7 6 2 3 6 2 0 2 0 2 0 1 0 0 1 0 0

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

Cincinnati Life Insurance Company

NAIC Group Code 0244 (Current) 0244 (Prior) NAIC Company Code 76236 Employer's ID Number 31-1213778

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 07/02/1987 Commenced Business 02/01/1988

Statutory Home Office 6200 SOUTH GILMORE ROAD (Street and Number), FAIRFIELD, OH, US 45014-5141 (City or Town, State, Country and Zip Code)

Main Administrative Office 6200 SOUTH GILMORE ROAD (Street and Number)
FAIRFIELD, OH, US 45014-5141 (City or Town, State, Country and Zip Code), 513-870-2000 (Area Code) (Telephone Number)

Mail Address 6200 SOUTH GILMORE ROAD (Street and Number or P.O. Box), FAIRFIELD, OH, US 45014-5141 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6200 SOUTH GILMORE ROAD (Street and Number)
FAIRFIELD, OH, US 45014-5141 (City or Town, State, Country and Zip Code), 513-870-2000 (Area Code) (Telephone Number)

Internet Website Address WWW.CINFIN.COM

Statutory Statement Contact JOSEPH DAVID WURZELBACHER (Name), 513-870-2000-4902 (Area Code) (Telephone Number)
JOE_WURZELBACHER@CINFIN.COM (E-mail Address), 513-603-5500 (FAX Number)

OFFICERS

CEO & PRESIDENT	STEVEN JUSTUS JOHNSTON	TREASURER & VICE PRESIDENT	TODD HANCOCK PENDERY
CFO & SENIOR VICE PRESIDENT	MICHAEL JAMES SEWELL	COO & SENIOR VICE PRESIDENT	ROGER ANDREW BROWN

OTHER

TERESA CURRIN CRACAS, SENIOR VICE PRESIDENT	THERESA ANN HOFFER, SENIOR VICE PRESIDENT	THOMAS CHRISTOPHER HOGAN, SENIOR VICE PRESIDENT
MARTIN FRANCIS HOLLENBECK, SENIOR VICE PRESIDENT	JOHN SCOTT KELLINGTON, SENIOR VICE PRESIDENT	LISA ANNE LOVE, SENIOR VICE PRESIDENT
STEPHEN MICHAEL SPRAY, SENIOR VICE PRESIDENT		

DIRECTORS OR TRUSTEES

WILLIAM FORREST BAHL	ROGER ANDREW BROWN	TERESA CURRIN CRACAS
MARTIN FRANCIS HOLLENBECK	STEVEN JUSTUS JOHNSTON	JOHN SCOTT KELLINGTON
LISA ANNE LOVE	DAVID PUTNAM OSBORN	THOMAS REID SCHIFF
MICHAEL JAMES SEWELL	STEPHEN MICHAEL SPRAY	LARRY RUSSELL WEBB

State of Ohio
County of Butler
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.

STEVEN JUSTUS JOHNSTON	MICHAEL JAMES SEWELL	TODD HANCOCK PENDERY
CEO & PRESIDENT	CFO & SENIOR VICE PRESIDENT	TREASURER & VICE PRESIDENT

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

KAREN S. DONNER
NOTARY PUBLIC
OCTOBER 26, 2024

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments		0.000				0.000
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	825,000	0.022	825,000		825,000	0.022
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	123,008,333	3.285	123,008,333		123,008,333	3.287
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	233,388,841	6.233	233,388,841		233,388,841	6.236
1.06 Industrial and miscellaneous	3,138,817,474	83.829	3,138,817,474		3,138,817,474	83.864
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans		0.000				0.000
1.11 Total long-term bonds	3,496,039,648	93.369	3,496,039,648		3,496,039,648	93.409
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	11,496,800	0.307	11,496,800		11,496,800	0.307
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	11,496,800	0.307	11,496,800		11,496,800	0.307
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks		0.000				0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	138,113,889	3.689	138,113,889		138,113,889	3.690
6.02 Cash equivalents (Schedule E, Part 2)		0.000				0.000
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	138,113,889	3.689	138,113,889		138,113,889	3.690
7. Contract loans	33,290,021	0.889	31,712,651		31,712,651	0.847
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	65,030,541	1.737	65,030,541		65,030,541	1.738
10. Receivables for securities	344,726	0.009	344,726		344,726	0.009
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	3,744,315,625	100.000	3,742,738,255		3,742,738,255	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		66,922,670
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	5,000,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		5,000,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		13,865
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(2,767,801)	
	5.2 Totals, Part 3, Column 9		(2,767,801)
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		3,836,608
8.	Deduct amortization of premium and depreciation		301,584
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		65,030,541
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		65,030,541

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,465,507,825
2.	Cost of bonds and stocks acquired, Part 3, Column 7		552,511,150
3.	Accrual of discount		1,653,484
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15	(50,000)	
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11		(50,000)
5.	Total gain (loss) on disposals, Part 4, Column 19		2,478,161
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		480,302,247
7.	Deduct amortization of premium		3,971,938
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	22,434,424	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	11,087,056	33,521,479
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		3,231,491
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		3,507,536,446
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		3,507,536,446

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				
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals				
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	825,000	935,609	825,000	825,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	123,008,333	132,403,512	123,177,847	123,035,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	233,388,841	253,206,026	233,468,562	233,340,000
Industrial and Miscellaneous, SVO	8. United States	2,794,331,633	3,087,263,540	2,800,603,418	2,791,046,306
Identified Funds, Unaffiliated Bank	9. Canada	89,291,095	97,335,534	89,519,924	88,075,000
Loans and Hybrid Securities	10. Other Countries	255,194,746	288,176,859	255,131,091	256,980,000
(unaffiliated)	11. Totals	3,138,817,474	3,472,775,933	3,145,254,434	3,136,101,306
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	3,496,039,648	3,859,321,080	3,502,725,843	3,493,301,306
PREFERRED STOCKS	14. United States	6,450,000	6,109,200	6,500,000	
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries	5,046,800	8,895,200	5,046,800	
	17. Totals	11,496,800	15,004,400	11,546,800	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	11,496,800	15,004,400	11,546,800	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks	11,496,800	15,004,400	11,546,800	
	27. Total Bonds and Stocks	3,507,536,448	3,874,325,480	3,514,272,643	

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						XXX			249,830	0.0		
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals						XXX			249,830	0.0		
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1			825,000			XXX	825,000	0.0	825,000	0.0	825,000	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals			825,000			XXX	825,000	0.0	825,000	0.0	825,000	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	7,320,192	12,046,735	95,573,386	8,068,021		XXX	123,008,333	3.5	125,452,930	3.6	123,008,333	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	7,320,192	12,046,735	95,573,386	8,068,021		XXX	123,008,333	3.5	125,452,930	3.6	123,008,333	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	17,878,150	47,903,971	154,679,300	11,677,419	1,250,000	XXX	233,388,841	6.7	342,399,279	9.9	233,388,841	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	17,878,150	47,903,971	154,679,300	11,677,419	1,250,000	XXX	233,388,841	6.7	342,399,279	9.9	233,388,841	

