2020	ADVANTUS CAPITAL MANAGEMENT	1,800.000	103,833		115,446	113,562	1,884	0	0	1,884	0	115,446	0	(11,613)	(11,613)	1,250	
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		12/09/2020	ADVANTUS CAPITAL MANAGEMENT	19,100.000	187,377		306,556	337,306	(30,750)	0	0	(30,750)	0	306,556	0	(119,179)	(119,179)	3,820	
78377T-10-7	RYMAN HOSPITALITY PROPERTIES REIT		03/23/2020	ADVANTUS CAPITAL MANAGEMENT	5,500.000	114,648		420,235	476,630	(56,395)	0	0	(56,395)	0	420,235	0	(305,587)	(305,587)	4,950	
78440X-10-1	SL GREEN REALTY CORP REIT		03/26/2020	ADVANTUS CAPITAL MANAGEMENT	4,100.000	231,932		357,271	376,708	(19,437)	0	0	(19,437)	0	357,271	0	(125,339)	(125,339)	3,629	
78462F-10-3	SPDR TRUST SERIES 1		10/28/2020	Various	38,385.000	12,701,284		11,613,978	12,354,596	(740,618)	0	0	(740,618)	0	11,613,978	0	1,087,306	1,087,306	205,145	

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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
78467J-10-0	SS&C TECHNOLOGIES		03/01/2020	Col-Core Classic 0300000	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
78573L-10-6	SABRA HEALTH CARE REIT INC REIT		05/07/2020	ADVANTUS CAPITAL MANAGEMENT	13,840.000	143,522		265,075	295,346	(30,270)	0	0	(30,270)	0	265,075	0	(121,553)	(121,553)	6,228	
79466L-30-2	SALESFORCE.COM INC		11/20/2020	Various	67,220.000	16,700,082		4,841,455	10,932,661	(6,091,206)	0	0	(6,091,206)	0	4,841,455	0	11,858,627	11,858,627	0	
806857-10-8	SCHLUMBERGER LTD		01/09/2020	PCG Model Accts	87.000	3,391		3,256	3,497	(241)	0	0	(241)	0	3,256	0	135	135	44	
81761L-10-2	HOSPITALITY PROP TRUST REIT		05/11/2020	ADVANTUS CAPITAL MANAGEMENT	27,678.000	177,647		744,505	673,406	71,100	0	0	71,100	0	744,505	0	(566,858)	(566,858)	15,075	
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		03/17/2020	Various	142,908.000	2,009,373		3,102,035	2,888,171	213,865	0	0	213,865	0	3,102,035	0	(1,092,662)	(1,092,662)	65,738	
82669G-10-4	SIGNATURE BANK		01/09/2020	PCG Model Accts	44.000	6,044		5,401	6,011	(610)	0	0	(610)	0	5,401	0	644	644	0	
828806-10-9	SIMON PROPERTY GRP LP REIT		12/08/2020	Various	34,657.000	4,143,145		5,037,395	5,162,507	(125,112)	0	0	(125,112)	0	5,037,395	0	(894,250)	(894,250)	37,927	
830879-10-2	SKYWEST INC		11/30/2020	Various	67,500.000	2,547,348		3,649,898	4,362,525	(712,627)	0	0	(712,627)	0	3,649,898	0	(1,102,549)	(1,102,549)	17,550	
832696-40-5	SMUCKER JM CO		03/17/2020	S. G. COWEN SECURITIES CORP.	4,449.000	521,142		462,377	463,274	(897)	0	0	(897)	0	462,377	0	58,765	58,765	3,915	
838518-10-8	SOUTH JERSEY INDUSTRIES		12/07/2020	ADVANTUS CAPITAL MANAGEMENT	11,000.000	271,346		339,953	362,780	(22,827)	0	0	(22,827)	0	339,953	0	(68,606)	(68,606)	7,198	
84860W-30-0	SPIRIT REALTY CAPITAL INC REIT		01/15/2020	ADVANTUS CAPITAL MANAGEMENT	1,260.000	63,302		46,218	61,967	(15,749)	0	0	(15,749)	0	46,218	0	17,084	17,084	788	
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS		04/21/2020	ADVANTUS CAPITAL MANAGEMENT	15,494.000	192,275		264,971	262,158	2,813	0	0	2,813	0	264,971	0	(72,696)	(72,696)	10,342	
85254J-10-2	STAG INDUSTRIAL INC REIT		07/30/2020	ADVANTUS CAPITAL MANAGEMENT	9,000.000	265,579		261,304	284,130	(22,826)	0	0	(22,826)	0	261,304	0	4,275	4,275	4,373	
855244-10-9	STARBUCKS CORP		12/29/2020	Various	61.000	6,275		4,456	4,890	(434)	0	0	(434)	0	4,456	0	1,820	1,820	43	
85571B-10-5	STARWOOD PROPERTY TRUST INC REIT		10/30/2020	ADVANTUS CAPITAL MANAGEMENT	27,700.000	376,407		600,314	688,622	(88,308)	0	0	(88,308)	0	600,314	0	(223,907)	(223,907)	26,064	
862121-10-0	STORE CAPITAL CORP REIT		11/24/2020	ADVANTUS CAPITAL MANAGEMENT	9,600.000	220,267		313,429	357,504	(44,075)	0	0	(44,075)	0	313,429	0	(93,161)	(93,161)	8,663	
866082-10-0	SUMMIT HOTEL PROPERTIES REIT		12/23/2020	ADVANTUS CAPITAL MANAGEMENT	3,900.000	35,753		31,978	31,978	0	0	0	0	0	31,978	0	3,775	3,775	0	
866142-10-2	SUMMIT MIDSTREAM PARTNERS LP LIMITED PARTNERS		02/19/2020	HOWARD WEIL	54,233.000	127,324		720,078	179,511	540,567	0	0	540,567	0	720,078	0	(592,754)	(592,754)	6,779	
866674-10-4	SUN COMMUNITIES INC REIT		07/30/2020	ADVANTUS CAPITAL MANAGEMENT	200.000	29,571		28,440	28,440	0	0	0	0	0	28,440	0	1,131	1,131	158	
872307-10-3	TCF FINANCIAL CORP		11/05/2020	Various	113,910.000	3,185,539		5,006,449	5,330,988	(324,539)	0	0	(324,539)	0	5,006,449	0	(1,820,910)	(1,820,910)	113,306	
87612G-10-1	TARGA RESOURCES CORP		08/06/2020	Various	326,345.000	12,217,608		12,135,249	13,324,666	(1,189,417)	0	0	(1,189,417)	0	12,135,249	0	82,359	82,359	298,259	
87968A-10-4	TELLURIAN INC		01/17/2020	RBC/DAIN	28,000.000	236,323		217,126	203,840	13,286	0	0	13,286	0	217,126	0	19,197	19,197	0	
88160R-10-1	TESLA MOTORS INC		07/14/2020	Various	5,037.000	7,622,784		988,431	2,107,128	(1,118,697)	0	0	(1,118,697)	0	988,431	0	6,634,353	6,634,353	0	
90290N-10-9	USA COMPRESSION PARTNERS LP LIMITED PARTNERS		04/08/2020	ADVANTUS CAPITAL MANAGEMENT	9,900.000	52,614		166,115	179,586	(13,471)	0	0	(13,471)	0	166,115	0	(113,501)	(113,501)	5,198	
90343C-10-0	US AUTO PARTS NETWORK INC COMMON		07/28/2020	Tax Free Exchange	36,021.000	50,429		50,429	79,246	(28,817)	0	0	(28,817)	0	50,429	0	0	0	0	
907818-10-8	UNION PACIFIC CORP		08/28/2020	Various	11,891.000	2,161,428		1,052,645	2,149,774	(1,097,129)	0	0	(1,097,129)	0	1,052,645	0	1,108,782	1,108,782	24,362	
913017-10-9	UNITED TECHNOLOGIES		02/13/2020	PCG Model Accts	73.000	11,202		8,534	10,932	(2,399)	0	0	(2,399)	0	8,534	0	2,669	2,669	10	
913017-10-9	UNITED TECHNOLOGIES		04/03/2020	Spin Off	0.000	599,396		599,396	843,871	(244,475)	0	0	(244,475)	0	599,396	0	0	0	0	
913017-10-9	UNITED TECHNOLOGIES		04/03/2020	Tax Free Exchange	12,333.000	712,508		712,508	1,003,119	(290,610)	0	0	(290,610)	0	712,508	0	0	0	9,065	
91324P-10-2	UNITEDHEALTH GROUP INC		08/24/2020	Various	912.000	284,485		217,398	268,110	(50,712)	0	0	(50,712)	0	217,398	0	67,087	67,087	2,071	
92276F-10-0	VENTAS INC REIT		04/09/2020	ADVANTUS CAPITAL MANAGEMENT	22,400.000	867,302		1,387,273	1,293,376	93,897	0	0	93,897	0	1,387,273	0	(519,972)	(519,972)	18,703	
92339V-10-0	VEREIT INC REIT		03/30/2020	ADVANTUS CAPITAL MANAGEMENT	23,000.000	123,895		212,666	212,520	146	0	0	146	0	212,666	0	(88,771)	(88,771)	3,163	
92343V-10-4	VERIZON COMMUNICATIONS		09/22/2020	ADVANTUS CAPITAL MANAGEMENT	300.000	18,064		17,351	17,351	0	0	0	0	0	17,351	0	713	713	369	
92343X-10-0	VERINT SYSTEMS INC		11/23/2020	Various	91,500.000	4,948,959		4,658,356	5,065,440	(407,084)	0	0	(407,084)	0	4,658,356	0	290,603	290,603	0	
925652-10-9	VICI PROPERTIES INC REIT		12/21/2020	ADVANTUS CAPITAL MANAGEMENT	12,800.000	252,525		282,333	327,040	(44,707)	0	0	(44,707)	0	282,333	0	(29,808)	(29,808)	9,564	
92763M-10-5	VIPER ENERGY PARTNERS LP LIMITED PARTNERS		12/10/2020	ADVANTUS CAPITAL MANAGEMENT	5,300.000	58,307		130,343	130,568	(225)	0	0	(225)	0	130,343	0	(72,036)	(72,036)	3,201	