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	81,434,700	373,828,148	161,411,024	80,150,586		XXX	696,824,459	19.9	730,670,860	21.2	493,310,508	203,513,951
6.2 NAIC 2	193,861,160	1,046,659,199	655,289,882	171,095,080	25,411,927	XXX	2,092,317,248	59.8	2,090,661,285	60.5	1,589,530,302	502,786,946
6.3 NAIC 3	15,940,256	137,878,514	135,358,954	7,055,730	5,570,956	XXX	301,804,410	8.6	131,731,886	3.8	278,274,327	23,530,084
6.4 NAIC 4	2,649,975	19,405,452	10,795,930			XXX	32,851,357	0.9	19,189,382	0.6	26,851,357	6,000,000
6.5 NAIC 5		8,000,000	7,000,000			XXX	15,000,000	0.4	12,760,575	0.4	3,000,000	12,000,000
6.6 NAIC 6					20,000	XXX	20,000	0.0	20,000	0.0	20,000	
6.7 Totals	293,886,091	1,585,771,313	969,855,790	258,301,397	31,002,883	XXX	3,138,817,474	89.8	2,985,033,988	86.4	2,390,986,494	747,830,980
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 106,633,042	433,778,855	412,488,710	99,896,026	1,250,000		1,054,046,633	30.1	XXX	XXX	850,532,682	203,513,951
11.2 NAIC 2	(d) 193,861,160	1,046,659,199	655,289,882	171,095,080	25,411,927		2,092,317,248	59.8	XXX	XXX	1,589,530,302	502,786,946
11.3 NAIC 3	(d) 15,940,256	137,878,514	135,358,954	7,055,730	5,570,956		301,804,410	8.6	XXX	XXX	278,274,327	23,530,084
11.4 NAIC 4	(d) 2,649,975	19,405,452	10,795,930				32,851,357	0.9	XXX	XXX	26,851,357	6,000,000
11.5 NAIC 5	(d)	8,000,000	7,000,000				(c) 15,000,000	0.4	XXX	XXX	3,000,000	12,000,000
11.6 NAIC 6	(d)				20,000		(c) 20,000	0.0	XXX	XXX	20,000	
11.7 Totals	319,084,433	1,645,722,019	1,220,933,476	278,046,837	32,252,883		(b) 3,496,039,648	100.0	XXX	XXX	2,748,208,668	747,830,980
11.8 Line 11.7 as a % of Col. 7	9.1	47.1	34.9	8.0	0.9		100.0	XXX	XXX	XXX	78.6	21.4
12. Total Bonds Prior Year												
12.1 NAIC 1	136,069,409	463,782,084	369,935,054	209,509,636	20,301,715		XXX	XXX	1,199,597,898	34.7	1,004,522,725	195,075,174
12.2 NAIC 2	119,131,600	984,343,155	799,787,683	139,086,613	48,312,235		XXX	XXX	2,090,661,285	60.5	1,613,156,533	477,504,752
12.3 NAIC 3	16,120,303	79,761,662	32,884,093		2,965,828		XXX	XXX	131,731,886	3.8	117,935,212	13,796,674
12.4 NAIC 4		19,189,382					XXX	XXX	19,189,382	0.6	13,189,382	6,000,000
12.5 NAIC 5		12,760,575					XXX	XXX	(c) 12,760,575	0.4	10,770,000	1,990,575
12.6 NAIC 6					20,000		XXX	XXX	(c) 20,000	0.0	20,000	
12.7 Totals	271,321,313	1,559,836,857	1,202,606,830	348,596,248	71,599,778		XXX	XXX	(b) 3,453,961,027	100.0	2,759,593,852	694,367,175
12.8 Line 12.7 as a % of Col. 9	7.9	45.2	34.8	10.1	2.1		XXX	XXX	100.0	XXX	79.9	20.1
13. Total Publicly Traded Bonds												
13.1 NAIC 1	65,787,140	312,780,750	379,412,504	91,302,288	1,250,000		850,532,682	24.3	1,004,522,725	29.1	850,532,682	XXX
13.2 NAIC 2	139,888,905	821,394,643	467,968,354	142,941,742	17,336,658		1,589,530,302	45.5	1,613,156,533	46.7	1,589,530,302	XXX
13.3 NAIC 3	15,840,256	130,889,750	120,894,908	5,078,456	5,570,956		278,274,327	8.0	117,935,212	3.4	278,274,327	XXX
13.4 NAIC 4	2,649,975	13,405,452	10,795,930				26,851,357	0.8	13,189,382	0.4	26,851,357	XXX
13.5 NAIC 5			3,000,000				3,000,000	0.1	10,770,000	0.3	3,000,000	XXX
13.6 NAIC 6					20,000		20,000	0.0	20,000	0.0	20,000	XXX
13.7 Totals	224,166,276	1,278,470,596	982,071,696	239,322,486	24,177,614		2,748,208,668	78.6	2,759,593,852	79.9	2,748,208,668	XXX
13.8 Line 13.7 as a % of Col. 7	8.2	46.5	35.7	8.7	0.9		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	6.4	36.6	28.1	6.8	0.7		78.6	XXX	XXX	XXX	78.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	40,845,902	120,998,104	33,076,207	8,593,738			203,513,951	5.8	195,075,174	5.6	XXX	203,513,951
14.2 NAIC 2	53,972,255	225,264,556	187,321,528	28,153,338	8,075,269		502,786,946	14.4	477,504,752	13.8	XXX	502,786,946
14.3 NAIC 3	100,000	6,988,764	14,464,045	1,977,274			23,530,084	0.7	13,796,674	0.4	XXX	23,530,084
14.4 NAIC 4		6,000,000					6,000,000	0.2	6,000,000	0.2	XXX	6,000,000
14.5 NAIC 5		8,000,000	4,000,000				12,000,000	0.3	1,990,575	0.1	XXX	12,000,000
14.6 NAIC 6											XXX	
14.7 Totals	94,918,157	367,251,424	238,861,780	38,724,350	8,075,269		747,830,980	21.4	694,367,175	20.1	XXX	747,830,980
14.8 Line 14.7 as a % of Col. 7	12.7	49.1	31.9	5.2	1.1		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.7	10.5	6.8	1.1	0.2		21.4	XXX	XXX	XXX	XXX	21.4

(a) Includes $ 591,344,489 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 15,000,000 current year of bonds with Z designations and $ 17,489,715 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 $ 15,000,000 current year, $ 1,990,575 prior year of bonds with 5GI designations and $ 20,000 current year, $ 20,000 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations						XXX			249,830	0.0		
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals						XXX			249,830	0.0		
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations			825,000			XXX	825,000	0.0	825,000	0.0	825,000	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals			825,000			XXX	825,000	0.0	825,000	0.0	825,000	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	7,320,192	12,046,735	95,573,386	8,068,021		XXX	123,008,333	3.5	125,452,930	3.6	123,008,333	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	7,320,192	12,046,735	95,573,386	8,068,021		XXX	123,008,333	3.5	125,452,930	3.6	123,008,333	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	17,878,150	47,903,971	154,679,300	11,677,419	1,250,000	XXX	233,388,841	6.7	342,399,279	9.9	233,388,841	
5.02 Residential Mortgage-Backed Securities						XXX						
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	17,878,150	47,903,971	154,679,300	11,677,419	1,250,000	XXX	233,388,841	6.7	342,399,279	9.9	233,388,841	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	284,168,516	1,409,086,109	943,044,640	258,301,397	31,002,883	XXX	2,925,603,546	83.7	2,759,874,347	79.9	2,223,960,049	701,643,497
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities	9,717,575	174,685,204	26,811,150			XXX	211,213,929	6.0	223,159,641	6.5	165,026,445	46,187,483
6.04 Other Loan-Backed and Structured Securities		2,000,000				XXX	2,000,000	0.1	2,000,000	0.1	2,000,000	
6.05 Totals	293,886,091	1,585,771,313	969,855,790	258,301,397	31,002,883	XXX	3,138,817,474	89.8	2,985,033,988	86.4	2,390,986,494	747,830,980
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	309,366,858	1,469,036,816	1,194,122,326	278,046,837	32,252,883	XXX	3,282,825,719	93.9	XXX	XXX	2,581,182,222	701,643,497
11.02 Residential Mortgage-Backed Securities						XXX			XXX	XXX		
11.03 Commercial Mortgage-Backed Securities	9,717,575	174,685,204	26,811,150			XXX	211,213,929	6.0	XXX	XXX	165,026,445	46,187,483
11.04 Other Loan-Backed and Structured Securities		2,000,000				XXX	2,000,000	0.1	XXX	XXX	2,000,000	
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	319,084,433	1,645,722,019	1,220,933,476	278,046,837	32,252,883		3,496,039,648	100.0	XXX	XXX	2,748,208,668	747,830,980
11.09 Line 11.08 as a % of Col. 7	9.1	47.1	34.9	8.0	0.9		100.0	XXX	XXX	XXX	78.6	21.4
12. Total Bonds Prior Year												
12.01 Issuer Obligations	263,556,067	1,406,403,086	1,142,155,593	345,086,861	71,599,778	XXX	XXX	XXX	3,228,801,386	93.5	2,591,320,130	637,481,256
12.02 Residential Mortgage-Backed Securities						XXX	XXX	XXX				
12.03 Commercial Mortgage-Backed Securities	7,765,246	151,433,771	60,451,237	3,509,387		XXX	XXX	XXX	223,159,641	6.5	166,273,722	56,885,919
12.04 Other Loan-Backed and Structured Securities		2,000,000				XXX	XXX	XXX	2,000,000	0.1	2,000,000	
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	271,321,313	1,559,836,857	1,202,606,830	348,596,248	71,599,778		XXX	XXX	3,453,961,027	100.0	2,759,593,852	694,367,175
12.09 Line 12.08 as a % of Col. 9	7.9	45.2	34.8	10.1	2.1		XXX	XXX	100.0	XXX	79.9	20.1
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	220,444,432	1,141,480,471	955,757,220	239,322,486	24,177,614	XXX	2,581,182,222	73.8	2,591,320,130	75.0	2,581,182,222	XXX
13.02 Residential Mortgage-Backed Securities						XXX						XXX
13.03 Commercial Mortgage-Backed Securities	3,721,844	134,990,125	26,314,476			XXX	165,026,445	4.7	166,273,722	4.8	165,026,445	XXX
13.04 Other Loan-Backed and Structured Securities		2,000,000				XXX	2,000,000	0.1	2,000,000	0.1	2,000,000	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	224,166,276	1,278,470,596	982,071,696	239,322,486	24,177,614		2,748,208,668	78.6	2,759,593,852	79.9	2,748,208,668	XXX
13.09 Line 13.08 as a % of Col. 7	8.2	46.5	35.7	8.7	0.9		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	6.4	36.6	28.1	6.8	0.7		78.6	XXX	XXX	XXX	78.6	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	88,922,426	327,556,345	238,365,106	38,724,350	8,075,269	XXX	701,643,497	20.1	637,481,256	18.5	XXX	701,643,497
14.02 Residential Mortgage-Backed Securities						XXX					XXX	
14.03 Commercial Mortgage-Backed Securities	5,995,730	39,695,079	496,674			XXX	46,187,483	1.3	56,885,919	1.6	XXX	46,187,483
14.04 Other Loan-Backed and Structured Securities						XXX					XXX	
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	94,918,157	367,251,424	238,861,780	38,724,350	8,075,269		747,830,980	21.4	694,367,175	20.1	XXX	747,830,980
14.09 Line 14.08 as a % of Col. 7	12.7	49.1	31.9	5.2	1.1		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.7	10.5	6.8	1.1	0.2		21.4	XXX	XXX	XXX	XXX	21.4