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
929042-10-9	VORNADO REALTY TRUST REIT		03/27/2020	ADVANTUS CAPITAL MANAGEMENT	5,100.000	262,666		345,142	339,150	5,992	0	0	5,992	0	345,142	0	(82,477)	(82,477)	11,397	
948741-10-3	WEINGARTEN REALTY INVST REIT		12/10/2020	ADVANTUS CAPITAL MANAGEMENT	7,700.000	189,949		205,752	227,071	(21,319)	0	0	(21,319)	0	205,752	0	(15,803)	(15,803)	3,003	
95040Q-10-4	WELLTOWER INC WELLTOWER INC		11/17/2020	ADVANTUS CAPITAL MANAGEMENT	5,100.000	261,554		388,400	417,078	(28,678)	0	0	(28,678)	0	388,400	0	(126,846)	(126,846)	6,999	
957638-10-9	WESTERN ALLIANCE BANCORP		11/17/2020	Various	94,335.000	3,129,087		4,287,318	5,354,270	(1,066,952)	0	0	(1,066,952)	0	4,287,318	0	(1,158,231)	(1,158,231)	23,434	
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		03/18/2020	Various	254,497.000	5,167,399		5,011,043	5,011,043	0	0	0	0	0	5,011,043	0	156,356	156,356	1	
962166-10-4	WEYERHAEUSER CO		12/16/2020	ADVANTUS CAPITAL MANAGEMENT	19,300.000	491,763		559,862	582,860	(22,998)	0	0	(22,998)	0	559,862	0	(68,099)	(68,099)	5,474	
969457-10-0	WILLIAMS COS INC		12/21/2020	Various	1,778.000	38,010		36,601	36,717	(116)	0	0	(116)	0	36,601	0	1,409	1,409	(11,456)	
98212B-10-3	WPX ENERGY INC		02/27/2020	Various	63,261.000	707,206		778,785	869,206	(90,421)	0	0	(90,421)	0	778,785	0	(71,578)	(71,578)	0	
98850P-10-9	YUM CHINA HOLDINGS INC -W/I		08/11/2020	Various	59,794.000	2,806,118		1,671,307	2,870,710	(1,199,403)	0	0	(1,199,403)	0	1,671,307	0	1,134,810	1,134,810	6,082	
G16249-10-7	BROOKFIELD PROPERTY PARTNERS LIMITED PARTNERS		05/14/2020	ADVANTUS CAPITAL MANAGEMENT	18,362.000	170,944		377,624	335,657	41,967	0	0	41,967	0	377,624	0	(206,680)	(206,680)	12,108	
021361-10-0	ALTAGAS LTD		11/06/2020	Various	12,500.000	161,997		141,031	141,031	0	0	0	0	0	146,352	5,321	15,645	20,966	1,719	
09076P-10-4	BIRD CONSTRUCTION INC		01/03/2020	NAT BK FINANCIAL EQ	31,500.000	169,585		161,582	173,451	(12,129)	0	0	(12,129)	260	161,286	(296)	8,299	8,003	784	
09202D-20-7	BLACK DIAMOND GROUP LTD		01/07/2020	NAT BK FINANCIAL EQ	155,000.000	251,488		218,618	256,644	(38,198)	0	0	(38,198)	172	218,522	(96)	32,966	32,870	0	
112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A	06/15/2020	Various	22,603.000	1,131,034		768,420	1,306,453	(538,034)	0	0	(538,034)	0	768,420	0	362,614	362,614	4,908	
112750-10-7	BROOKFIELD INFRASTRUCTURE-A COMMON	A	04/02/2020	Cash Adjustment	0.000	12		8	8	0	0	0	0	0	8	0	4	4	0	
13321L-10-8	CAMECO CORP		01/03/2020	NAT BK FINANCIAL EQ	22,826.000	204,577		251,781	202,860	50,156	0	0	50,156	(1,235)	252,960	1,178	(48,383)	(47,205)	0	
178587-10-1	CITY OFFICE REIT INC REIT		02/28/2020	ADVANTUS CAPITAL MANAGEMENT	4,620.000	53,452		54,542	62,462	(7,920)	0	0	(7,920)	0	54,542	0	(1,091)	(1,091)	1,086	
205249-10-5	COMPUTER MODELLING GROUP LTD COMMON		02/12/2020	CIBC WORLD MARKET	59,000.000	350,850		295,768	373,495	(73,270)	0	0	(73,270)	(4,457)	293,340	(2,428)	57,510	55,082	0	
219919-10-7	CORRIDOR RESOURCES INC		02/07/2020	Various	328,500.000	311,241		175,924	182,150	(2,391)	0	0	(2,391)	(3,835)	176,845	921	134,397	135,318	0	
448055-10-3	HUSKY ENERGY INC		02/28/2020	CIBC WORLD MARKET	126,094.000	607,786		971,671	1,011,867	(26,628)	0	0	(26,628)	(13,568)	959,103	(12,568)	(351,317)	(363,885)	11,867	
45833V-10-9	INTER PIPELINE LTD		07/14/2020	Various	757.000	10,111		12,510	20,242	(7,904)	0	0	(7,904)	172	11,938	(572)	(1,827)	(2,399)	171	
45833V-10-9	INTER PIPELINE LTD		01/01/2020	Cash Adjustment	1.000	8		13	14	(1)	0	0	(1)	0	14	0	(5)	(5)	0	
552704-10-8	MEG ENERGY CORP		02/18/2020	Various	100,735.000	517,067		427,226	573,306	(137,361)	0	0	(137,361)	(8,719)	426,760	(466)	90,306	89,840	0	
724112-10-7	PIPESTONE ENERGY CORP		06/30/2020	Various	342,900.000	190,096		291,439	446,288	(149,049)	0	0	(149,049)	(5,801)	280,624	(10,815)	(90,529)	(101,344)	0	
74022D-30-8	PRECISION DRILLING CORP		02/25/2020	ALTA CORP CAPITAL	1,383,470.000	1,833,219		2,067,792	1,928,456	178,992	0	0	178,992	(39,656)	2,064,242	(3,549)	(231,024)	(234,573)	0	
87505Y-40-9	TAMARACK VALLEY ENERGY LTD		02/28/2020	CIBC WORLD MARKET	401,532.000	390,422		843,462	618,460	243,654	0	0	243,654	(18,652)	839,545	(3,917)	(449,122)	(453,039)	0	
87807B-10-7	TC ENERGY CORP		12/10/2020	Various	14,200.000	641,477		599,032	599,032	0	0	0	0	0	639,412	40,380	2,065	42,445	7,009	
886453-10-9	TIDEWATER MIDSTREAM		03/16/2020	Various	746,000.000	262,270		673,657	672,181	23,817	0	0	23,817	(22,341)	656,026	(17,631)	(393,756)	(411,387)	5,711	
890895-30-3	TORC OIL & GAS LTD		03/06/2020	BMO CAPITAL MARKETS CORP EQ	150,497.000	335,378		496,750	520,397	(16,675)	0	0	(16,675)	(6,972)	487,532	(9,218)	(152,154)	(161,372)	5,654	
890895-30-3	TORC OIL & GAS LTD		01/17/2020	Cash Adjustment	0.000	1		1	1	0	0	0	0	0	1	0	0	0	0	
96467A-20-0	WHITECAP RESOURCES INC		02/27/2020	BMO CAPITAL MARKETS CORP EQ	50,000.000	148,568		179,245	213,710	(31,768)	0	0	(31,768)	(2,697)	177,422	(1,823)	(28,854)	(30,677)	2,171	
G16258-10-8	BROOKFIELD RENEWABLE PARTNER LIMITED PARTNERS	A	12/29/2020	ADVANTUS CAPITAL MANAGEMENT	5,178.000	272,635		131,070	204,550	(73,481)	0	0	(73,481)	0	131,070	0	141,565	141,565	4,846	
G16258-10-8	BROOKFIELD RENEWABLE PARTNER LIMITED PARTNERS	A	07/30/2020	Spin Off	0.000	32,304		32,304	52,345	(20,041)	0	0	(20,041)	0	32,304	0	0	0	0	
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D	11/20/2020	Various	31,389.000	8,381,786		5,691,754	6,657,607	(965,853)	0	0	(965,853)	0	5,691,754	0	2,690,032	2,690,032	0	
056752-10-8	BAIDU INC - SPON ADR RECEIPTS	D	08/25/2020	Various	10,029.000	1,242,862		1,284,390	1,267,666	16,724	0	0	16,724	0	1,284,390	0	(41,528)	(41,528)	0	
143658-30-0	CARNIVAL CRUISE UNIT	C	03/19/2020	Various	28,461.000	373,397		873,451	1,446,673	(573,222)	0	0	(573,222)	0	873,451	0	(500,053)	(500,053)	14,182	
368287-20-7	GAZPROM PJSC-SPON ADR RECEIPTS	D	03/17/2020	BERENBERG CAPITAL MARKETS	65,500.000	296,148		467,184	538,934	(71,750)	0	0	(71,750)	0	467,184	0	(171,037)	(171,037)	0	
47215P-10-6	JD.COM INC-ADR RECEIPTS	D	02/13/2020	PCG Model Accts	78.000	3,054		1,828	2,748	(920)	0	0	(920)	0	1,828	0	1,226	1,226	0	
66987V-10-9	NOVARTIS AG-ADR	D	04/28/2020	Various	18,170.000	1,629,635		1,278,364	1,720,517	(442,154)	0	0	(442,154)	0	1,278,364	0	351,271	351,271	55,866	
874039-10-0	TAIWAN SEMICONDUCTOR-SP ADR RECEIPTS	D	12/09/2020	Various	2,000.000	170,727		103,580	103,580	0	0	0	0	0	103,580	0	67,147	67,147	949	
904784-70-9	UNILEVER N V -NY SHARES	D	08/06/2020	Various	33,961.000	1,821,039		1,417,534	1,951,399	(533,866)	0	0	(533,866)	0	1,417,534	0	403,506	403,506	23,164	
A51460-11-0	OMV AG	B	03/06/2020	Various	12,500.000	593,539		657,878	702,187	(51,720)	0	0	(51,720)	7,410	647,877	(10,001)	(54,339)	(64,340)	0	
D12459-11-7	BRENNTAG AG	B	11/23/2020	Various	81,653.000	5,903,798		4,082,775	4,440,311	(413,185)	0	0	(413,185)	55,648	4,246,223	163,449	1,657,575	1,821,024	112,473	
F1704T-26-3	CGG SA	B	02/12/2020	CIBC WORLD MARKET	200,000.000	639,644		359,041	650,589	(290,139)	0	0	(290,139)	(1,410)	350,886	(8,155)	288,758	280,603	0	
F5333N-10-0	JCDECAUX SA	B	11/24/2020	Various	152,750.000	3,420,958		4,732,355	4,708,435	(25,545)	0	0	(25,545)	49,465	4,939,615	207,259	(1,518,657)	(1,311,398)	0	

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
G1466R-20-7	BORR DRILLING LTD	B	02/27/2020	BERENBERG CAPITAL MARKETS	33,389.000	84,967		691,691	288,150	359,478	0	0	359,478	44,063	605,208	(86,483)	(520,241)	(606,724)	0	
G16252-10-1	BROOKFIELD INFRASTRUCTURE	D	09/15/2020	ADVANTUS CAPITAL MANAGEMENT	2,200.000	108,416		68,530	102,890	(34,360)	0	0	(34,360)	0	68,530	0	39,885	39,885	1,771	
G16252-10-1	BROOKFIELD INFRASTRUCTURE	D	04/02/2020	Spin Off	0.000	38,190		38,190	74,994	(36,804)	0	0	(36,804)	0	38,190	0	0	0	0	
G4804L-16-3	INTERCONTINENTAL HOTELS GROU	B	08/26/2020	Various	71,358.000	4,129,476		4,332,182	4,923,002	(578,114)	0	0	(578,114)	(12,706)	4,309,643	(22,539)	(180,167)	(202,706)	0	
G6375R-10-7	NESR	C	02/26/2020	RBC/DAIN	60,474.000	487,779		588,972	551,523	37,449	0	0	37,449	0	588,972	0	(101,193)	(101,193)	0	
G7153K-10-8	POLARCUS LTD	B	02/28/2020	BERENBERG CAPITAL MARKETS	1,475,000.000	149,748		175,998	223,470	(47,191)	0	0	(47,191)	(280)	165,817	(10,181)	(16,069)	(26,250)	0	
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	11/23/2020	Various	51,800.000	4,499,134		4,030,917	4,205,675	(172,007)	0	0	(172,007)	(2,751)	4,017,435	(13,482)	481,698	468,216	107,128	
G78283-11-9	SAVILLS PLC	B	11/26/2020	Various	335,800.000	4,466,137		4,037,735	5,048,855	(968,799)	0	0	(968,799)	(42,321)	4,086,142	48,407	379,996	428,403	0	
H00392-31-8	ADECCO GROUP AG-REG	B	11/23/2020	Various	68,704.000	3,968,373		3,644,450	4,346,764	(586,966)	0	0	(586,966)	(115,348)	3,984,947	340,497	(16,573)	323,924	175,987	
H01301-12-8	ALCON INC	D	08/06/2020	S. G. COWEN SECURITIES CORP.	9,324.000	570,132		465,023	527,459	(62,435)	0	0	(62,435)	0	465,023	0	105,109	105,109	0	
J13440-10-2	FANUC CORP	B	11/24/2020	Various	24,698.000	5,878,383		4,149,271	4,620,803	(365,269)	0	0	(365,269)	(106,263)	4,419,560	270,289	1,458,823	1,729,112	60,457	
K5591Y-10-7	ISS A/S	B	08/14/2020	Various	189,200.000	3,019,895		5,554,870	4,540,096	960,487	0	0	960,487	54,287	5,809,127	254,257	(2,789,232)	(2,534,975)	0	
M8178L-10-8	QATAR GAS TRANSPORT	B	01/05/2020	MORGAN STANLEY-CINN	286,560.000	183,214		121,853	188,112	(66,368)	0	0	(66,368)	109	121,744	(109)	61,470	61,361	0	
R6S65C-10-3	PGS ASA	B	02/14/2020	CIBC WORLD MARKET	125,000.000	238,564		249,770	244,914	5,345	0	0	5,345	(489)	237,982	(11,789)	582	(11,207)	0	
R9138B-10-2	TGS NOPEC GEOPHYSICAL CO ASA	B	02/12/2020	CIBC WORLD MARKET	12,500.000	321,768		324,794	380,328	(53,209)	0	0	(53,209)	(2,326)	310,560	(14,233)	11,208	(3,025)	0	
X3232T-10-4	OPAP SA	B	05/07/2020	Various	355,000.000	3,035,917		3,662,863	4,615,199	(1,001,416)	0	0	(1,001,416)	49,080	3,483,689	(179,174)	(447,773)	(626,947)	395,411	
Y71369-11-3	SARANA MENARA NUSANTARA PT	B	03/19/2020	MORGAN STANLEY-CINN	6,038,500.000	234,062		192,289	349,410	(166,241)	0	0	(166,241)	9,120	165,636	(26,653)	68,426	41,773	0	
112585-10-4	BROOKFIELD ASSET MANAGE-CL A		12/31/2020	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	480	
96467A-20-0	WHITECAP RESOURCES INC		12/31/2020	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	1,911	
89155T-65-6	TOUCHSTONE ULTRA SD FIX-INST		12/31/2020	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	4,496	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						396,830,195	XXX	327,305,104	416,099,522	(88,532,233)	0	120,146	(88,652,379)	(142,041)	328,190,885	885,780	68,639,326	69,525,106	5,361,943	XXX
056823-38-8	BGF EM EQUITIES FUND-INST MUTUAL FUND		11/06/2020	Various	19,807.000	477,311		436,931	437,611	(680)	0	0	(680)	0	436,931	0	40,380	40,380	(588)	
115233-20-7	BROWN ADV SUSTAIN GRW-INST MUTUAL FUND		11/06/2020	PCG Model Accts	662.000	25,254		21,900	21,900	0	0	0	0	0	21,900	0	3,354	3,354	0	
14064D-86-5	Fuller & Thaler MUTUAL FUND		12/16/2020	Various	142,066.000	4,221,928		3,140,979	3,804,348	(663,369)	0	0	(663,369)	0	3,140,979	0	1,080,949	1,080,949	837	
233203-37-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		07/09/2020	PCG Model Accts	24,088.000	284,726		284,493	332,662	(48,169)	0	0	(48,169)	0	284,493	0	233	233	2,814	
233203-37-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		01/10/2020	Security Withdraw	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
233203-42-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		01/09/2020	PCG Model Accts	55,899.000	1,223,578		1,133,923	1,216,911	(82,987)	0	0	(82,987)	0	1,133,923	0	89,655	89,655	0	
233203-42-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		02/04/2020	Security Withdraw	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
233203-61-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		01/10/2020	Security Withdraw	0.000	1		1	1	0	0	0	0	0	1	0	0	0	0	
233203-73-6	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		01/10/2020	Security Withdraw	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
25264S-84-1	DIAMOND HILL LONG/SHORT-I MUTUAL FUND		11/06/2020	PCG Model Accts	825.000	23,654		20,718	20,718	0	0	0	0	0	20,718	0	2,936	2,936	0	
46138B-10-3	INVESCO DB UNIT CLOSED END FUND		12/23/2020	ADVANTUS CAPITAL MANAGEMENT	15,100.000	194,280		207,835	240,845	(33,010)	0	0	(33,010)	0	207,835	0	(13,555)	(13,555)	0	
464287-50-7	ISHARES CORE S&P MID CAP ETF		07/09/2020	PCG Model Accts	19,503.000	4,000,098		3,408,699	4,014,107	(605,409)	0	0	(605,409)	0	3,408,699	0	591,399	591,399	57	
464287-59-8	ISHARES RUSSELL 1000 VALUE FUND		11/06/2020	PCG Model Accts	48,159.000	5,924,726		6,056,746	6,572,740	(515,994)	0	0	(515,994)	0	6,056,746	0	(132,020)	(132,020)	101,355	
464287-65-5	ISHARES RUSSELL 2000		10/28/2020	S. G. COWEN SECURITIES CORP.	25,260.000	3,882,268		3,973,279	4,184,824	(211,545)	0	0	(211,545)	0	3,973,279	0	(91,012)	(91,012)	36,680	
46432F-33-9	ISHARES CORE MSCI EAFE ETF CLOSED END FUND		11/06/2020	PCG Model Accts	84.000	9,104		8,193	8,193	0	0	0	0	0	8,193	0	911	911	37	
61756E-46-1	MFAIX MUTUAL FUND		11/06/2020	PCG Model Accts	16,238.000	399,654		306,282	332,729	(26,446)	0	0	(26,446)	0	306,282	0	93,372	93,372	0	
74160Q-30-1	PRIMECAP ODYSSEY GROWTH MUTUAL FUND		07/09/2020	PCG Model Accts	27,479.000	827,994		932,265	947,755	(15,491)	0	0	(15,491)	0	932,265	0	(104,271)	(104,271)	0	
74926P-31-6	RBC EMERGING MARKETS EQ-I MUTUAL FUND		01/09/2020	PCG Model Accts	151,597.000	1,913,158		1,810,823	1,897,998	(87,175)	0	0	(87,175)	0	1,810,823	0	102,334	102,334	0	
891540-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		12/08/2020	TOUCHSTONE SECURITIES	170,190.000	2,533,551		2,555,343	2,690,704	(135,361)	0	0	(135,361)	0	2,555,343	0	(21,793)	(21,793)	0	
891540-22-4	TOUCHSTONE SMALL COMPANY-Y		12/08/2020	TOUCHSTONE SECURITIES	69,171.000	341,491		365,221	370,063	(4,842)	0	0	(4,842)	0	365,221	0	(23,729)	(23,729)	0	
891540-33-1	TOUCHSTONE GLOBAL GROWTH FUND CLASS I		09/14/2020	TOUCHSTONE SECURITIES	590,606.000	15,217,733		10,705,493	13,394,946	(2,689,452)	0	0	(2,689,452)	0	10,705,493	0	4,512,240	4,512,240	13,383	
89154W-78-3	TOUCHSTONE ACTIVE BOND - CLASS I		12/16/2020	PCG Model Accts	981,532.000	11,023,442		10,066,451	10,463,135	(396,684)	0	0	(396,684)	0	10,066,451	0	956,991	956,991	249,996	
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		12/08/2020	TOUCHSTONE SECURITIES	167,877.000	1,814,882		1,667,310	1,789,573	(122,263)	0	0	(122,263)	0	1,667,310	0	147,572	147,572	18,047	
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		11/30/2020	TOUCHSTONE SECURITIES	174,907.000	1,426,019		1,497,188	1,502,450	(5,262)	0	0	(5,262)	0	1,497,188	0	(71,170)	(71,170)	49,084	
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		11/30/2020	TOUCHSTONE SECURITIES	78,244.000	3,909,468		3,312,526	3,568,729	(256,203)	0	0	(256,203)	0	3,312,526	0	596,942	596,942	0	
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		11/23/2020	TOUCHSTONE SECURITIES	466,095.000	4,051,720		4,595,576	4,549,091	46,485	0	0	46,485	0	4,595,576	0	(543,856)	(543,856)	48,997	
89154X-52-6	TOUCHSTONE MID CAP GROWTH - I		11/06/2020	Various	168,214.000	6,530,506		4,737,686	5,690,505	(952,819)	0	0	(952,819)	0	4,737,686	0	1,792,819	1,792,819	0	
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		12/08/2020	TOUCHSTONE SECURITIES	21,436.000	765,912		575,110	718,116	(143,006)	0	0	(143,006)	0	575,110	0	190,802	190,802	(32)	
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		11/23/2020	TOUCHSTONE SECURITIES	696.000	13,584		13,185	13,926	(742)	0	0	(742)	0	13,185	0	399	399	0	
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		12/08/2020	TOUCHSTONE SECURITIES	68,366.000	1,199,251		1,291,142	1,324,115	(32,973)	0	0	(32,973)	0	1,291,142	0	(91,891)	(91,891)	5,528	

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
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		12/08/2020	TOUCHSTONE SECURITIES	30,595.000	513,722		430,567	402,324	28,243	0	0	28,243	0	430,567	0	83,155	83,155	0	
89155T-54-0	TOUCHSTONE ANTI BENCHMARK US CORE EQUITY		10/02/2020	Taxable Exchange	489,828.000	5,731,137		4,895,226	5,525,256	(630,030)	0	0	(630,030)	0	4,895,226	0	835,911	835,911	162,798	
89155T-65-6	TOUCHSTONE ULTRA SD FIX-INST		01/09/2020	PCG Model Accts	174,353.000	1,616,208		1,618,048	1,616,256	1,792	0	0	1,792	0	1,618,048	0	(1,840)	(1,840)	3,536	
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		12/08/2020	TOUCHSTONE SECURITIES	364,186.000	3,363,234		3,372,295	3,379,649	(7,354)	0	0	(7,354)	0	3,372,295	0	(9,061)	(9,061)	15,119	
922020-81-3	VANGUARD GROUP MUTUAL FUND		03/12/2020	PCG Model Accts	6,468.000	155,853		169,171	167,661	1,509	0	0	1,509	0	169,171	0	(13,318)	(13,318)	911	
922042-77-5	VANGUARD CLOSED END FUND		12/16/2020	PCG Model Accts	51,152.000	2,764,157		2,683,266	2,748,964	(65,698)	0	0	(65,698)	0	2,683,266	0	80,890	80,890	284	
922908-36-3	VANGUARD FDS CLOSED END FUND		12/16/2020	PCG Model Accts	99,619.000	33,328,978		25,590,127	29,467,300	(3,877,173)	0	0	(3,877,173)	0	25,590,127	0	7,738,851	7,738,851	352,805	
9499999. Subtotal - Common Stocks - Mutual Funds						119,708,582	XXX	101,883,998	113,416,105	(11,532,108)	0	0	(11,532,108)	0	101,883,998	0	17,824,579	17,824,579	1,061,648	XXX
091941-10-4	BLACKROCK FLT RT INC CLOSED END FUND		05/22/2020	KNIGHT SECURITIES	20,046.000	212,683		248,790	257,992	(9,202)	0	0	(9,202)	0	248,790	0	(36,107)	(36,107)	7,658	
9699999. Subtotal - Closed-End Funds						212,683	XXX	248,790	257,992	(9,202)	0	0	(9,202)	0	248,790	0	(36,107)	(36,107)	7,658	XXX
9799997. Total - Common Stocks - Part 4						516,751,460	XXX	429,437,892	529,773,619	(100,073,543)	0	120,146	(100,193,689)	(142,041)	430,323,673	885,780	86,427,798	87,313,578	6,431,249	XXX
9799998. Total - Common Stocks - Part 5						173,681,066	XXX	176,121,429		7,098	0	0	7,098	0	176,247,338	118,810	(2,566,261)	(2,447,451)	1,110,714	XXX
9799999. Total - Common Stocks						690,432,526	XXX	605,559,321	529,773,619	(100,066,445)	0	120,146	(100,186,591)	(142,041)	606,571,011	1,004,590	83,861,537	84,866,127	7,541,963	XXX
9899999. Total - Preferred and Common Stocks						697,505,013	XXX	612,399,077	536,600,880	(100,066,445)	0	120,146	(100,186,591)	(142,041)	613,410,767	1,004,590	84,094,267	85,098,857	7,819,495	XXX
9999999 - Totals						1,002,215,665	XXX	901,094,786	790,359,829	(100,066,868)	1,550,201	121,209	(98,637,876)	(142,041)	903,286,017	1,004,590	98,769,143	99,773,733	15,986,435	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36176F-Z9-2	G2 G2 765168 4.940% 11/20/61		08/01/2020	Various	09/01/2020	Various	545	545	545	545	0	0	0	0	0	0	0	0	10	0
90376P-AB-7	INT DEV FIN CORP 0.080% 04/20/35		01/13/2020	STIFEL NICHOLAS	08/14/2020	STIFEL NICHOLAS	2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	0	0	0	14,831	0
90376P-BG-5	INT DEV FIN CORP AGENCY DEBENTURES 0.080% 06/20/28		06/29/2020	WELLS FARGO	07/24/2020	WELLS FARGO	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	0	457	0
0599999. Subtotal - Bonds - U.S. Governments							5,500,545	5,500,545	5,500,545	5,500,545	0	0	0	0	0	0	0	0	15,298	0
62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.440% 12/01/30		03/12/2020	BARCLAYS	03/23/2020	BARCLAYS	2,250,000	2,250,000	2,250,000	2,250,000	0	0	0	0	0	0	0	0	9,093	897
62630W-CW-5	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 0.440% 11/01/24		01/07/2020	BARCLAYS	07/02/2020	BARCLAYS	1,495,000	1,495,000	1,495,000	1,495,000	0	0	0	0	0	0	0	0	11,439	0
3199999. Subtotal - Bonds - U.S. Special Revenues							3,745,000	3,745,000	3,745,000	3,745,000	0	0	0	0	0	0	0	0	20,532	897
00287Y-CN-7	ABBVIE INC 4.750% 03/15/45		05/14/2020	Tax Free Exchange	11/19/2020	Tax Free Exchange	10,500,000	10,506,264	10,506,145	10,506,145	0	(119)	0	(119)	0	0	0	0	338,042	81,740
02665W-BS-9	AMERICAN HONDA FINANCE 0.542% 07/20/20		03/27/2020	TD SECURITIES	04/08/2020	TD SECURITIES	1,500,000	1,486,020	1,491,180	1,487,028	0	1,008	0	1,008	0	0	4,152	4,152	6,790	6,093
14448C-AC-8	CARRIER GLOBAL CORP 3.577% 04/05/50		02/13/2020	GOLDMAN SACHS	12/10/2020	Tax Free Exchange	3,000,000	2,999,880	2,999,890	2,999,890	0	10	0	10	0	0	0	0	84,358	0
233851-BR-4	DAIMLER FINANCE NA LLC 2.250% 03/02/20		01/14/2020	LLOYDS SECURITIES	03/02/2020	Maturity	750,000	750,308	750,000	750,000	0	(308)	0	(308)	0	0	0	0	8,438	6,281
340711-AT-7	FLORIDA GAS TRANSMISSION 5.450% 07/15/20		03/11/2020	STIFEL NICHOLAS	07/15/2020	Maturity	530,000	535,141	530,000	530,000	0	(5,141)	0	(5,141)	0	0	0	0	14,443	4,654
37185L-AG-7	GENESIS ENERGY 6.000% 05/15/23		03/11/2020	SUMRIDGE PARTNERS	12/14/2020	TENDER OFFER	500,000	357,500	509,200	384,907	0	27,407	0	27,407	0	0	124,293	124,293	32,667	9,833
44891A-BG-1	HYUNDAI CAPITAL AMERICA 3.000% 02/10/27		02/05/2020	MITSUBISHI UFJ SECURITIES	03/06/2020	ANZ Securities	5,000,000	4,984,950	5,113,150	4,985,032	0	82	0	82	0	0	128,118	128,118	12,500	0
581557-BM-6	MCKESSON CORP 3.650% 11/30/20		07/14/2020	US BANCORP	11/30/2020	Maturity	370,000	374,425	370,000	370,000	0	(4,425)	0	(4,425)	0	0	0	0	6,753	1,726
78412F-AV-6	SESI LLC 7.125% 12/15/21		02/10/2020	Tax Free Exchange	06/03/2020	Tax Free Exchange	2,029,000	2,029,000	2,029,000	2,029,000	0	0	0	0	0	0	0	0	39,756	0
46650C-AB-5	JBS INVESTMENTS II GMBH 5.750% 01/15/28	D	03/23/2020	JEFFERIES & CO	03/24/2020	JEFFERIES & CO	360,000	291,600	288,900	291,616	0	16	0	16	0	0	(2,716)	(2,716)	4,083	4,025
90351D-AA-5	UBS GROUP FUNDING 2.950% 09/24/20	D	05/08/2020	MARKET AXESS	09/24/2020	Maturity	1,000,000	1,006,950	1,000,000	1,000,000	0	(6,950)	0	(6,950)	0	0	0	0	14,750	3,933
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							25,539,000	25,322,038	25,587,465	25,333,618	0	11,580	0	11,580	0	0	253,847	253,847	562,580	118,285
8399998. Total - Bonds							34,784,545	34,567,583	34,833,010	34,579,163	0	11,580	0	11,580	0	0	253,847	253,847	598,410	119,182
85254J-40-9	STAG INDUSTRIAL INC PREFERRED		04/07/2020	ADVANTUS CAPITAL MANAGEMENT	10/02/2020	ADVANTUS CAPITAL MANAGEMENT	649.000	12,495	16,802	12,495	0	0	0	0	0	0	4,308	4,308	558	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								12,495	16,802	12,495	0	0	0	0	0	0	4,308	4,308	558	0
8999998. Total - Preferred Stocks								12,495	16,802	12,495	0	0	0	0	0	0	4,308	4,308	558	0
00130H-10-5	AES CORP		02/28/2020	ADVANTUS CAPITAL MANAGEMENT	07/01/2020	ADVANTUS CAPITAL MANAGEMENT	1,400.000	23,693	20,253	23,693	0	0	0	0	0	0	(3,440)	(3,440)	201	0
00206R-10-2	AT&T INC		02/04/2020	ADVANTUS CAPITAL MANAGEMENT	10/28/2020	ADVANTUS CAPITAL MANAGEMENT	3,000.000	112,139	81,964	112,139	0	0	0	0	0	0	(30,174)	(30,174)	4,680	0
004239-10-9	ACADIA REALTY TRUST REIT		01/09/2020	ADVANTUS CAPITAL MANAGEMENT	03/17/2020	ADVANTUS CAPITAL MANAGEMENT	1,400.000	35,251	22,540	35,251	0	0	0	0	0	0	(12,711)	(12,711)	0	0
015271-10-9	ALEXANDRIA REAL ESTATE REIT		04/07/2020	ADVANTUS CAPITAL MANAGEMENT	07/28/2020	ADVANTUS CAPITAL MANAGEMENT	300.000	42,905	51,391	42,905	0	0	0	0	0	0	8,486	8,486	106	0
02079K-10-7	ALPHABET CLASS C		02/04/2020	S. G. COWEN SECURITIES CORP.	11/20/2020	S. G. COWEN SECURITIES CORP.	1,240.000	1,776,815	2,160,231	1,776,815	0	0	0	0	0	0	383,415	383,415	0	0
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		06/08/2020	ADVANTUS CAPITAL MANAGEMENT	11/18/2020	ADVANTUS CAPITAL MANAGEMENT	1,800.000	74,589	65,726	74,589	0	0	0	0	0	0	(8,863)	(8,863)	1,175	0
02553E-10-6	AMERICAN EAGLE OUTFITTERS		10/21/2020	Various	11/20/2020	Various	266,100.000	3,208,373	4,405,461	3,208,373	0	0	0	0	0	0	1,197,088	1,197,088	0	0
03064D-10-8	AMERICOLD REALTY TRUST REIT		06/08/2020	Various	07/30/2020	Various	11,944.000	438,493	449,188	438,493	0	0	0	0	0	0	10,696	10,696	273	0
03676B-10-2	ANTERO MIDSTREAM CORP		09/24/2020	Various	12/23/2020	Various	76,100.000	522,082	616,365	522,082	0	0	0	0	0	0	94,283	94,283	23,401	0
03748R-75-4	APARTMENT INVT & MGMT CO -A		03/05/2020	ADVANTUS CAPITAL MANAGEMENT	07/07/2020	ADVANTUS CAPITAL MANAGEMENT	2,600.000	138,069	97,588	138,069	0	0	0	0	0	0	(40,481)	(40,481)	1,066	0
037833-10-0	APPLE INC		08/31/2020	Stock Split	11/20/2020	Various	144,585.000	0	0	0	0	0	0	0	0	0	0	0	27,307	0
053484-10-1	AVALON BAY COMMUNITIES REIT		06/08/2020	ADVANTUS CAPITAL MANAGEMENT	07/28/2020	ADVANTUS CAPITAL MANAGEMENT	800.000	144,449	126,763	144,449	0	0	0	0	0	0	(17,686)	(17,686)	1,272	0
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT		03/13/2020	ADVANTUS CAPITAL MANAGEMENT	12/28/2020	ADVANTUS CAPITAL MANAGEMENT	500.000	14,560	14,367	14,560	0	0	0	0	0	0	(193)	(193)	930	0
101121-10-1	BOSTON PROPERTIES INC REIT		02/28/2020	ADVANTUS CAPITAL MANAGEMENT	07/29/2020	ADVANTUS CAPITAL MANAGEMENT	300.000	37,345	26,875	37,345	0	0	0	0	0	0	(10,470)	(10,470)	588	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
11120U-10-5	BRIXMOR PROPERTY GROUP INC REIT		02/19/2020	ADVANTUS CAPITAL MANAGEMENT	11/13/2020	ADVANTUS CAPITAL MANAGEMENT	4,400.000	90,318	50,284	90,318	0	0	0	0	0	0	(40,033)	(40,033)	1,254	0
125896-10-0	CMS ENERGY CORP		06/03/2020	ADVANTUS CAPITAL MANAGEMENT	11/10/2020	ADVANTUS CAPITAL MANAGEMENT	400.000	23,927	26,377	23,927	0	0	0	0	0	0	2,450	2,450	245	0
133131-10-2	CAMDEN PROPERTY TRUST REIT		03/06/2020	ADVANTUS CAPITAL MANAGEMENT	03/31/2020	ADVANTUS CAPITAL MANAGEMENT	300.000	33,659	24,298	33,659	0	0	0	0	0	0	(9,361)	(9,361)	249	0
14448C-10-4	CARRIER GLOBAL CORP		04/03/2020	Spin Off	04/24/2020	S. G. COWEN SECURITIES CORP.	16,202.000	278,415	236,110	278,415	0	0	0	0	0	0	(42,305)	(42,305)	0	0
14912Y-20-2	CATCHMARK TIMBER TRUST INC-A REIT		01/31/2020	ADVANTUS CAPITAL MANAGEMENT	11/03/2020	ADVANTUS CAPITAL MANAGEMENT	14,500.000	156,146	125,960	156,146	0	0	0	0	0	0	(30,186)	(30,186)	4,185	0
15189T-10-7	CENTERPOINT ENERGY		08/11/2020	ADVANTUS CAPITAL MANAGEMENT	11/05/2020	ADVANTUS CAPITAL MANAGEMENT	12,200.000	315,492	179,708	315,492	0	0	0	0	0	0	(135,784)	(135,784)	3,300	0
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS		02/19/2020	HOWARD WEIL	03/17/2020	Various	48,000.000	1,803,782	1,225,083	1,803,782	0	0	0	0	0	0	(578,700)	(578,700)	0	0
16411R-20-8	CHENIERE ENERGY INC		12/04/2020	Various	12/10/2020	Various	81,737.000	4,545,337	3,770,563	4,545,337	0	0	0	0	0	0	(774,774)	(774,774)	0	0
18539C-10-5	NRG YIELD INC-CLASS A COMMON		09/03/2020	ADVANTUS CAPITAL MANAGEMENT	10/09/2020	ADVANTUS CAPITAL MANAGEMENT	4,800.000	100,267	112,916	100,267	0	0	0	0	0	0	12,649	12,649	777	0
198287-20-3	COLUMBIA PROPERTY TRUST INC REIT		03/19/2020	ADVANTUS CAPITAL MANAGEMENT	08/21/2020	ADVANTUS CAPITAL MANAGEMENT	3,000.000	52,587	36,450	52,587	0	0	0	0	0	0	(16,137)	(16,137)	630	0
21870Q-10-5	CORESITE REALTY CORP REIT		09/04/2020	ADVANTUS CAPITAL MANAGEMENT	11/05/2020	ADVANTUS CAPITAL MANAGEMENT	400.000	46,000	46,916	46,000	0	0	0	0	0	0	916	916	244	0
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT		10/27/2020	Various	11/23/2020	Various	157,200.000	3,881,285	4,255,401	3,881,285	0	0	0	0	0	0	374,116	374,116	78,870	0
226344-20-8	CRESTWOOD EQUITY PARTNERS LP LIMITED PARTNERS		07/17/2020	Various	08/04/2020	Various	2,900.000	38,914	42,967	38,914	0	0	0	0	0	0	4,053	4,053	0	0
22822V-10-1	CROWN CASTLE INTL CORP REIT		10/22/2020	ADVANTUS CAPITAL MANAGEMENT	11/24/2020	ADVANTUS CAPITAL MANAGEMENT	500.000	74,514	83,912	74,514	0	0	0	0	0	0	9,399	9,399	0	0
229663-10-9	CUBESMART REIT		02/18/2020	ADVANTUS CAPITAL MANAGEMENT	02/19/2020	ADVANTUS CAPITAL MANAGEMENT	1,200.000	39,502	37,991	39,502	0	0	0	0	0	0	(1,511)	(1,511)	0	0
23283R-10-0	CYRUSONE INC REIT		03/04/2020	ADVANTUS CAPITAL MANAGEMENT	07/23/2020	ADVANTUS CAPITAL MANAGEMENT	1,300.000	85,567	97,507	85,567	0	0	0	0	0	0	11,940	11,940	1,000	0
23311P-10-0	DCP MIDSTREAM PARTNERS LP		03/12/2020	HOWARD WEIL	03/17/2020	BMO CAPITAL MARKETS CORP EQ	42,500.000	593,890	248,335	593,890	0	0	0	0	0	0	(345,555)	(345,555)	0	0
233331-10-7	DTE ENERGY COMPANY		02/26/2020	ADVANTUS CAPITAL MANAGEMENT	07/15/2020	ADVANTUS CAPITAL MANAGEMENT	300.000	38,306	32,408	38,306	0	0	0	0	0	0	(5,898)	(5,898)	608	0
244199-10-5	DEERE & COMPANY		03/27/2020	S. G. COWEN SECURITIES CORP.	11/20/2020	S. G. COWEN SECURITIES CORP.	3,594.000	485,421	929,136	485,421	0	0	0	0	0	0	443,715	443,715	8,194	0
25179M-10-3	DEVON ENERGY CORPORATION		01/03/2020	HOWARD WEIL	02/27/2020	HOWARD WEIL	7,500.000	196,854	121,758	196,854	0	0	0	0	0	0	(75,096)	(75,096)	0	0
252784-30-1	DIAMONDROCK HOSPITALITY CO REIT		07/02/2020	ADVANTUS CAPITAL MANAGEMENT	11/25/2020	ADVANTUS CAPITAL MANAGEMENT	5,700.000	32,265	39,854	32,265	0	0	0	0	0	0	7,589	7,589	0	0
253868-10-3	DIGITAL REALTY TRUST INC REIT		06/03/2020	ADVANTUS CAPITAL MANAGEMENT	10/13/2020	ADVANTUS CAPITAL MANAGEMENT	500.000	68,286	76,924	68,286	0	0	0	0	0	0	8,638	8,638	672	0
254687-10-6	DISNEY		10/30/2020	S. G. COWEN SECURITIES CORP.	12/16/2020	S. G. COWEN SECURITIES CORP.	2,449.000	297,189	421,353	297,189	0	0	0	0	0	0	124,164	124,164	0	0
25746U-10-9	DOMINION RESOURCES		06/29/2020	S. G. COWEN SECURITIES CORP.	07/21/2020	BMO CAPITAL MARKETS CORP EQ	2,800.000	224,610	217,834	224,610	0	0	0	0	0	0	(6,776)	(6,776)	0	0
26614N-10-2	DUPONT DE NEMOURS INC		03/11/2020	S. G. COWEN SECURITIES CORP.	08/18/2020	S. G. COWEN SECURITIES CORP.	958.000	35,105	54,576	35,105	0	0	0	0	0	0	19,471	19,471	575	0
26884U-10-9	EPR PROPERTIES REIT		02/27/2020	ADVANTUS CAPITAL MANAGEMENT	03/30/2020	ADVANTUS CAPITAL MANAGEMENT	400.000	26,341	9,524	26,341	0	0	0	0	0	0	(16,817)	(16,817)	228	0
26885B-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS		03/11/2020	BMO CAPITAL MARKETS CORP EQ	03/17/2020	RBC/DAIN	53,550.000	664,164	558,080	664,164	0	0	0	0	0	0	(106,084)	(106,084)	0	0
26885B-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS		05/14/2020	ADVANTUS CAPITAL MANAGEMENT	06/15/2020	Taxable Exchange	13,500.000	262,246	288,554	262,246	0	0	0	0	0	0	26,308	26,308	2,674	0
292480-10-0	ENABLE MIDSTREAM PARTNERS LP LIMITED PARTNERS		07/22/2020	Various	12/07/2020	Various	130,500.000	523,715	353,389	523,715	0	0	0	0	0	0	(170,325)	(170,325)	2,479	0
29273V-10-0	ENERGY TRANSFER EQUITY LP		07/01/2020	HEIGHT SECURITIES	07/06/2020	RBC/DAIN	3,572.000	25,576	23,295	25,576	0	0	0	0	0	0	(2,280)	(2,280)	0	0
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		07/29/2020	Various	12/16/2020	Various	81,000.000	1,705,044	1,074,939	1,705,044	0	0	0	0	0	0	(630,105)	(630,105)	445	0