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule E - Part 2 - Verification - Cash Equivalents

N O N E

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CITYMARK CAPITAL FUND LP		WILMINGTON	DE	CITYMARK CAPITAL GP LLC		10/03/2016		9,597,251	9,597,251	3,448,997	14,968						204,818	12.500
2199999. Joint Venture Interests - Real Estate - Unaffiliated									9,597,251	9,597,251	3,448,997	14,968						204,818	XXX
000000-00-0	CLIC BP INVESTMENTS B, LLC		FAIRFIELD	OH	CLIC BP INVESTMENTS B, LLC		03/23/2016		16,387,331	16,387,331	2,762,637	(3,326,089)							100.000
000000-00-0	CLIC DS INVESTMENTS I, LLC		FAIRFIELD	OH	CLIC DS INVESTMENTS I, LLC		08/23/2016		2,800,000	2,800,000		1,136,631					3,204,636		100.000
000000-00-0	CLIC BP INVESTMENTS H, LLC		FAIRFIELD	OH	CLIC BP INVESTMENTS H, LLC		12/09/2016		6,475,106	4,850,000	4,611,342	(238,658)							100.000
000000-00-0	CLIC WSD INVESTMENTS I, LLC		FAIRFIELD	OH	CLIC WSD INVESTMENTS I, LLC		05/24/2017		3,030,060	3,030,060		13,908					661,221		100.000
000000-00-0	CLIC UPTOWN INVESTMENTS I, LLC		FAIRFIELD	OH	CLIC UPTOWN INVESTMENTS I, LLC		11/02/2017												100.000
000000-00-0	CLIC DISTRICT INVESTMENTS I, LLC		FAIRFIELD	OH	CLIC DISTRICT INVESTMENTS I, LLC		04/13/2018		2,425,920	2,425,920	2,057,360	(368,560)							100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									31,118,417	29,493,311	9,431,338	(2,782,769)					3,865,857		XXX
256141-AA-0	DOCTORS CO			CA	DOCTORS CO	2.C FE	07/23/2014		3,264,930	3,241,523	3,094,069		(30,630)				195,000		0.000
29226R-AA-5	EMPLOYERS MUTUAL CASUALTY COMPANY			IA	EMPLOYERS MUTUAL CASUALTY COMPANY	2.A FE	08/15/2019		5,000,000	5,000,000	5,000,000						287,500		0.000
401378-AA-2	GUARDIAN LIFE INSURANCE CO OF AMERICA			NY	GUARDIAN LIFE INSURANCE CO OF AMERICA	1.D FE	12/17/2010		4,949,333	7,583,768	4,958,440		998				368,750		0.000
575767-AD-0	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			CA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	12/18/2017		3,626,760	3,563,293	3,337,667		(99,084)				225,000		0.000
592173-AE-8	METROPOLITAN LIFE INSURANCE CO			NY	METROPOLITAN LIFE INSURANCE CO	1.F FE	05/29/2014		6,995,924	6,730,731	6,060,341		(158,605)				405,600		0.000
628312-AA-8	MUTUAL OF OMAHA INSURANCE CO			NE	MUTUAL OF OMAHA INSURANCE CO	1.G FE	03/25/2010		7,589,840	10,732,020	7,677,628		11,065				544,000		0.000
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO			NE	MUTUAL OF OMAHA INSURANCE CO	1.G FE	10/12/2010		1,932,700	2,819,243	1,942,659		1,280				139,000		0.000
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	08/05/2009		6,686,790	10,446,412	6,590,585		(13,265)				562,500		0.000
64952G-AF-5	NEW YORK LIFE INSURANCE CO			NY	NEW YORK LIFE INSURANCE CO	1.C FE	12/17/2010		1,995,706	3,100,817	1,996,740		84				135,000		0.000
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	12/17/2010		2,500,000	3,636,526	2,500,000						151,575		0.000
67740Q-AG-1	OHIO NATIONAL FINANCIAL SERVICES INC			OH	OHIO NATIONAL FINANCIAL SERVICES INC	2.C FE	04/19/2011		2,990,730	3,057,256	2,994,103		387				198,750		0.000
677412-AF-5	OHIO NATIONAL LIFE INSURANCE CO			OH	OHIO NATIONAL LIFE INSURANCE CO	2.B FE	06/06/2012		4,000,000	4,407,382	4,000,000						275,000		0.000
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	12/17/2010		1,997,487	3,145,976	1,997,975		51				137,000		0.000
2799999. Surplus Debentures, etc - Unaffiliated									53,530,200	67,464,946	52,150,207		(287,720)				3,624,675		XXX
4899999. Total - Unaffiliated									63,127,451	77,062,196	55,599,203	14,968	(287,720)				3,624,675	204,818	XXX
4999999. Total - Affiliated									31,118,417	29,493,311	9,431,338	(2,782,769)					3,865,857		XXX
5099999 - Totals									94,245,868	106,555,507	65,030,541	(2,767,801)	(287,720)				7,490,532	204,818	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ ...... 1B $ ...... 1C $ 4,496,740 1D $ 10,294,082 1E $ ...... 1F $ 6,060,341 1G $ 16,210,871
2A $ 5,000,000 2B $ 4,000,000 2C $ 6,088,172
3A $ ...... 3B $ ...... 3C $ ......
4A $ ...... 4B $ ...... 4C $ ......
5A $ ...... 5B $ ...... 5C $ ......
6 $ ......

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
29226R-AA-5	EMPLOYERS MUTUAL CASUALTY COMPANY		IA	EMPLOYERS MUTUAL CASUALTY COMPANY	08/15/2019		5,000,000			0.000
2799999. Surplus Debentures, etc - Unaffiliated							5,000,000			XXX
4899999. Total - Unaffiliated							5,000,000			XXX
4999999. Total - Affiliated										XXX
5099999 - Totals							5,000,000			XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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
000000-00-0	CLIC BP INVESTMENTS B, LLC	FAIRFIELD	OH	CLIC BP INVESTMENTS B, LLC	03/23/2016	02/21/2020	300,000							300,000	300,000				
000000-00-0	CLIC DS INVESTMENTS I, LLC	FAIRFIELD	OH	CLIC DS INVESTMENTS I, LLC	08/23/2016	01/17/2020	1,530,720							1,530,720	1,530,720				
000000-00-0	CLIC WSD INVESTMENTS I, LLC	FAIRFIELD	OH	CLIC WSD INVESTMENTS I, LLC	05/24/2017	01/21/2020	2,005,888							2,005,888	2,005,888				
2299999. Joint Venture Interests - Real Estate - Affiliated							3,836,608							3,836,608	3,836,608				
4899999. Total - Unaffiliated																			
4999999. Total - Affiliated							3,836,608							3,836,608	3,836,608				
5099999 - Totals							3,836,608							3,836,608	3,836,608				

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
0599999. Total - U.S. Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
419792-SV-9	HAWAII ST			1	1.C FE	100,000	112.1660	112,166	100,000	100,000					3.050	3.050	MN	508	3,050	05/11/2017	05/01/2026
419792-SW-7	HAWAII ST			1	1.C FE	125,000	113.4920	141,865	125,000	125,000					3.200	3.200	MN	667	4,000	05/11/2017	05/01/2027
419792-SX-5	HAWAII ST			1,2	1.C FE	200,000	113.3560	226,712	200,000	200,000					3.300	3.300	MN	1,100	6,600	05/11/2017	05/01/2028
419792-SY-3	HAWAII ST			1,2	1.C FE	200,000	113.4090	226,818	200,000	200,000					3.400	3.400	MN	1,133	6,800	05/11/2017	05/01/2029
419792-SZ-0	HAWAII ST			1,2	1.C FE	200,000	114.0240	228,048	200,000	200,000					3.550	3.550	MN	1,183	7,100	05/11/2017	05/01/2030
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						825,000	XXX	935,609	825,000	825,000					XXX	XXX	XXX	4,592	27,550	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						825,000	XXX	935,609	825,000	825,000					XXX	XXX	XXX	4,592	27,550	XXX	XXX
00344N-XR-0	ABILENE TEX			2	1.B FE	3,000,000	108.6240	3,258,720	3,000,000	3,000,000					3.257	3.257	FA	36,913	64,054	11/13/2019	02/15/2037
010033-V8-8	AKRON OHIO				1.E FE	1,500,000	100.5660	1,508,490	1,500,000	1,500,000					1.950	1.950	JD	2,438	29,250	10/28/2016	12/01/2021
010033-V9-6	AKRON OHIO				1.E FE	815,000	101.5250	827,429	815,000	815,000					2.100	2.100	JD	1,426	17,115	10/28/2016	12/01/2022
018100-DS-3	ALLEN TEX CMNTY DEV CORP SALES TAX REV			2	1.C FE	645,000	107.4610	693,123	645,000	645,000					2.873	2.873	MS	6,177	18,531	08/17/2016	09/01/2029
018100-DT-1	ALLEN TEX CMNTY DEV CORP SALES TAX REV			2	1.C FE	705,000	107.0430	754,653	705,000	705,000					2.973	2.973	MS	6,987	20,960	08/17/2016	09/01/2030
018100-DU-8	ALLEN TEX CMNTY DEV CORP SALES TAX REV			2	1.C FE	500,000	107.2840	536,420	500,000	500,000					3.073	3.073	MS	5,122	15,365	08/17/2016	09/01/2031
033896-KS-9	ANDERSON IND SCH BLDG CORP			2	1.B FE	500,000	106.6550	533,275	500,000	500,000					3.950	3.949	JJ	9,656	19,750	02/20/2015	07/05/2029
087023-EG-8	BETHEL PARK PA			2	1.C FE	900,000	103.1320	928,188	900,000	900,000					3.150	3.150	JD	2,363	28,350	10/10/2019	12/01/2039
087347-7Q-7	BETHLEHEM PA			2	1.C FE	3,000,000	105.9790	3,179,370	3,000,000	3,000,000					3.041	3.041	AO	22,808	77,292	10/25/2019	10/01/2034
091096-NQ-6	BIRMINGHAM ALA WTRWKS BRD WTR REV				1.C FE	3,000,000	109.9290	3,297,870	3,000,000	3,000,000					3.463	3.463	JJ	51,945	62,045	11/06/2019	01/01/2039
107781-NP-7	BREWTON ALA			2	1.C FE	750,000	103.0000	772,500	750,000	750,000					3.130	3.130	JD	3,652		10/23/2020	12/01/2040
108152-FV-6	BRIDGEPORT			2	1.F FE	2,000,000	105.4700	2,109,400	2,000,000	2,000,000					3.651	3.649	MS	21,500	64,095	10/11/2019	09/15/2039
143735-WF-1	CAROL STREAM ILL PK DIST			2	1.E FE	1,000,000	99.9860	999,860	1,000,000	1,000,000					2.600	2.600	MN	4,333	4,189	08/13/2020	11/01/2035
143735-WG-9	CAROL STREAM ILL PK DIST			2	1.E FE	1,310,000	100.1450	1,311,900	1,310,000	1,310,000					2.650	2.650	MN	5,786	5,593	08/13/2020	11/01/2036
150429-2Y-3	CEDAR HILL TEX INDPT SCH DIST			2	1.A FE	1,000,000	109.5130	1,095,130	1,000,000	1,000,000					3.183	3.183	FA	12,025	23,961	10/17/2019	02/15/2039
172217-WX-5	CINCINNATI OHIO			2	1.C FE	250,000	118.3490	295,873	250,000	250,000					4.390	4.390	JD	915	10,975	12/16/2015	12/01/2040
179162-KD-3	CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG			2	1.D FE	1,000,000	102.0630	1,020,630	1,000,000	1,000,000					2.710	2.710	JD	1,129		12/03/2020	06/15/2039
185468-RS-6	CLEBURNE TEX			2	1.D FE	1,415,000	112.3040	1,589,102	1,415,000	1,415,000					3.793	3.793	FA	20,276	53,671	01/13/2016	08/15/2029
185468-RT-4	CLEBURNE TEX			2	1.D FE	500,000	111.6840	558,420	500,000	500,000					3.913	3.913	FA	7,391	19,565	01/13/2016	08/15/2030
189342-H7-6	CLOVIS CALIF UNI SCH DIST			2	1.C FE	1,000,000	107.2770	1,072,770	1,000,000	1,000,000					3.257	3.257	FA	13,571	22,166	10/31/2019	08/01/2037
214183-ME-2	COOK CNTY ILL SCH DIST NO 088 BELLWOOD			2	1.C FE	835,000	112.7480	941,446	835,000	835,000					3.850	3.850	JD	2,679	32,148	09/21/2017	12/01/2031
214291-HK-5	COOK CNTY ILL SCH DIST NO 094			2	1.C FE	910,000	100.7290	916,634	910,000	910,000					3.200	3.199	JD	1,294		12/03/2020	12/01/2040
222867-DY-6	COVENTRY OHIO LOC SCH DIST SUMMIT CNTY			2	1.C FE	3,135,000	101.9630	3,196,540	3,135,000	3,135,000					3.060	3.060	MN	2,398		12/03/2020	11/01/2038
239864-BU-4	DAYTON OHIO METRO LIBR			2	1.B FE	4,150,000	111.8890	4,643,394	4,150,000	4,150,000					3.252	3.252	JD	11,247	134,208	11/14/2019	12/01/2037
240361-QM-0	DEKALB & KANE CNTYS ILL CMNTY UNIT SCH D			2	1.C FE	1,650,000	105.8010	1,745,717	1,650,000	1,650,000					3.290	3.290	FA	22,619	33,476	12/05/2019	02/01/2034
246199-LE-1	DELAWARE OHIO CITY SCH DIST			2	1.D FE	1,020,000	104.5350	1,066,257	1,020,000	1,020,000					3.421	3.421	JD	2,908	33,828	11/15/2019	12/01/2039
270198-CZ-5	EARLIMART CALIF ELEM SCH DIST			2	1.C FE	500,000	100.4950	502,475	500,000	500,000					3.016	3.016	FA	586		12/03/2020	08/01/2037
274407-E7-6	EAST PEORIA ILL			2	1.C FE	1,690,000	104.1520	1,760,169	1,690,000	1,690,000					3.400	3.400	JJ	28,730	30,645	11/13/2019	01/01/2033
277641-ML-7	EASTON PA			2	1.C FE	3,000,000	105.3150	3,159,450	3,000,000	3,000,000					3.291	3.291	MN	13,438		10/22/2020	11/15/2040
27806E-BA-5	EATON COLO AREA PK & REC DIST			2	1.C FE	850,000	102.4670	870,970	850,000	850,000					3.602	3.602	JD	2,551	1,616	10/30/2020	12/01/2040
280455-FF-8	EDGEWOOD OHIO CITY SCH DIST			2	1.D FE	1,000,000	103.9970	1,039,970	1,000,000	1,000,000					3.250	3.250	JD	2,708	30,875	12/05/2019	12/01/2037
300155-EW-4	EVERGREEN ALA			2	1.C FE	394,860	100.4470	401,788	400,000	394,904		44			3.000	3.100	MN	2,133		10/16/2020	05/01/2037
300155-EX-2	EVERGREEN ALA			2	1.C FE	367,965	99.8810	374,554	375,000	368,021		56			3.000	3.140	MN	2,000		10/16/2020	05/01/2038
356640-KT-8	FREEPORT ILL			2	1.C FE	3,000,000	104.3620	3,130,860	3,000,000	3,000,000					3.316	3.316	JJ	19,896		10/02/2020	01/01/2038
376087-GL-0	GILROY CALIF UNI SCH DIST			2	1.D FE	3,000,000	105.4730	3,164,190	3,000,000	3,000,000					3.214	3.215	FA	40,175	72,583	10/09/2019	08/01/2039
378280-UD-1	GLENDALE ARIZ				1.C FE	1,250,000	109.9280	1,374,100	1,250,000	1,250,000					3.064	3.064	JJ	19,150	38,300	04/07/2016	07/01/2026
378280-UE-9	GLENDALE ARIZ			2	1.C FE	250,000	110.1810	275,453	250,000	250,000					3.214	3.214	JJ	4,018	8,035	04/07/2016	07/01/2027
385234-DL-0	GRAND BLANC MICH			2	1.C FE	355,000	105.4560	374,369	355,000	355,000					3.320	3.320	MN	1,964	11,786	09/08/2016	05/01/2030
39167T-BC-6	GREATER CLARK CNTY SCH CORP IND JEFFERSO				1.B FE	1,322,854	104.7060	1,172,707	1,120,000	1,155,288		(22,540)			5.000	2.854	JJ	27,378	56,000	02/08/2013	07/05/2022
396352-GT-7	GREENVILLE OHIO CITY SCH DIST			2	1.C FE	1,270,000	103.0520	1,308,760	1,270,000	1,270,000					3.101	3.101	JJ	19,691	23,520	10/31/2019	01/01/2035
397370-JK-4	GREENWOOD TEX INDPT SCH DIST	SD		2	1.A FE	2,250,000	107.8470	2,426,558	2,250,000	2,250,000					3.263	3.263	FA	27,736	47,415	11/08/2019	02/15/2039
397370-JK-4	GREENWOOD TEX INDPT SCH DIST			2	1.A FE	750,000	107.8470	808,853	750,000	750,000					3.263	3.263	FA	9,245	20,564	11/08/2019	02/15/2039