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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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
29444U-70-0	EQUINIX INC REIT		06/05/2020	ADVANTUS CAPITAL MANAGEMENT	10/07/2020	ADVANTUS CAPITAL MANAGEMENT	575.000	377,334	433,960	377,334	0	0	0	0	0	0	56,626	56,626	1,463	0
294600-10-1	EQUITRANS MIDSTREAM CORP		10/16/2020	Various	12/17/2020	Various	87,000.000	730,063	780,290	730,063	0	0	0	0	0	0	50,227	50,227	6,675	0
29476L-10-7	EQUITY RESIDENTIAL PROPERTIES		03/30/2020	ADVANTUS CAPITAL MANAGEMENT	06/22/2020	ADVANTUS CAPITAL MANAGEMENT	3,300.000	195,545	207,516	195,545	0	0	0	0	0	0	11,972	11,972	1,627	0
29670E-10-7	ESSENTIAL PROPERTIES REALTY REIT		03/10/2020	ADVANTUS CAPITAL MANAGEMENT	04/20/2020	ADVANTUS CAPITAL MANAGEMENT	1,000.000	21,812	10,650	21,812	0	0	0	0	0	0	(11,162)	(11,162)	230	0
297178-10-5	ESSEX PROPERTY TRUST INC REIT		03/17/2020	ADVANTUS CAPITAL MANAGEMENT	11/09/2020	ADVANTUS CAPITAL MANAGEMENT	100.000	23,359	26,402	23,359	0	0	0	0	0	0	3,043	3,043	623	0
30034W-10-6	EVERGY INC		01/07/2020	ADVANTUS CAPITAL MANAGEMENT	01/30/2020	ADVANTUS CAPITAL MANAGEMENT	500.000	31,508	36,233	31,508	0	0	0	0	0	0	4,725	4,725	0	0
30225T-10-2	EXTRA SPACE STORAGE INC REIT		06/18/2020	ADVANTUS CAPITAL MANAGEMENT	09/16/2020	ADVANTUS CAPITAL MANAGEMENT	500.000	47,587	55,155	47,587	0	0	0	0	0	0	7,568	7,568	180	0
313747-20-6	FEDERAL REALTY INVS TRUST REIT		01/30/2020	ADVANTUS CAPITAL MANAGEMENT	03/02/2020	ADVANTUS CAPITAL MANAGEMENT	800.000	100,354	95,728	100,354	0	0	0	0	0	0	(4,626)	(4,626)	0	0
337932-10-7	FIRST ENERGY CORP		04/27/2020	ADVANTUS CAPITAL MANAGEMENT	08/21/2020	ADVANTUS CAPITAL MANAGEMENT	1,000.000	43,770	31,918	43,770	0	0	0	0	0	0	(11,852)	(11,852)	624	0
35086T-10-9	FOUR CORNERS PROPERTY TRUST REIT		01/07/2020	ADVANTUS CAPITAL MANAGEMENT	05/18/2020	ADVANTUS CAPITAL MANAGEMENT	600.000	16,301	12,517	16,301	0	0	0	0	0	0	(3,783)	(3,783)	183	0
35905A-10-9	FRONTDOOR INC		10/20/2020	Various	11/20/2020	Various	100,900.000	4,446,603	4,452,468	4,446,603	0	0	0	0	0	0	5,865	5,865	0	0
36467J-10-8	GAMING AND LEISURE PROPERTIE REIT		09/11/2020	Various	10/02/2020	ADVANTUS CAPITAL MANAGEMENT	7,902.000	285,854	244,086	285,854	0	0	0	0	0	0	(41,768)	(41,768)	7,125	0
371927-10-4	GENESIS ENERGY L.P.		03/16/2020	Various	03/17/2020	ALTA CORP CAPITAL	96,388.000	532,448	470,163	532,448	0	0	0	0	0	0	(62,285)	(62,285)	0	0
379577-20-8	GLOBUS MEDICAL INC - A		05/01/2020	S. G. COWEN SECURITIES CORP.	11/20/2020	STIFEL NICOLAUS & CO-EQ	9,100.000	415,127	525,183	415,127	0	0	0	0	0	0	110,057	110,057	0	0
38173M-11-0	GOLUB CAPITAL BDC INC		05/04/2020	Various	05/05/2020	Various	173,000.000	0	22,913	0	0	0	0	0	0	0	22,913	22,913	0	0
40412C-10-1	HCA HOLDINGS INC		08/25/2020	S. G. COWEN SECURITIES CORP.	11/20/2020	S. G. COWEN SECURITIES CORP.	4,316.000	499,184	635,776	499,184	0	0	0	0	0	0	136,592	136,592	0	0
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE REIT		10/30/2020	ADVANTUS CAPITAL MANAGEMENT	12/14/2020	ADVANTUS CAPITAL MANAGEMENT	2,200.000	73,757	87,702	73,757	0	0	0	0	0	0	13,945	13,945	1,088	0
42225P-50-1	HEALTHCARE TRUST OF AME-CL A REIT		06/08/2020	ADVANTUS CAPITAL MANAGEMENT	12/29/2020	ADVANTUS CAPITAL MANAGEMENT	2,200.000	60,121	60,463	60,121	0	0	0	0	0	0	342	342	1,397	0
435763-10-7	HOLLY ENERGY PARTNERS LP MASTER LIMITED PARTNER		06/29/2020	Various	09/23/2020	Various	38,560.000	558,229	377,975	558,229	0	0	0	0	0	0	(180,254)	(180,254)	1,246	0
44107P-10-4	HOST HOTELS & RESORTS INC		02/13/2020	ADVANTUS CAPITAL MANAGEMENT	03/17/2020	ADVANTUS CAPITAL MANAGEMENT	3,500.000	59,959	34,301	59,959	0	0	0	0	0	0	(25,658)	(25,658)	0	0
443510-60-7	HUBBELL INC -CL B		08/14/2020	Various	11/20/2020	S. G. COWEN SECURITIES CORP.	9,431.000	1,135,110	1,472,165	1,135,110	0	0	0	0	0	0	337,055	337,055	12,211	0
444097-10-9	HUDSON PACIFIC PROPERTIES IN REIT		03/04/2020	ADVANTUS CAPITAL MANAGEMENT	03/23/2020	ADVANTUS CAPITAL MANAGEMENT	800.000	26,752	13,089	26,752	0	0	0	0	0	0	(13,663)	(13,663)	200	0
45378A-10-6	INDEPENDENCE REALTY TRUST IN REIT		02/19/2020	ADVANTUS CAPITAL MANAGEMENT	04/07/2020	ADVANTUS CAPITAL MANAGEMENT	300.000	4,887	2,461	4,887	0	0	0	0	0	0	(2,426)	(2,426)	54	0
459200-10-1	IBM		08/21/2020	S. G. COWEN SECURITIES CORP.	11/20/2020	S. G. COWEN SECURITIES CORP.	2,842.000	349,541	332,251	349,541	0	0	0	0	0	0	(17,290)	(17,290)	4,632	0
461730-50-9	INVESTORS REAL ESTATE TRUST REIT		03/24/2020	ADVANTUS CAPITAL MANAGEMENT	06/26/2020	ADVANTUS CAPITAL MANAGEMENT	2,300.000	161,508	168,156	161,508	0	0	0	0	0	0	6,648	6,648	980	0
478160-10-4	JOHNSON & JOHNSON		03/11/2020	S. G. COWEN SECURITIES CORP.	08/14/2020	INSTINET	991.000	131,044	146,893	131,044	0	0	0	0	0	0	15,849	15,849	1,001	0
48123V-10-2	J2 GLOBAL INC		10/15/2020	Various	11/20/2020	Various	13,800.000	1,116,614	1,125,489	1,116,614	0	0	0	0	0	0	8,876	8,876	0	0
49456B-10-1	KINDER MORGAN		01/22/2020	Various	12/21/2020	Various	75,249.000	1,582,351	1,436,291	1,582,351	0	0	0	0	0	0	(146,060)	(146,060)	32,921	0
505743-10-4	LADDER CAPITAL CORP-REIT REIT		02/27/2020	ADVANTUS CAPITAL MANAGEMENT	03/19/2020	ADVANTUS CAPITAL MANAGEMENT	1,000.000	16,888	5,402	16,888	0	0	0	0	0	0	(11,485)	(11,485)	340	0
55336V-10-0	MPLX LP LIMITED PARTNERS		03/13/2020	Various	04/23/2020	Various	171,111.000	3,958,950	1,699,866	3,958,950	0	0	0	0	0	0	(2,259,084)	(2,259,084)	67,980	0
55608B-10-5	MACQUARIE INFRASTRUCTURE CO		07/06/2020	OPPENHEIMER & CO, INC.	08/04/2020	Morgan Stanley	4,000.000	126,877	120,846	126,877	0	0	0	0	0	0	(6,031)	(6,031)	0	0
559080-10-6	MAGELLAN MIDSTREAM PRTNS		07/01/2020	Various	12/16/2020	Various	221,490.000	10,783,997	8,932,308	10,783,997	0	0	0	0	0	0	(1,851,689)	(1,851,689)	1,332	0
62913M-10-7	NGL ENERGY PARTNERS LP LIMITED PARTNERS		03/10/2020	Various	03/17/2020	Various	136,000.000	577,004	428,419	577,004	0	0	0	0	0	0	(148,585)	(148,585)	6,240	0
629377-50-8	NRG ENERGY INC		08/27/2020	ADVANTUS CAPITAL MANAGEMENT	12/30/2020	ADVANTUS CAPITAL MANAGEMENT	4,500.000	156,105	152,677	156,105	0	0	0	0	0	0	(3,428)	(3,428)	2,160	0