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
434452-KT-4	HOFFMAN ESTATES ILL			2	1.D FE	988,780	109.3780	1,093,780	1,000,000	992,909		862			4.250	4.370	JD	3,542	42,500	09/30/2015	12/01/2027
434452-KU-1	HOFFMAN ESTATES ILL			2	1.D FE	990,620	109.3070	1,093,070	1,000,000	993,730		648			4.375	4.470	JD	3,646	43,750	09/30/2015	12/01/2028
435164-SJ-8	HOLLAND MICH				1.C FE	1,000,000	114.0300	1,140,300	1,000,000	1,000,000					3.420	3.420	JD	2,850	34,200	11/18/2015	12/01/2025
438670-5T-4	HONOLULU HAWAII CITY & CNTY			1	1.B FE	1,000,000	101.0730	1,010,730	1,000,000	1,000,000					1.706	1.706	AO	4,265	17,060	10/06/2016	10/01/2021
438670-5U-1	HONOLULU HAWAII CITY & CNTY			1	1.B FE	725,000	103.0630	747,207	725,000	725,000					1.991	1.991	AO	3,609	14,435	10/06/2016	10/01/2022
438670-6D-8	HONOLULU HAWAII CITY & CNTY			1,2	1.B FE	2,600,000	109.6050	2,849,730	2,600,000	2,600,000					3.118	3.118	AO	20,267	81,068	10/06/2016	10/01/2031
467107-CH-9	JACKSON CNTY MICH			2	1.D FE	2,000,000	110.9100	2,218,200	2,000,000	2,000,000					3.629	3.629	JD	6,048	72,580	12/01/2017	12/01/2029
483854-FQ-3	KANE COOK & DU PAGE CNTYS ILL CMNTY COLL			2	1.A FE	1,003,780	100.2960	1,002,960	1,000,000	1,000,000		(526)			5.600	5.600	JD	2,489	56,000	08/10/2010	12/15/2030
496856-ED-3	KINGSWAY N J REGL SCH DIST			2	1.D FE	575,000	100.3970	577,283	575,000	575,000					2.773	2.773	FA	44		12/17/2020	02/01/2037
534247-PH-8	LINCOLN NEB ARPT AUTH			2	1.B FE	500,000	107.8590	539,295	500,000	500,000					3.140	3.140	JJ	7,850	15,700	10/13/2016	07/01/2029
537292-LF-9	LITTLE MIAMI OHIO LOC SCH DIST			2	1.D FE	2,000,000	112.1070	2,242,140	2,000,000	2,000,000					3.310	3.310	JD	5,517	66,200	06/29/2016	12/01/2030
543553-WL-1	LORAIN CNTY OHIO			2	1.C FE	230,000	100.2520	230,580	230,000	230,000					2.600	2.600	JD	17		12/17/2020	12/01/2039
557531-NH-9	MADISON HEIGHTS MICH			2	1.D FE	1,035,000	106.7710	1,105,080	1,035,000	1,035,000					3.360	3.360	JJ	17,388	34,776	09/15/2016	01/01/2029
581170-KN-6	MC HENRY ILL			2	1.C FE	1,000,000	107.7040	1,077,040	1,000,000	1,000,000					3.376	3.376	JD	2,907		10/30/2020	12/30/2039
590485-VN-5	MESA ARIZ			2	1.C FE	509,500	100.1090	500,545	500,000	500,000		(621)			5.850	5.850	JJ	14,625	29,250	05/20/2010	07/01/2029
607114-3K-9	MOBILE ALA				1.D FE	3,400,000	111.8240	3,802,016	3,400,000	3,400,000					3.024	3.024	FA	38,842	102,816	11/16/2017	02/15/2027
627780-TR-0	MUSKEGON MICH			2	1.D FE	905,000	104.0430	941,589	905,000	905,000					3.330	3.330	AO	7,534	27,793	10/10/2019	10/01/2039
642713-6J-5	NEW BRITAIN CONN				1.F FE	2,000,000	106.8550	2,137,100	2,000,000	2,000,000					3.784	3.784	FA	31,533	75,680	04/01/2015	02/01/2024
667712-CM-3	NORTHWEST OHIO LOC SCH DIST HAMILTON & B			2	1.C FE	1,100,000	107.2430	1,179,673	1,100,000	1,100,000					3.403	3.403	JD	3,119	39,097	11/05/2019	12/01/2037
692020-S7-6	OXNARD CALIF SCH DIST			2	1.C FE	2,967,750	107.8310	3,234,930	3,000,000	2,968,931		1,138			3.300	3.375	FA	41,250	64,900	11/01/2019	08/01/2039
720560-QL-8	PIERCE CNTY WASH SCH DIST NO 400 CLOVER				1.A FE	495,000	124.4680	622,340	500,000	497,577		310			5.220	5.310	JD	2,175	26,100	08/05/2010	06/01/2027
729192-FR-0	PLUM BORO PA			2	1.C FE	635,000	105.1880	667,944	635,000	635,000					3.150	3.150	JD	1,667	19,891	10/30/2019	06/01/2034
729192-FS-8	PLUM BORO PA			2	1.C FE	2,340,000	104.8400	2,453,256	2,340,000	2,340,000					3.350	3.350	JD	6,533	77,955	10/30/2019	06/01/2038
749845-WK-5	RACINE CNTY WIS			2	1.C FE	5,000,000	108.7290	5,436,450	5,000,000	5,000,000					3.378	3.378	MS	56,300	135,589	10/24/2019	09/01/2039
755553-F2-5	READING PA			1	1.C FE	2,250,000	103.8180	2,335,905	2,250,000	2,250,000					2.982	2.982	MN	11,183	67,281	10/10/2019	11/01/2031
762494-RC-8	RIALTO CALIF UNI SCH DIST				1.D FE	1,220,000	106.9090	1,304,290	1,220,000	1,220,000					3.328	3.328	FA	16,917	40,602	03/11/2015	08/01/2023
762494-RF-1	RIALTO CALIF UNI SCH DIST			2	1.D FE	1,165,000	113.4670	1,321,891	1,165,000	1,165,000					3.948	3.947	FA	19,164	45,994	03/11/2015	08/01/2026
763614-G7-3	RICHLAND CNTY OHIO			2	1.D FE	425,000	105.6910	449,187	425,000	425,000					3.190	3.190	JD	1,130	979	10/23/2020	12/01/2040
772487-2P-8	ROCK ISLAND ILL			2	1.G FE	1,955,000	105.3410	2,059,417	1,955,000	1,955,000					3.750	3.750	JD	6,109	84,106	09/25/2019	12/01/2037
776154-WX-0	ROMEOVILLE ILL			2	1.C FE	633,413	104.7090	664,902	635,000	633,531		102			3.150	3.171	JD	56	22,614	10/29/2019	12/30/2034
776154-WY-8	ROMEOVILLE ILL			2	1.C FE	668,325	104.7470	701,805	670,000	668,443		102			3.200	3.220	JD	60	24,239	10/29/2019	12/30/2035
802385-SB-1	SANTA MONICA CALIF CMNTY COLLEGE DIST			2	1.C FE	500,000	102.6350	513,175	500,000	500,000					2.704	2.704	FA	338		12/03/2020	08/01/2040
80467P-EJ-7	SAVANNA CALIF ELEM SCH DIST			2	1.C FE	250,000	101.5400	253,850	250,000	250,000					2.661	2.662	FA	18		12/17/2020	08/01/2038
80467P-EK-4	SAVANNA CALIF ELEM SCH DIST			2	1.C FE	500,000	101.5700	507,850	500,000	500,000					2.811	2.812	FA	39		12/17/2020	08/01/2040
810827-YR-0	SCRANTON PA SCH DIST			1	1.F FE	750,000	108.5510	814,133	750,000	750,000					3.154	3.154	AO	5,914	21,290	10/11/2019	04/01/2031
815626-GQ-3	SEDGWICK CNTY KANS UNI SCH DIST NO 259 W			1	1.C FE	2,000,000	128.3740	2,567,480	2,000,000	2,000,000					6.220	6.220	AO	31,100	124,400	05/06/2009	10/01/2028
83412P-FW-7	SOLANO CALIF CMNTY COLLEGE DIST			1	1.C FE	700,000	109.8810	769,167	700,000	700,000					3.017	3.017	FA	8,800	14,314	11/14/2019	08/01/2034
837752-KR-4	SOUTH EUCLID OHIO			2	1.D FE	1,000,000	104.9290	1,049,290	1,000,000	1,000,000					3.403	3.403	JD	2,836	32,329	11/20/2019	06/01/2038
871089-HK-7	SWITZERLAND OHIO LOC SCH DIST			2	1.C FE	1,070,000	108.3060	1,158,874	1,070,000	1,070,000					3.175	3.175	JD	2,831	34,350	11/06/2019	12/01/2035
873465-XS-2	TACOMA WASH			1	1.C FE	1,000,000	114.9080	1,149,080	1,000,000	1,000,000					5.041	5.040	JD	4,201	50,410	10/27/2010	12/01/2025
873465-XX-1	TACOMA WASH			1	1.C FE	2,000,000	127.2020	2,544,040	2,000,000	2,000,000					5.398	5.397	JD	8,997	107,960	10/27/2010	12/01/2030
876014-GE-5	TAOS N MEX MUN SCH DIST NO 001			1	1.D FE	750,000	124.1030	930,773	750,000	750,000					5.150	5.149	MS	12,875	38,625	08/26/2010	09/01/2027
879828-MY-4	TEMPLE CITY CALIF UNI SCH DIST			2	1.D FE	3,000,000	107.1060	3,213,180	3,000,000	3,000,000					3.456	3.456	FA	43,200	66,528	11/20/2019	08/01/2039
886100-UP-9	THURSTON CNTY WASH			2	1.C FE	2,050,000	100.3350	2,056,868	2,050,000	2,050,000					5.150	5.149	JD	8,798	105,575	10/27/2010	12/01/2027
888514-KJ-4	TITUS CNTY TEX			2	1.C FE	1,250,000	108.5640	1,357,050	1,250,000	1,250,000					3.278	3.278	MS	13,658	31,187	11/07/2019	03/01/2034
92603P-EX-6	VICTOR VALLEY CALIF CMNTY COLLEGE DIST			2	1.D FE	1,500,000	109.9850	1,649,775	1,500,000	1,500,000					3.078	3.078	FA	19,238	46,170	04/08/2016	08/01/2027
930863-U2-9	WAKE CNTY N C			2	1.A FE	500,000	100.3240	501,620	500,000	500,000					5.100	5.099	JD	2,125	25,500	05/20/2010	06/01/2027
937414-CN-8	WASHINGTON CALIF UNI SCH DIST FRESNO CNT			2	1.C FE	750,000	103.2460	774,345	750,000	750,000					2.933	2.933	FA	6,477		08/28/2020	08/01/2039
974535-LZ-7	WINNEBAGO & BOONE CNTYS ILL SCH DIST NO			2	1.E FE	1,000,000	108.0690	1,080,690	1,000,000	1,000,000					3.800	3.800	JD	3,167	38,000	04/27/2016	12/01/2026
984521-UW-2	YAKIMA WASH			2	1.E FE	1,550,000	114.4070	1,773,309	1,550,000	1,550,000					3.953	3.953	JD	5,106	37,444	04/08/2020	12/01/2040
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						123,177,847	XXX	132,403,512	123,035,000	123,008,333		(20,426)			XXX	XXX	XXX	1,019,305	3,269,160	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						123,177,847	XXX	132,403,512	123,035,000	123,008,333		(20,426)			XXX	XXX	XXX	1,019,305	3,269,160	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
02765U-EL-4	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	3,000,000	105.4740	3,164,220	3,000,000	3,000,000					6.473	6.470	FA	73,361	194,190	12/16/2010	02/15/2022
02765U-PH-1	AMERICAN MUN PWR OHIO INC REV			1,2	1.F FE	3,000,000	108.2590	3,247,770	3,000,000	3,000,000					3.014	3.014	FA	34,159	63,043	11/07/2019	02/15/2031
033167-CL-9	ANCHORAGE ALASKA CTFS PARTN			1	1.C FE	2,000,000	113.9360	2,278,720	2,000,000	2,000,000					3.360	3.356	JJ	33,600	67,200	12/08/2017	07/01/2027
033252-AU-1	ANCHORAGE ALASKA PORT REV			1,2	1.C FE	750,000	101.6390	762,293	750,000	750,000					3.390	3.390	JD	1,978		11/20/2020	12/01/2040
039063-AR-3	ARCADIA CALIF PENSION OBLIG			2	1.A FE	1,000,000	103.5970	1,035,970	1,000,000	1,000,000					3.173	3.171	JD	4,319		10/28/2020	12/01/2040
052404-NG-1	AUSTIN TEX CMNTY COLLEGE DIST REV			2	1.D FE	500,000	109.6930	548,465	500,000	500,000					3.109	3.109	FA	6,477	15,545	04/14/2016	02/01/2027
052404-NH-9	AUSTIN TEX CMNTY COLLEGE DIST REV			2	1.D FE	500,000	109.8620	549,310	500,000	500,000					3.259	3.259	FA	6,790	16,295	04/14/2016	02/01/2028
052404-NK-2	AUSTIN TEX CMNTY COLLEGE DIST REV			2	1.D FE	500,000	109.9060	549,530	500,000	500,000					3.459	3.459	FA	7,206	17,295	04/14/2016	02/01/2030
052404-NL-0	AUSTIN TEX CMNTY COLLEGE DIST REV			2	1.D FE	500,000	109.9990	549,995	500,000	500,000					3.559	3.559	FA	7,415	17,795	04/14/2016	02/01/2031
066616-AL-7	BANNING CALIF REDEV AGY SUCCESSOR AGY TA			2	1.C FE	1,000,000	106.8710	1,068,710	1,000,000	1,000,000					3.505	3.505	MS	11,683	35,050	09/23/2016	09/01/2031
067780-AP-1	BARNES CNTY N D NORTH PUB SCH DIST NO 7			2	1.C FE	2,000,000	105.9620	2,119,240	2,000,000	2,000,000					3.000	3.000	FA	25,000	39,500	11/14/2019	08/01/2033
077340-HH-3	BEL AIRE KANS PUB BLDG COMMN REV			2	1.E FE	739,883	101.8290	763,718	750,000	744,792		1,468			2.750	2.971	MN	3,438	20,625	06/21/2017	05/01/2024
077340-HL-4	BEL AIRE KANS PUB BLDG COMMN REV			2	1.E FE	994,210	102.6040	1,026,040	1,000,000	996,034		550			3.500	3.571	MN	5,833	35,000	06/21/2017	05/01/2027
106295-DE-5	BREA CALIF WTR REV			2	1.C FE	2,500,000	102.4900	2,562,250	2,500,000	2,500,000					3.062	3.062	JJ	13,184		10/16/2020	07/01/2040
130179-JZ-8	CALIFORNIA EDL FACS AUTH REV			1	1.D FE	750,000	106.1370	796,028	750,000	750,000					2.675	2.675	AO	5,016	20,063	07/21/2017	04/01/2024
130179-KA-1	CALIFORNIA EDL FACS AUTH REV			1	1.D FE	750,000	108.2430	811,823	750,000	750,000					2.814	2.814	AO	5,276	21,105	07/21/2017	04/01/2025
130179-KB-9	CALIFORNIA EDL FACS AUTH REV			1	1.D FE	750,000	109.7200	822,900	750,000	750,000					2.914	2.914	AO	5,464	21,855	07/21/2017	04/01/2026
143287-BY-5	CARMEL IND LOC PUB IMPT BD BK			2	1.C FE	1,000,000	106.5160	1,065,160	1,000,000	1,000,000					3.192	3.192	JJ	14,719	31,920	07/21/2016	07/15/2030
143287-BZ-2	CARMEL IND LOC PUB IMPT BD BK			2	1.C FE	785,000	105.3410	826,927	785,000	785,000					3.392	3.392	JJ	12,278	26,627	07/21/2016	07/15/2032