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
63633D-10-4	NATL HEALTH INV REIT		02/28/2020	ADVANTUS CAPITAL MANAGEMENT	05/04/2020	ADVANTUS CAPITAL MANAGEMENT	400.000	32,334	20,461	32,334	0	0	0	0	0	0	(11,874)	(11,874)	441	0
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS		03/18/2020	ADVANTUS CAPITAL MANAGEMENT	05/05/2020	ADVANTUS CAPITAL MANAGEMENT	400.000	12,302	19,965	12,302	0	0	0	0	0	0	7,663	7,663	0	0
65506L-10-5	NOBLE MIDSTREAM PARTNERS LP LIMITED PARTNERS		03/13/2020	HOWARD WEIL	03/17/2020	RBC/DAIN	40,000.000	221,004	169,048	221,004	0	0	0	0	0	0	(51,956)	(51,956)	0	0
67058H-10-2	NUSTAR ENERGY LP		03/13/2020	Various	03/17/2020	Various	143,947.000	1,846,101	1,255,340	1,846,101	0	0	0	0	0	0	(590,762)	(590,762)	0	0
682680-10-3	ONEOK INC		07/01/2020	Various	12/28/2020	Various	18,545.000	658,582	573,863	658,582	0	0	0	0	0	0	(84,719)	(84,719)	13,838	0
683344-10-5	ONTO INNOVATION INC ONTO		11/06/2020	S. G. COWEN SECURITIES CORP.	11/20/2020	Various	62,436.000	2,285,264	2,604,743	2,285,264	0	0	0	0	0	0	319,479	319,479	0	0
68902V-10-7	OTIS WORLDWIDE CORP		04/03/2020	Spin Off	04/30/2020	S. G. COWEN SECURITIES CORP.	8,101.000	545,446	405,658	545,446	0	0	0	0	0	0	(139,787)	(139,787)	0	0
69007J-10-6	OUTFRONT MEDIA INC REIT		03/13/2020	ADVANTUS CAPITAL MANAGEMENT	08/14/2020	ADVANTUS CAPITAL MANAGEMENT	11,200.000	307,626	161,841	307,626	0	0	0	0	0	0	(145,785)	(145,785)	3,420	0
69318Q-10-4	PBF LOGISTICS LP LIMITED PARTNERS		09/04/2020	ADVANTUS CAPITAL MANAGEMENT	12/29/2020	ADVANTUS CAPITAL MANAGEMENT	13,900.000	137,555	111,276	137,555	0	0	0	0	0	0	(26,280)	(26,280)	4,106	0
69351T-10-6	PPL CORPORATION		02/19/2020	ADVANTUS CAPITAL MANAGEMENT	11/10/2020	ADVANTUS CAPITAL MANAGEMENT	11,700.000	419,584	325,088	419,584	0	0	0	0	0	0	(94,496)	(94,496)	8,549	0
700517-10-5	PARK HOTELS & RESORTS INC REIT		02/04/2020	ADVANTUS CAPITAL MANAGEMENT	03/06/2020	ADVANTUS CAPITAL MANAGEMENT	5,600.000	129,648	101,696	129,648	0	0	0	0	0	0	(27,952)	(27,952)	0	0
718172-10-9	PHILIP MORRIS INTERNAT-W/I		08/14/2020	Various	11/20/2020	S. G. COWEN SECURITIES CORP.	23,783.000	1,725,013	1,826,894	1,725,013	0	0	0	0	0	0	101,881	101,881	54,420	0
718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS		03/10/2020	Various	03/18/2020	Various	93,486.000	3,882,903	2,288,893	3,882,903	0	0	0	0	0	0	(1,594,010)	(1,594,010)	0	0
71943U-10-4	PHYSICIANS REALTY TRUST REIT		03/06/2020	ADVANTUS CAPITAL MANAGEMENT	06/10/2020	ADVANTUS CAPITAL MANAGEMENT	2,600.000	50,068	47,614	50,068	0	0	0	0	0	0	(2,454)	(2,454)	598	0
723484-10-1	PINNACLE WEST CAP CORP		09/30/2020	ADVANTUS CAPITAL MANAGEMENT	11/10/2020	ADVANTUS CAPITAL MANAGEMENT	700.000	51,859	60,506	51,859	0	0	0	0	0	0	8,647	8,647	166	0
726503-10-5	PLAINS ALL AMER PIPELINE LP		03/13/2020	Various	03/17/2020	Various	550,000.000	4,898,377	2,768,131	4,898,377	0	0	0	0	0	0	(2,130,246)	(2,130,246)	0	0
72651A-20-7	PLAINS GP HOLDINGS LP-CL A		10/07/2020	Various	11/04/2020	Various	247,322.000	2,095,279	1,845,862	2,095,279	0	0	0	0	0	0	(249,417)	(249,417)	49,343	0
74051N-10-2	PREMIER INC-CLASS A		02/18/2020	Various	10/23/2020	Various	144,900.000	4,621,284	4,879,536	4,621,284	0	0	0	0	0	0	258,252	258,252	20,729	0
74340W-10-3	PROLOGIS INC REIT		04/07/2020	ADVANTUS CAPITAL MANAGEMENT	07/24/2020	ADVANTUS CAPITAL MANAGEMENT	1,000.000	83,269	97,047	83,269	0	0	0	0	0	0	13,778	13,778	348	0
74736A-10-3	QTS REALTY TRUST INC-CL A REIT		04/07/2020	ADVANTUS CAPITAL MANAGEMENT	07/29/2020	ADVANTUS CAPITAL MANAGEMENT	1,200.000	69,058	81,610	69,058	0	0	0	0	0	0	12,552	12,552	141	0
74762E-10-2	QUANTA SERVICES INC		05/13/2020	S. G. COWEN SECURITIES CORP.	11/24/2020	Various	24,800.000	898,485	1,245,394	898,485	0	0	0	0	0	0	346,909	346,909	1,290	0
74965L-10-1	RLJ LODGING TRUST REIT		06/09/2020	ADVANTUS CAPITAL MANAGEMENT	12/23/2020	ADVANTUS CAPITAL MANAGEMENT	2,500.000	33,121	32,824	33,121	0	0	0	0	0	0	(297)	(297)	50	0
75419T-10-3	RATTLER MIDSTREAM LP LIMITED PARTNERS		03/13/2020	INVESTMENT TECHNOLOGY GROUP	03/18/2020	S. G. COWEN SECURITIES CORP.	600.000	3,486	2,214	3,486	0	0	0	0	0	0	(1,272)	(1,272)	0	0
75513E-10-1	RAYTHEON CO RAYTHEON		11/05/2020	Various	11/20/2020	S. G. COWEN SECURITIES CORP.	14,398.000	878,594	1,003,950	878,594	0	0	0	0	0	0	125,356	125,356	10,802	0
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		02/07/2020	ADVANTUS CAPITAL MANAGEMENT	03/31/2020	ADVANTUS CAPITAL MANAGEMENT	3,400.000	58,216	27,727	58,216	0	0	0	0	0	0	(30,488)	(30,488)	680	0
78377T-10-7	RYMAN HOSPITALITY PROPERTIES REIT		03/06/2020	ADVANTUS CAPITAL MANAGEMENT	03/23/2020	ADVANTUS CAPITAL MANAGEMENT	2,900.000	232,708	103,939	232,708	0	0	0	0	0	0	(128,769)	(128,769)	0	0
78462F-10-3	SPDR TRUST SERIES 1		03/17/2020	Various	10/28/2020	Various	19,000.000	4,738,421	6,087,147	4,738,421	0	0	0	0	0	0	1,348,726	1,348,726	45,809	0
78573L-10-6	SABRA HEALTH CARE REIT INC REIT		03/09/2020	ADVANTUS CAPITAL MANAGEMENT	04/14/2020	ADVANTUS CAPITAL MANAGEMENT	8,200.000	179,064	74,050	179,064	0	0	0	0	0	0	(105,015)	(105,015)	810	0
81369Y-80-3	UTILITIES SELECT SPDR		06/17/2020	PCG Model Accts	07/15/2020	PCG Model Accts	7,355.000	759,053	788,997	759,053	0	0	0	0	0	0	29,944	29,944	2,063	0
816851-10-9	SEMPRA ENERGY		07/06/2020	Various	10/02/2020	Various	2,980.000	353,757	372,186	353,757	0	0	0	0	0	0	18,429	18,429	763	0
81761L-10-2	HOSPITALITY PROP TRUST REIT		02/10/2020	ADVANTUS CAPITAL MANAGEMENT	05/11/2020	ADVANTUS CAPITAL MANAGEMENT	1,000.000	22,997	6,060	22,997	0	0	0	0	0	0	(16,936)	(16,936)	388	0
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		03/12/2020	Various	03/17/2020	BARCLAYS	87,973.000	1,002,419	744,024	1,002,419	0	0	0	0	0	0	(258,395)	(258,395)	0	0
82669G-10-4	SIGNATURE BANK		05/01/2020	S. G. COWEN SECURITIES CORP.	11/20/2020	S. G. COWEN SECURITIES CORP.	6,254.000	586,220	663,034	586,220	0	0	0	0	0	0	76,814	76,814	8,830	0
830879-10-2	SKYWEST INC		10/22/2020	Various	11/23/2020	Various	60,700.000	2,167,055	2,392,657	2,167,055	0	0	0	0	0	0	225,602	225,602	1,764	0