154727-JN-2	CENTRAL OKLA TRANSN & PKG AUTH REV			2	1.C FE	1,635,000	102.9930	1,683,936	1,635,000	1,635,000					3.143	3.143	MS	17,129	44,822	10/09/2019	09/01/2039
167727-SW-7	CHICAGO ILL WASTEWATER TRANSMISSION REV			1	1.G FE	2,500,000	142.0860	3,552,150	2,500,000	2,500,000					6.900	6.899	JJ	86,250	172,500	10/27/2010	01/01/2040
180782-EH-3	CLARK CNTY KY SCH DIST FIN CORP SCH BLDG			2	1.E FE	2,030,960	100.4360	2,008,720	2,000,000	2,000,000		(3,322)			5.200	5.200	JD	8,667	104,000	10/27/2010	06/01/2026
18925P-FJ-2	CLOVERLEAF OHIO LOC SCH DIST CTFS PARTN			2	1.E FE	2,755,000	100.2490	2,761,860	2,755,000	2,755,000					2.943	2.943	MS	17,117		09/11/2020	03/01/2038
20281P-KH-4	COMMONWEALTH FING AUTH PA REV			1	1.E FE	350,000	113.6570	397,800	350,000	350,000					3.513	3.513	JD	1,025	12,296	10/20/2016	06/01/2027
20281P-KJ-0	COMMONWEALTH FING AUTH PA REV			1	1.E FE	1,000,000	115.6880	1,156,880	1,000,000	1,000,000					3.623	3.623	JD	3,019	36,230	10/20/2016	06/01/2028
20281P-KK-7	COMMONWEALTH FING AUTH PA REV			1	1.E FE	1,000,000	117.3090	1,173,090	1,000,000	1,000,000					3.743	3.743	JD	3,119	37,430	10/20/2016	06/01/2029
207758-KH-5	CONNECTICUT ST SPL TAX OBLIG REV			1	1.E FE	1,000,000	125.7500	1,257,500	1,000,000	1,000,000					5.740	5.739	JD	4,783	57,400	10/29/2009	12/01/2029
220228-BZ-2	CORPUS CHRISTI TEX REGL TRANSN AUTH SYS			2	1.C FE	2,000,000	105.7750	2,115,500	2,000,000	2,000,000					3.261	3.261	JD	5,435	69,930	10/09/2019	12/01/2038
232263-AD-5	CUYAHOGA CNTY OHIO ECONOMIC DEV REV				1.D FE	600,000	104.5040	627,024	600,000	600,000					8.625	8.622	JD	4,313	51,750	09/17/1992	06/01/2022
235839-DZ-7	DANA POINT CALIF CMNTY FACS DIST SPL TAX			2	1.C FE	680,000	101.2540	688,527	680,000	680,000					2.898	2.898	MS	7,226		08/06/2020	09/01/2041
24917R-AF-9	DENVER COLO CITY & CNTY HSG AUTH REV			2	1.D FE	1,760,000	101.2290	1,781,630	1,760,000	1,760,000					3.207	3.207	JD	314		12/18/2020	12/01/2038
25477G-QZ-1	DISTRICT COLUMBIA INCOME TAX REV			2	1.B FE	2,000,000	108.1480	2,162,960	2,000,000	2,000,000					3.200	3.200	MS	21,333	47,467	11/14/2019	03/01/2039
26371V-AT-4	DUBLIN OHIO SPL OBLIG NONTAX REV			2	1.B FE	1,974,060	107.4050	2,148,100	2,000,000	1,983,101		1,814			3.500	3.624	JD	5,833	70,000	10/15/2015	12/01/2028
26678P-DY-3	DURHAM N C LTD OBLIG			1,2	1.B FE	249,750	105.6810	264,203	250,000	249,833		16			3.500	3.509	AO	2,188	8,750	12/08/2017	10/01/2029
283331-AR-7	EL MONTE CALIF PUB FING AUTH LEASE REV			2	1.F FE	975,160	103.3310	1,033,310	1,000,000	975,619		459			3.850	4.046	JD	3,208	16,149	06/19/2020	06/01/2038
28337L-DN-5	EL PASO CNTY COLO REV			1	1.D FE	1,463,535	114.2270	1,673,426	1,465,000	1,464,126		112			3.741	3.751	AO	13,701	54,806	06/03/2015	10/01/2027
29634E-EQ-1	ESCONDIDO CALIF JT PWRS FING AUTH REV			2	1.D FE	835,000	104.4820	872,425	835,000	835,000					3.149	3.149	MS	8,765	20,086	11/14/2019	09/01/2033
299620-ED-2	EVANSVILLE-VANDERBURGH IND SCH BLDG CORP			2	1.B FE	1,000,000	100.3790	1,003,790	1,000,000	1,000,000					5.900	5.898	JJ	27,206	59,000	01/21/2010	07/15/2026
338035-EW-4	FISHERS IND ECONOMIC DEV REV			2	1.A FE	1,160,000	105.8110	1,227,408	1,160,000	1,160,000					3.083	3.083	FA	14,901	35,763	10/27/2016	08/01/2030
340325-BD-0	FLORENCE S C PUB FACS CORP INSTALLMENT P			2	1.E FE	1,500,000	103.8110	1,557,165	1,500,000	1,500,000					3.086	3.086	MN	14,401		08/27/2020	11/01/2040
349507-AG-8	FORT WORTH TEX SPL TAX REV				1.E FE	690,000	106.9480	737,941	690,000	690,000					2.928	2.927	MS	6,734	20,203	06/21/2017	03/01/2024
349507-AH-6	FORT WORTH TEX SPL TAX REV			2	1.E FE	1,100,000	108.3520	1,191,872	1,100,000	1,100,000					3.125	3.124	MS	11,458	34,375	06/21/2017	03/01/2025
358781-CZ-3	FRISCO TEX CMNTY DEV CORP SALES TAX REV			2	1.C FE	765,000	111.7620	854,979	765,000	765,000					3.870	3.870	FA	11,184	29,606	01/14/2016	02/15/2029
362835-CG-3	GAINESVILLE FLA SPL OBLIG			2	1.D FE	3,250,000	100.3080	3,260,010	3,250,000	3,250,000					3.047	3.047	AO	25,307		09/11/2020	10/01/2040
36609P-AQ-6	GARLAND CNTY ARK SALES & USE TAX				1.E FE	3,000,000	101.0570	3,031,710	3,000,000	3,000,000					2.189	2.189	MN	10,945	65,670	10/25/2016	11/01/2021
36609P-AR-4	GARLAND CNTY ARK SALES & USE TAX			2	1.E FE	3,000,000	100.7940	3,023,820	3,000,000	3,000,000					2.352	2.352	MN	11,760	70,560	10/25/2016	11/01/2022
37524P-CP-6	GILA CNTY ARIZ REV OBLIGS			2	1.C FE	1,000,000	102.6930	1,026,930	1,000,000	1,000,000					3.222	3.222	JJ	3,938		10/23/2020	07/01/2039
378352-NG-9	GLENDALE ARIZ WTR & SWR REV			2	1.E FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					6.350	6.350	JJ	31,750	63,500	11/17/2010	07/01/2028
386442-XR-3	GRAND RIVER DAM AUTH OKLA REV				1.E FE	750,000	101.9440	764,580	750,000	750,000					2.094	2.094	JD	1,309	15,705	10/26/2016	06/01/2022
386442-XS-1	GRAND RIVER DAM AUTH OKLA REV				1.E FE	595,000	103.7440	617,277	595,000	595,000					2.344	2.344	JD	1,162	13,947	10/26/2016	06/01/2023
386442-XX-0	GRAND RIVER DAM AUTH OKLA REV			2	1.E FE	450,000	108.1770	486,797	450,000	450,000					2.959	2.959	JD	1,110	13,316	10/26/2016	06/01/2028
386442-XZ-5	GRAND RIVER DAM AUTH OKLA REV			2	1.E FE	340,000	108.3650	368,441	340,000	340,000					3.209	3.209	JD	909	10,911	10/26/2016	06/01/2030
395476-DE-1	GREENSBORO N C LTD OBLIG			2	1.B FE	240,000	103.7730	249,055	240,000	240,000					3.068	3.068	MN	1,227	10,406	10/11/2019	11/01/2034