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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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
85254J-10-2	STAG INDUSTRIAL INC REIT		02/19/2020	ADVANTUS CAPITAL MANAGEMENT	03/09/2020	ADVANTUS CAPITAL MANAGEMENT	600.000	19,373	15,539	19,373	0	0	0	0	0	0	(3,833)	(3,833)	72	0
855244-10-9	STARBUCKS CORP		08/25/2020	Various	12/29/2020	Various	26,489.000	1,959,484	2,218,005	1,959,484	0	0	0	0	0	0	258,521	258,521	16,442	0
862121-10-0	STORE CAPITAL CORP REIT		03/05/2020	ADVANTUS CAPITAL MANAGEMENT	04/02/2020	ADVANTUS CAPITAL MANAGEMENT	1,100.000	37,056	16,854	37,056	0	0	0	0	0	0	(20,202)	(20,202)	385	0
866082-10-0	SUMMIT HOTEL PROPERTIES REIT		06/08/2020	ADVANTUS CAPITAL MANAGEMENT	11/13/2020	ADVANTUS CAPITAL MANAGEMENT	3,000.000	25,758	20,966	25,758	0	0	0	0	0	0	(4,792)	(4,792)	0	0
872307-10-3	TCF FINANCIAL CORP		09/25/2020	Various	11/05/2020	Various	66,200.000	1,589,601	1,856,898	1,589,601	0	0	0	0	0	0	267,298	267,298	13,860	0
87233Q-10-8	TC PIPELINES LP		08/18/2020	Various	10/16/2020	Various	67,750.000	2,286,503	1,775,771	2,286,503	0	0	0	0	0	0	(510,732)	(510,732)	0	0
874696-10-7	TALLGRASS ENERGY GP LP LIMITED PARTNERS		03/09/2020	Various	03/17/2020	Various	480,000.000	9,341,421	8,547,042	9,341,421	0	0	0	0	0	0	(794,379)	(794,379)	0	0
87612G-10-1	TARGA RESOURCES CORP		07/01/2020	Various	11/23/2020	Various	111,388.000	3,387,511	3,096,320	3,387,511	0	0	0	0	0	0	(291,191)	(291,191)	51,236	0
882508-10-4	TEXAS INSTRUMENTS		04/09/2020	S. G. COWEN SECURITIES CORP.	08/18/2020	S. G. COWEN SECURITIES CORP.	1,215.000	131,516	169,221	131,516	0	0	0	0	0	0	37,705	37,705	2,187	0
88579Y-10-1	3M CO.		02/27/2020	S. G. COWEN SECURITIES CORP.	10/16/2020	S. G. COWEN SECURITIES CORP.	16,297.000	2,500,483	2,785,919	2,500,483	0	0	0	0	0	0	285,436	285,436	47,913	0
913017-10-9	UNITED TECHNOLOGIES		03/09/2020	Various	04/03/2020	Spin Off	0.000	224,464	224,464	224,464	0	0	0	0	0	0	0	0	0	0
913017-10-9	UNITED TECHNOLOGIES		03/09/2020	Various	04/03/2020	Tax Free Exchange	3,869.000	266,823	266,823	266,823	0	0	0	0	0	0	0	0	0	0
92276F-10-0	VENTAS INC REIT		08/20/2020	ADVANTUS CAPITAL MANAGEMENT	12/18/2020	ADVANTUS CAPITAL MANAGEMENT	5,600.000	226,972	261,287	226,972	0	0	0	0	0	0	34,315	34,315	2,295	0
92339V-10-0	VEREIT INC REIT		01/02/2020	ADVANTUS CAPITAL MANAGEMENT	03/30/2020	ADVANTUS CAPITAL MANAGEMENT	3,000.000	27,230	14,287	27,230	0	0	0	0	0	0	(12,944)	(12,944)	413	0
92343V-10-4	VERIZON COMMUNICATIONS		02/24/2020	ADVANTUS CAPITAL MANAGEMENT	09/22/2020	ADVANTUS CAPITAL MANAGEMENT	3,200.000	185,836	191,913	185,836	0	0	0	0	0	0	6,078	6,078	3,629	0
92763M-10-5	VIPER ENERGY PARTNERS LP LIMITED PARTNERS		01/16/2020	ADVANTUS CAPITAL MANAGEMENT	05/26/2020	ADVANTUS CAPITAL MANAGEMENT	3,300.000	82,062	32,300	82,062	0	0	0	0	0	0	(49,762)	(49,762)	1,815	0
929042-10-9	VORNADO REALTY TRUST REIT		03/04/2020	ADVANTUS CAPITAL MANAGEMENT	03/30/2020	ADVANTUS CAPITAL MANAGEMENT	1,600.000	91,876	58,506	91,876	0	0	0	0	0	0	(33,370)	(33,370)	0	0
92939U-10-6	WEC		03/24/2020	ADVANTUS CAPITAL MANAGEMENT	03/27/2020	ADVANTUS CAPITAL MANAGEMENT	200.000	14,104	17,574	14,104	0	0	0	0	0	0	3,469	3,469	0	0
948741-10-3	WEINGARTEN REALTY INVST REIT		06/15/2020	ADVANTUS CAPITAL MANAGEMENT	12/08/2020	ADVANTUS CAPITAL MANAGEMENT	2,900.000	60,270	60,705	60,270	0	0	0	0	0	0	435	435	1,116	0
95040Q-10-4	WELLTOWER INC WELLTOWER INC		03/05/2020	ADVANTUS CAPITAL MANAGEMENT	04/30/2020	ADVANTUS CAPITAL MANAGEMENT	2,200.000	175,311	100,281	175,311	0	0	0	0	0	0	(75,029)	(75,029)	348	0
957638-10-9	WESTERN ALLIANCE BANCORP		11/04/2020	VIRTU FINANCIAL	11/20/2020	Various	91,800.000	3,735,920	4,872,791	3,735,920	0	0	0	0	0	0	1,136,871	1,136,871	21,100	0
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		06/29/2020	Various	10/12/2020	Various	299,249.000	2,686,067	1,106,168	2,686,067	0	0	0	0	0	0	(1,579,899)	(1,579,899)	2,457	0
962166-10-4	WEYERHAEUSER CO		02/26/2020	ADVANTUS CAPITAL MANAGEMENT	05/19/2020	ADVANTUS CAPITAL MANAGEMENT	3,000.000	84,049	55,583	84,049	0	0	0	0	0	0	(28,465)	(28,465)	1,020	0
969457-10-0	WILLIAMS COS INC		11/23/2020	Various	12/21/2020	Various	59,750.000	1,006,942	859,587	1,006,942	0	0	0	0	0	0	(147,355)	(147,355)	24,500	0
98138H-10-1	WORKDAY INC-CLASS A		03/27/2020	S. G. COWEN SECURITIES CORP.	11/20/2020	S. G. COWEN SECURITIES CORP.	5,162.000	709,387	1,080,744	709,387	0	0	0	0	0	0	371,357	371,357	0	0
G16249-10-7	BROOKFIELD PROPERTY PARTNERS LIMITED PARTNERS		02/12/2020	ADVANTUS CAPITAL MANAGEMENT	05/14/2020	ADVANTUS CAPITAL MANAGEMENT	3,200.000	59,575	28,271	59,575	0	0	0	0	0	0	(31,304)	(31,304)	1,121	0
021361-10-0	ALTAGAS LTD		07/06/2020	NAT BK FINANCIAL EQ	07/30/2020	NAT BK FINANCIAL EQ	5,000.000	59,601	63,218	60,637	0	0	0	0	0	1,036	2,581	3,617	298	0
112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A	04/02/2020	Stock Split	06/15/2020	Various	11,256.000	0	0	0	0	0	0	0	0	0	0	0	463	0
12671H-10-5	CWC ENERGY SERVICES CORP		01/27/2020	NAT BK FINANCIAL EQ	02/20/2020	RBC/DAIN	984,500.000	83,033	86,279	81,863	0	0	0	0	0	(1,170)	4,417	3,247	0	0
29250N-10-5	ENBRIDGE INC	A	07/01/2020	HOWARD WEIL	08/31/2020	Various	6,000.000	181,377	196,319	181,377	0	0	0	0	0	0	14,942	14,942	0	0
374825-20-6	GIBSON ENERGY INC		08/04/2020	Various	09/18/2020	Various	37,700.000	602,445	690,109	618,067	0	0	0	0	0	15,622	72,043	87,665	0	0
45833V-10-9	INTER PIPELINE LTD		06/30/2020	Various	07/16/2020	Various	300,649.000	5,236,550	4,366,631	4,697,615	(473,339)	0	0	(473,339)	0	(65,596)	(330,983)	(396,579)	29,816	0
45833V-10-9	INTER PIPELINE LTD		01/27/2020	Various	02/20/2020	Cash Adjustment	1.000	11	11	11	0	0	0	0	0	0	0	0	0	0
45833V-10-9	INTER PIPELINE LTD		02/20/2020	Various	07/14/2020	Various	988.000	(480,437)	0	0	480,437	0	0	480,437	0	0	0	0	102	0
45833V-10-9	INTER PIPELINE LTD		02/20/2020	Stock Dividend	02/20/2020	Cash Adjustment	0.000	0	0	0	0	0	0	0	0	0	0	0	0	0
52728X-20-8	LEUCROTTA EXPLORATION INC		01/16/2020	NAT BK FINANCIAL EQ	03/17/2020	Various	525,000.000	316,460	99,382	299,279	0	0	0	0	0	(17,181)	(199,898)	(217,079)	0	0
552704-10-8	MEG ENERGY CORP		01/03/2020	NAT BK FINANCIAL EQ	02/12/2020	CIBC WORLD MARKET	17,089.000	101,023	86,912	98,728	0	0	0	0	0	(2,295)	(11,816)	(14,111)	0	0
706327-10-3	PEMBINA PIPELINE CORP		03/10/2020	ALTA CORP CAPITAL	03/11/2020	RBC/DAIN	35,000.000	773,667	833,068	769,388	0	0	0	0	0	(4,279)	63,680	59,401	0	0
87807B-10-7	TC ENERGY CORP		10/16/2020	Various	12/08/2020	Various	24,900.000	1,104,817	1,132,134	1,130,197	0	0	0	0	0	25,380	1,936	27,316	4,887	0

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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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
890895-30-3	TORC OIL & GAS LTD		01/17/2020	Stock Dividend	03/06/2020	BMO CAPITAL MARKETS CORP EQ	835.000	0	0	0	0	0	0	0	0	0	0	0	31	0
96467A-20-0	WHITECAP RESOURCES INC		01/03/2020	NAT BK FINANCIAL EQ	02/27/2020	BMO CAPITAL MARKETS CORP EQ	40,000.000	173,225	118,854	168,959	0	0	0	0	0	(4,266)	(50,105)	(54,371)	864	0
G16258-10-8	BROOKFIELD RENEWABLE PARTNER LIMITED PARTNERS	A	06/08/2020	ADVANTUS CAPITAL MANAGEMENT	08/27/2020	ADVANTUS CAPITAL MANAGEMENT	2,600.000	108,782	132,736	108,782	0	0	0	0	0	0	23,954	23,954	867	0
G16258-10-8	BROOKFIELD RENEWABLE PARTNER LIMITED PARTNERS	A	03/19/2020	ADVANTUS CAPITAL MANAGEMENT	07/30/2020	Spin Off	0.000	9,232	9,232	9,232	0	0	0	0	0	0	0	0	0	0
G16258-10-8	BROOKFIELD RENEWABLE PARTNER LIMITED PARTNERS	A	12/14/2020	Stock Split	12/29/2020	ADVANTUS CAPITAL MANAGEMENT	174.000	0	0	0	0	0	0	0	0	0	0	0	0	0
G23296-20-8	COMPASS GROUP PLC	B	08/26/2020	JEFFERIES & CO INC-EQ	11/23/2020	JEFFERIES & CO INC-EQ	250,000.000	3,840,100	4,478,473	3,884,154	0	0	0	0	0	44,054	594,319	638,373	0	0
D27348-26-3	FRESENIUS SE & CO KGAA	B	08/27/2020	Various	11/23/2020	BERENBERG CAPITAL MARKETS	100,000.000	4,612,890	4,462,924	4,632,345	0	0	0	0	0	19,455	(169,421)	(149,966)	100,036	0
874039-10-0	TAIWAN SEMICONDUCTOR-SP ADR RECEIPTS	D	05/05/2020	S. G. COWEN SECURITIES CORP.	11/20/2020	S. G. COWEN SECURITIES CORP.	68,000.000	3,521,720	6,343,896	3,521,720	0	0	0	0	0	0	2,822,176	2,822,176	42,985	0
89677Q-10-7	TRIP.COM GROUP LTD-ADR RECEIPTS	D	06/29/2020	S. G. COWEN SECURITIES CORP.	11/20/2020	S. G. COWEN SECURITIES CORP.	23,069.000	576,979	777,177	576,979	0	0	0	0	0	0	200,198	200,198	0	0
F5333N-10-0	JCDECAUX SA	B	08/27/2020	Various	11/24/2020	EXANE INC	81,000.000	1,723,625	1,816,831	1,783,333	0	0	0	0	0	59,708	33,498	93,206	0	0
G16252-10-1	BROOKFIELD INFRASTRUCTURE	D	03/12/2020	ADVANTUS CAPITAL MANAGEMENT	07/20/2020	ADVANTUS CAPITAL MANAGEMENT	400.000	12,920	17,237	12,920	0	0	0	0	0	0	4,317	4,317	194	0
G16252-10-1	BROOKFIELD INFRASTRUCTURE	D	03/12/2020	ADVANTUS CAPITAL MANAGEMENT	04/02/2020	Spin Off	0.000	1,456	1,456	1,456	0	0	0	0	0	0	0	0	0	0
G4804L-16-3	INTERCONTINENTAL HOTELS GROU	B	02/12/2020	BERENBERG CAPITAL MARKETS	04/16/2020	BERENBERG CAPITAL MARKETS	1,142.000	72,233	46,288	69,828	0	0	0	0	0	(2,405)	(23,540)	(25,945)	0	0
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	02/12/2020	BERENBERG CAPITAL MARKETS	04/16/2020	BERENBERG CAPITAL MARKETS	900.000	75,434	67,313	75,946	0	0	0	0	0	511	(8,632)	(8,121)	125	0
G78283-11-9	SAVILLS PLC	B	06/22/2020	JEFFERIES & CO INC-EQ	11/26/2020	NUMIS SECURITIES	57,000.000	598,725	702,602	648,961	0	0	0	0	0	50,236	53,641	103,877	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								142,167,644	137,031,002	142,293,553	7,098	0	0	7,098	0	118,810	(5,262,538)	(5,143,728)	922,065	0
056823-38-8	BGF EM EQUITIES FUND-INST MUTUAL FUND		02/13/2020	PCG Model Accts	07/09/2020	Various	141.000	3,079	2,657	3,079	0	0	0	0	0	0	(421)	(421)	0	0
14064D-86-5	Fuller & Thaler MUTUAL FUND		11/06/2020	PCG Model Accts	12/16/2020	Various	59,659.000	1,587,007	1,752,870	1,587,007	0	0	0	0	0	0	165,863	165,863	0	0
233203-37-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		04/01/2020	PCG Model Accts	07/09/2020	PCG Model Accts	3,043.000	32,297	35,966	32,297	0	0	0	0	0	0	3,669	3,669	352	0
233203-37-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		04/01/2020	PCG Model Accts	07/31/2020	Security Withdraw	0.000	0	1	0	0	0	0	0	0	0	0	0	0	0
233203-73-6	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		04/01/2020	PCG Model Accts	06/04/2020	PCG Model Accts	17,311.000	215,020	272,279	215,020	0	0	0	0	0	0	57,259	57,259	0	0
46138B-10-3	INVESCO DB UNIT CLOSED END FUND		01/29/2020	ADVANTUS CAPITAL MANAGEMENT	05/15/2020	ADVANTUS CAPITAL MANAGEMENT	1,900.000	28,265	20,864	28,265	0	0	0	0	0	0	(7,402)	(7,402)	0	0
464287-50-7	ISHARES CORE S&P MID CAP ETF		02/13/2020	PCG Model Accts	07/09/2020	PCG Model Accts	6.000	1,239	1,052	1,239	0	0	0	0	0	0	(187)	(187)	9	0
464287-59-8	ISHARES RUSSELL 1000 VALUE FUND		04/01/2020	PCG Model Accts	11/06/2020	PCG Model Accts	7,198.000	722,787	894,395	722,787	0	0	0	0	0	0	171,608	171,608	11,948	0
464288-87-7	ISHARES CLOSED END FUND		04/01/2020	PCG Model Accts	06/04/2020	PCG Model Accts	3,600.000	122,891	150,184	122,891	0	0	0	0	0	0	27,293	27,293	0	0
61756E-46-1	MFAIX MUTUAL FUND		06/04/2020	PCG Model Accts	11/06/2020	PCG Model Accts	226,171.000	4,690,634	4,769,627	4,690,634	0	0	0	0	0	0	78,993	78,993	0	0
74160Q-30-1	PRIMECAP ODYSSEY GROWTH MUTUAL FUND		04/01/2020	PCG Model Accts	07/09/2020	PCG Model Accts	8,887.000	278,393	266,581	278,393	0	0	0	0	0	0	(11,812)	(11,812)	0	0
81369Y-20-9	UTILITIES SELECT SPDR CLOSED END FUND		07/20/2020	PCG Model Accts	11/06/2020	PCG Model Accts	10,056.000	1,049,730	1,108,126	1,049,730	0	0	0	0	0	0	58,395	58,395	4,207	0
89154Q-33-1	TOUCHSTONE GLOBAL GROWTH FUND CLASS I		09/14/2020	DIVIDEND REINVESTMENT	09/14/2020	TOUCHSTONE SECURITIES	574.000	14,624	14,787	14,624	0	0	0	0	0	0	163	163	1	0
89154W-78-3	TOUCHSTONE ACTIVE BOND - CLASS I		11/06/2020	PCG Model Accts	12/16/2020	PCG Model Accts	247,629.000	2,707,074	2,775,424	2,707,074	0	0	0	0	0	0	68,350	68,350	30,392	0
89154X-16-1	TOUCHSTONE ANTI BENCHMARK US CORE EQUITY		10/02/2020	TOUCHSTONE SECURITIES	10/05/2020	TOUCHSTONE SECURITIES	46.000	608	617	608	0	0	0	0	0	0	10	10	0	0
89154X-16-1	TOUCHSTONE ANTI BENCHMARK US CORE EQUITY		10/02/2020	Taxable Exchange	10/05/2020	TOUCHSTONE SECURITIES	450,423.000	5,989,773	6,085,217	5,989,773	0	0	0	0	0	0	95,445	95,445	0	0
89154X-52-6	TOUCHSTONE MID CAP GROWTH - I		04/01/2020	PCG Model Accts	11/06/2020	Various	21,725.000	644,246	812,095	644,246	0	0	0	0	0	0	167,849	167,849	0	0
89155T-54-0	TOUCHSTONE ANTI BENCHMARK US CORE EQUITY		09/30/2020	DIVIDEND REINVESTMENT	10/02/2020	Taxable Exchange	22,053.000	253,622	258,028	253,622	0	0	0	0	0	0	4,406	4,406	2,653	0
89155T-64-9	TOUCHSTONE MID CAP FUND CLASS I		11/06/2020	PCG Model Accts	12/16/2020	PCG Model Accts	174,538.000	7,070,135	7,676,117	7,070,135	0	0	0	0	0	0	605,982	605,982	119,950	0
922020-81-3	VANGUARD GROUP MUTUAL FUND		02/13/2020	PCG Model Accts	03/12/2020	PCG Model Accts	567.000	15,022	13,653	15,022	0	0	0	0	0	0	(1,370)	(1,370)	43	0
922042-77-5	VANGUARD CLOSED END FUND		02/13/2020	PCG Model Accts	06/04/2020	PCG Model Accts	1,170.000	62,698	56,533	62,698	0	0	0	0	0	0	(6,165)	(6,165)	138	0
92204A-88-4	VANGUARD CONSUMER STAPLE ETF CLOSED END FUND		04/01/2020	PCG Model Accts	06/04/2020	PCG Model Accts	7,650.000	559,417	724,737	559,417	0	0	0	0	0	0	165,319	165,319	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
922908-36-3	VANGUARD FDS CLOSED END FUND		11/06/2020	PCG Model Accts	12/16/2020	PCG Model Accts	26,497.000	7,905,224	8,958,254	7,905,224	0	0	0	0	0	0	1,053,030	1,053,030	18,956	0
9499999. Subtotal - Common Stocks - Mutual Funds								33,953,785	36,650,064	33,953,785	0	0	0	0	0	0	2,696,277	2,696,277	188,649	0
9799998. Total - Common Stocks								176,121,429	173,681,066	176,247,338	7,098	0	0	7,098	0	118,810	(2,566,261)	(2,447,451)	1,110,714	0
9899999. Total - Preferred and Common Stocks								176,133,924	173,697,868	176,259,833	7,098	0	0	7,098	0	118,810	(2,561,953)	(2,443,143)	1,111,272	0
9999999 - Totals								210,701,507	208,530,878	210,838,996	7,098	11,580	0	18,678	0	118,810	(2,308,106)	(2,189,296)	1,709,682	119,182

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks							0	0	0	XXX	XXX
19933*-10-2	COLUMBUS LIFE INSURANCE COMPANY		99937	31-1191427	8BI	NO	0	284,729,632	0	10,000,000.000	100.0
37371#-10-9	GERBER LIFE INSURANCE COMPANY		70939	13-2611847	8BI	YES	756,437,795	1,268,271,986	269,355,338	5,940,000.000	100.0
45824#-10-5	INTEGRITY LIFE INSURANCE COMPANY		74780	86-0214103	8BI	NO	0	1,302,297,697	0	1,500,000.000	100.0
95956*-10-4	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY		92622	31-1000236	8BI	NO	0	1,196,800,846	0	2,500,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							756,437,795	4,052,100,161	269,355,338	XXX	XXX
95953#-10-3	WESTERN & SOUTHERN AGENCY, INC.		00000	31-1413821	8BIII	NO	0	10,143	10,143	1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							0	10,143	10,143	XXX	XXX
1899999. Total Common Stocks							756,437,795	4,052,110,304	269,365,481	XXX	XXX
1999999 - Totals							756,437,795	4,052,110,304	269,365,481	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
34918#-10-6	W&S BROKERAGE SERVICES, INC.	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY	0	150.000	100.0
44951#-10-3	IFS FINANCIAL SERVICES, INC.	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY	0	1,000.000	100.0
63654@-10-5	NATIONAL INTEGRITY LIFE INSURANCE COMPANY	INTEGRITY LIFE INSURANCE COMPANY	0	200,000.000	100.0
98259#-10-8	W&S FINANCIAL GROUP DISTRIBUTORS, INC.	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY	0	1,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

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	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ 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						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
CATHOLIC HEALTH INITIATV CP			10/27/2020	J P MORGAN SEC	03/25/2021	5,092,612	0	0	0	0	5,100,000	5,092,612	3,273	0	0.350	0.355	MAT	0	0
CATHOLIC HEALTH INITIATV CP			11/05/2020	J P MORGAN SEC	04/08/2021	1,997,262	0	0	0	0	2,000,000	1,997,262	1,013	0	0.320	0.325	MAT	0	0
INTERCONTINENTALEXCHANGE CP			12/28/2020	J P MORGAN SEC	05/11/2021	2,326,965	0	0	0	0	2,330,000	2,326,965	91	0	0.350	0.355	MAT	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						9,416,839	0	0	0	0	9,430,000	9,416,839	4,377	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						9,416,839	0	0	0	0	9,430,000	9,416,839	4,377	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						9,416,839	0	0	0	0	9,430,000	9,416,839	4,377	0	XXX	XXX	XXX	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						9,416,839	0	0	0	0	9,430,000	9,416,839	4,377	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						9,416,839	0	0	0	0	XXX	9,416,839	4,377	0	XXX	XXX	XXX	0	0

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 9,416,839 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 0 1G ..$ 0

2A ..$ 0 2B ..$ 0 2C ..$ 0

3A ..$ 0 3B ..$ 0 3C ..$ 0

4A ..$ 0 4B ..$ 0 4C ..$ 0

5A ..$ 0 5B ..$ 0 5C ..$ 0

6 ....$ 0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Buy	Equity Hedge	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	07/22/2020	04/22/2021	153,175		2,937.82		26,055,001		4,401,022		4,401,022	(21,653,978)						0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										0	26,055,001	0	4,401,022	XXX	4,401,022	(21,653,978)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	26,055,001	0	4,401,022	XXX	4,401,022	(21,653,978)	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300UOMTB7PD2UT305	01/31/2018	07/31/2042	1,663		0.00							(249)						
PIERIDAE ENERGY LTD WARRANT ES7597042	Pieridae Energy	N/A		Canada - Canadian National Stock Exchange	02/01/2019	12/18/2021	591,176		0.00	289,115						(6,152)	5,970					
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										289,115	0	0	0	XXX	0	(6,401)	5,970	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										289,115	0	0	0	XXX	0	(6,401)	5,970	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										289,115	0	0	0	XXX	0	(6,401)	5,970	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	26,055,001	0	4,401,022	XXX	4,401,022	(21,653,978)	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										289,115	26,055,001	0	4,401,022	XXX	4,401,022	(21,660,379)	5,970	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Equity Hedge	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	07/22/2020	04/22/2021	153,175		3,590.67		(12,200,001)		(41,108,018)		(41,108,018)	(28,908,017)						0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(12,200,001)	0	(41,108,018)	XXX	(41,108,018)	(28,908,017)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(12,200,001)	0	(41,108,018)	XXX	(41,108,018)	(28,908,017)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	(12,200,001)	0	(41,108,018)	XXX	(41,108,018)	(28,908,017)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	(12,200,001)	0	(41,108,018)	XXX	(41,108,018)	(28,908,017)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	13,855,000	0	(36,706,996)	XXX	(36,706,996)	(50,561,995)	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										289,115	0	0	0	XXX	0	(6,401)	5,970	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										289,115	13,855,000	0	(36,706,996)	XXX	(36,706,996)	(50,568,396)	5,970	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the market value risks associated with the broad equity markets.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
S&P500 OTC European Call-Buy	Equity Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/03/2020	12/03/2020	12/03/2020	Closing Sale	160,274		2,807.69		20,674,675								(20,674,675)			0001
S&P500 OTC European Call-Buy	Equity Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/11/2019	12/02/2020	03/02/2020	Closing Sale	67,292		2,526.29	6,340,001		6,364,946		6,364,946		3,407,303			24,945			0001
S&P500 OTC European Call-Buy	Equity Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/08/2019	12/02/2020	03/02/2020	Closing Sale	34,426		2,469.05	3,600,000		3,163,773		3,163,773		2,300,254			(436,227)			0001
S&P500 OTC European Call-Buy	Equity Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/20/2019	03/20/2020	03/02/2020	Closing Sale	62,201		2,672.78	7,104,977		2,021,533		2,021,533		6,686,980			(5,083,445)			0001
S&P500 OTC European Call-Buy	Equity Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/02/2019	12/02/2020	03/02/2020	Closing Sale	86,472		2,457.44	9,125,000		7,747,916		7,747,916		5,955,514			(1,377,084)			0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options												26,169,978	20,674,675	19,298,168	0	19,298,168	XXX	18,350,051	0	0	(27,546,486)	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												26,169,978	20,674,675	19,298,168	0	19,298,168	XXX	18,350,051	0	0	(27,546,486)	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Briko Energy Corp NPV WARRANT ES7600404	Briko Energy	N/A		Canada - Canadian National Stock Exchange	02/01/2019	06/18/2020	06/18/2020	Expiration	225,000		1.10							23,393	(182)	0	(23,211)			
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants												0	0	0	0	0	XXX	23,393	(182)	0	(23,211)	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	23,393	(182)	0	(23,211)	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												0	0	0	0	0	XXX	23,393	(182)	0	(23,211)	0	0	XXX
0449999999. Total Purchased Options - Put Options												26,169,978	20,674,675	19,298,168	0	19,298,168	XXX	18,350,051	0	0	(27,546,486)	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												26,169,978	20,674,675	19,298,168	0	19,298,168	XXX	18,373,444	(182)	0	(27,569,697)	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
S&P500 OTC European Call-Sell	Equity Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/03/2020	12/03/2020	12/03/2020	Closing Sale	160,274		3,431.62		(8,574,680)	(37,680,509)		(37,680,509)					(29,105,829)			0001
S&P500 OTC European Call-Sell	Equity Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/08/2019	12/02/2020	03/02/2020	Closing Sale	34,426		3,195.24	(2,615,000)		(3,420,937)		(3,420,937)		4,603,272			(805,937)			0001
S&P500 OTC European Call-Sell	Equity Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/20/2019	03/20/2020	03/02/2020	Closing Sale	62,201		3,094.80	(2,780,740)		(2,199,906)		(2,199,906)		8,256,336			580,834			0001
S&P500 OTC European Call-Sell	Equity Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/02/2019	12/02/2020	03/02/2020	Closing Sale	86,472		3,180.21	(6,887,500)		(9,042,406)		(9,042,406)		12,091,211			(2,154,906)			0001
S&P500 OTC European Call-Sell	Equity Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/11/2019	12/02/2020	03/02/2020	Closing Sale	67,292		3,269.32	(4,490,002)		(4,242,777)		(4,242,777)		6,522,296			247,225			0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(16,773,242)	(8,574,680)	(56,586,535)	0	(56,586,535)	XXX	31,473,115	0	0	(31,238,613)	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												(16,773,242)	(8,574,680)	(56,586,535)	0	(56,586,535)	XXX	31,473,115	0	0	(31,238,613)	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												(16,773,242)	(8,574,680)	(56,586,535)	0	(56,586,535)	XXX	31,473,115	0	0	(31,238,613)	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												(16,773,242)	(8,574,680)	(56,586,535)	0	(56,586,535)	XXX	31,473,115	0	0	(31,238,613)	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												9,396,736	12,099,995	(37,288,367)	0	(37,288,367)	XXX	49,823,166	0	0	(58,785,099)	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	23,393	(182)	0	(23,211)	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												9,396,736	12,099,995	(37,288,367)	0	(37,288,367)	XXX	49,846,559	(182)	0	(58,808,310)	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the market value risks associated with the broad equity markets.

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 December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX			0			0		
Goldman Sachs W22LROWP2IHZNBB6K528	Y	Y		4,401,022	(41,108,018)	0	4,401,022	(41,108,018)	0		
0299999999. Total NAIC 1 Designation			0	4,401,022	(41,108,018)	0	4,401,022	(41,108,018)	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						0			0		
0999999999 - Gross Totals			0	4,401,022	(41,108,018)	0	4,401,022	(41,108,018)	0	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				4,401,022	(41,108,018)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	34,220,000	34,220,000	34,220,000		V
0199999999 - Total				34,220,000	34,220,000	34,220,000	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0299999999 - Total						XXX	XXX	XXX

NONE

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

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			42,790,726	42,790,726	01/04/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				42,790,726	42,790,726	XXX
9999999 - Totals				42,790,726	42,790,726	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 15,156,193 Book/Adjusted Carrying Value $ 15,156,193
2. Average balance for the year Fair Value $ 27,226,324 Book/Adjusted Carrying Value $ 27,226,324
3.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 0 1B ...$ 0 1C ...$ 0 1D ..$ 0 1E ...$ 0 1F ...$ 0 1G ..$ 3,361,030
2A ..$ 10,861,030 2B ...$ 19,180,279 2C ...$ 9,388,387
3A ..$ 0 3B ...$ 0 3C ...$ 0
4A ..$ 0 4B ...$ 0 4C ...$ 0
5A ..$ 0 5B ...$ 0 5C ...$ 0
6 ....$ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-U8-8	OPIC		1.A	1,468,332	1,468,332	02/15/2028
690353-YE-1	OPIC AGENCY		1.A	4,347,593	4,347,593	06/15/2034
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				5,815,925	5,815,925	XXX
0599999. Total - U.S. Government Bonds				5,815,925	5,815,925	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
62630W-FH-5	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	960,000	960,000	09/01/2030
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				960,000	960,000	XXX
3199999. Total - U.S. Special Revenues Bonds				960,000	960,000	XXX
14913R-2E-6	CATERPILLAR FINL SERVICE		1.F FE	1,001,068	1,000,000	01/06/2022
22550U-AA-9	CREDIT SUISSE NEW YORK		1.E FE	1,903,115	1,900,000	02/04/2022
26444H-AG-6	DUKE ENERGY FLORIDA LLC		1.G FE	600,955	600,000	11/26/2021
57629W-CR-9	MASSMUTUAL GLOBAL FUND		1.B FE	1,600,948	1,600,000	01/07/2022
59217G-CY-3	MET LIFE GLOB		1.D FE	575,802	575,000	05/28/2021
694308-JR-9	PACIFIC GAS & EL		2.C FE	589,951	590,000	11/15/2021
89236T-HE-8	TOYOTA		1.E FE	2,201,337	2,200,000	02/14/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				8,473,176	8,465,000	XXX
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1		1.D FE	351,835	351,912	09/22/2021
80285W-AA-5	Santander Drive 20203 eivabl 2020-3 A1		1.D FE	57,344	57,346	10/15/2021
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				409,179	409,258	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				8,882,355	8,874,258	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				15,249,101	15,240,925	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				409,179	409,258	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				15,658,280	15,650,183	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	CATHOLIC HEALTH INITIATV CP		1.A	1,995,854	1,997,262	04/08/2021
000000-00-0	INTERCONTINENTALEXCHANGE CP		1.A	2,322,238	2,326,965	05/11/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				4,318,091	4,324,227	XXX
	BAYLOR SCOTT & WHITE HLD CP		1.A	99,842	99,976	02/02/2021
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	41,089	41,089	
	DUKE ENERGY CP		1.A	1,049,869	1,049,921	01/07/2021
	ORANGE AND ROCK UTIL CP		1.A	599,909	599,960	01/05/2021
	RYDER SYSTEMS CP		1.A	2,049,737	2,049,737	01/22/2021
	SINOPEC CENTURY AMERICA CP		1.A	796,623	799,244	03/24/2021
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				4,637,069	4,639,927	XXX
9999999 - Totals				24,613,440	24,614,337	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ (27,135,375) — Book/Adjusted Carrying Value $ (27,087,215)
2. Average balance for the year — Fair Value $ 33,634,570 — Book/Adjusted Carrying Value $ 33,896,175

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 *
BANK OF NEW YORK MELLON	NEW YORK, NY					1,119,062	XXX
FIFTH THIRD BANK	CINCINNATI, OH					8,705,468	XXX
GENERAL ELECTRIC CREDIT UNION	CINCINNATI, OH					3,131,196	XXX
HUNTINGTON BANK	COLUMBUS, OH					301,694	XXX
JP MORGAN/CHASE	NEW YORK, NY					281,430	XXX
PNC BANK	CINCINNATI, OH					(38,995,216)	XXX
US BANK	CINCINNATI, OH					4,119,680	XXX
0199998 Deposits in ... 6 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			554,204	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(20,782,482)	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	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(20,782,482)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	(2,143)	XXX
0599999 Total - Cash		XXX	XXX	0	0	(20,784,625)	XXX

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

1. January	(14,416,679)	4. April	2,771,310	7. July	(3,765,072)	10. October	(24,681,411)
2. February	13,542,635	5. May	(8,830,185)	8. August	(20,341,449)	11. November	(22,352,760)
3. March	(20,562,377)	6. June	(20,218,023)	9. September	(29,611,693)	12. December	(20,784,625)

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						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	AMERICAN HONDA FINANCE CP		10/27/2020	0.210	01/21/2021	6,296,839	2,426	0
	ANTHEM INC CP		12/30/2020	0.110	01/06/2021	19,999,572	122	0
	BAYLOR SCOTT & WHITE HLD CP		12/10/2020	0.160	02/02/2021	99,976	10	0
	BEMIS CP		12/15/2020	0.230	01/15/2021	8,672,282	942	0
	DUKE ENERGY CP		12/23/2020	0.180	01/07/2021	1,049,921	47	0
	Entergy Corp CP		10/27/2020	0.260	01/22/2021	1,998,743	953	0
	EVERSOURCE ENERGY CP		12/29/2020	0.140	01/05/2021	17,499,524	204	0
	FIDELITY NATL INFO SERV CP		12/17/2020	0.260	01/06/2021	5,749,169	623	0
	HYUHCA CP		10/27/2020	0.250	01/13/2021	6,296,587	2,888	0
	INTERCONTINENTALEXCHANGE CP		12/18/2020	0.200	01/07/2021	2,499,722	194	0
	INTERCONTINENTALEXCHANGE CP		11/12/2020	0.220	01/13/2021	3,998,484	1,222	0
	ORANGE AND ROCK UTIL CP		12/21/2020	0.160	01/05/2021	599,960	29	0
	PINNACLE WEST CP		12/21/2020	0.230	01/04/2021	499,955	35	0
	RYDER SYSTEMS CP		12/31/2020	0.210	01/22/2021	2,049,737	12	0
	SINOPEC CENTURY AMERICA CP		12/29/2020	0.400	03/24/2021	799,244	27	0
	SOUTH JERSEY GAS COMPANY CP		12/21/2020	0.200	01/04/2021	7,999,378	489	3
	SO PUB SERV CP		12/31/2020	0.200	01/07/2021	19,999,222	111	0
	TRANSCANADA PIPELINE USA CP		12/11/2020	0.290	01/14/2021	15,995,618	2,707	0
	UNITEDHEALTH GROUP INC CP		12/17/2020	0.170	01/12/2021	3,499,570	248	0
	VW CREDIT INC CP		12/14/2020	0.240	01/13/2021	9,998,000	1,200	0
	NATL GRID PLC CP		10/27/2020	0.270	01/25/2021	6,295,748	3,119	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						141,897,251	17,608	3
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						141,897,251	17,608	3
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						141,897,251	17,608	3
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						141,897,251	17,608	3
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	10/01/2020	0.000		50,000	0	3,424
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						50,000	0	3,424
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		12/31/2020	0.000		195,547,687	0	1,070
8699999. Subtotal - All Other Money Market Mutual Funds						195,547,687	0	1,070
8899999 - Total Cash Equivalents						337,494,938	17,608	4,497

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 135,601,503 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 0 1G ..$ 6,295,748

2A ..$ 0 2B ..$ 0 2C ..$ 0

3A ..$ 0 3B ..$ 0 3C ..$ 0

4A ..$ 0 4B ..$ 0 4C ..$ 0

5A ..$ 0 5B ..$ 0 5C ..$ 0

6 ....$ 0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Protection of "All" policy holders	109,785	109,622		
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	ST	Protection of policy holders			50,000	50,000
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Protection of "All" policy holders	224,561	224,227		
33. New York NY						
34. North Carolina NC	B	Protection of "All" policy holders	450,128	450,398		
35. North Dakota ND						
36. Ohio OH	B	Protection of policy holders	5,017,126	5,731,250		
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	0	0	0	0
59. Subtotal	XXX	XXX	5,801,600	6,515,497	50,000	50,000
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0