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
395476-DE-1	GREENSBORO N C LTD OBLIG	SD		2	1.B FE	1,000,000	103.7730	1,037,730	1,000,000	1,000,000					3.068	3.068	MN	5,113	27,848	10/11/2019	11/01/2034
395476-DF-8	GREENSBORO N C LTD OBLIG			2	1.B FE	2,500,000	103.3560	2,583,900	2,500,000	2,500,000					3.383	3.383	MN	14,096	85,045	10/11/2019	11/01/2039
407835-AQ-0	HAMILTON OHIO SPL OBLIG NONTAX REV			2	1.C FE	1,105,000	101.4580	1,121,111	1,105,000	1,105,000					3.181	3.181	JJ	10,154		09/03/2020	01/01/2040
414009-QL-7	HARRIS CNTY TEX CULTURAL ED FACS FIN COR			2	1.E FE	1,110,000	102.4060	1,136,707	1,110,000	1,110,000					3.436	3.436	MN	1,377		12/10/2020	05/15/2040
41978C-AG-0	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1	1.F FE	850,000	105.8900	900,065	850,000	850,000					2.941	2.941	JJ	12,499	24,999	07/13/2017	07/01/2024
41978C-AH-8	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1	1.F FE	500,000	107.1890	535,945	500,000	500,000					3.025	3.025	JJ	7,563	15,125	07/13/2017	07/01/2025
429343-BZ-8	HIDALGO CNTY TEX REGL MOBILITY AUTH VEH			2	1.C FE	3,000,000	102.0450	3,061,350	3,000,000	3,000,000					2.912	2.912	JD	7,280	15,045	09/11/2020	12/01/2040
434159-BF-5	HOCKING TECHNICAL COLLEGE OHIO GEN RCPTS			2	1.C FE	2,000,000	100.0520	2,001,040	2,000,000	2,000,000					3.002	3.002	JJ	2,335		11/20/2020	07/01/2038
437765-AF-7	HOMESTEAD FLA TRANSN SYS REV				1.E FE	200,000	103.2630	206,526	200,000	200,000					2.762	2.762	JJ	2,762	5,524	08/31/2017	07/01/2023
437765-AG-5	HOMESTEAD FLA TRANSN SYS REV				1.E FE	175,000	104.4250	182,744	175,000	175,000					2.962	2.962	JJ	2,592	5,184	08/31/2017	07/01/2024
437765-AH-3	HOMESTEAD FLA TRANSN SYS REV				1.E FE	370,000	105.7370	391,227	370,000	370,000					3.093	3.093	JJ	5,722	11,444	08/31/2017	07/01/2025
441107-BR-9	HOT SPRINGS ARK HOTEL & RESTAURANT GROSS			2	1.E FE	1,350,000	104.4920	1,410,642	1,350,000	1,350,000					3.591	3.591	MN	8,080	42,957	11/06/2019	11/01/2039
452650-JP-0	IMPERIAL CALIF IRR DIST ELEC REV			1	1.D FE	3,000,000	108.6740	3,260,220	3,000,000	3,000,000					3.032	3.032	MN	15,160	90,960	06/23/2016	11/01/2029
45506D-WV-3	INDIANA ST FIN AUTH REV			1	1.B FE	1,000,000	110.3640	1,103,640	1,000,000	1,000,000					3.066	3.066	JJ	15,330	30,660	06/08/2016	07/01/2029
45506D-WW-1	INDIANA ST FIN AUTH REV			1	1.B FE	1,000,000	111.1300	1,111,300	1,000,000	1,000,000					3.166	3.166	JJ	15,830	31,660	06/08/2016	07/01/2030
45506D-WX-9	INDIANA ST FIN AUTH REV			1	1.B FE	1,000,000	112.5930	1,125,930	1,000,000	1,000,000					3.266	3.266	JJ	16,330	32,660	06/08/2016	07/01/2031
45506D-WY-7	INDIANA ST FIN AUTH REV			1	1.B FE	500,000	117.7120	588,560	500,000	500,000					3.624	3.624	JJ	9,060	18,120	06/08/2016	07/01/2036
45656R-CS-9	INDUSTRY CALIF SALES TAX REV			2	1.E FE	996,070	113.8090	1,138,090	1,000,000	997,678		336			4.000	4.044	JJ	20,000	40,000	11/20/2015	01/01/2027
45656R-CT-7	INDUSTRY CALIF SALES TAX REV			2	1.E FE	981,730	113.3340	1,133,340	1,000,000	988,339		1,406			4.000	4.194	JJ	20,000	40,000	11/20/2015	01/01/2028
468714-EP-1	JACKSON ST UNIV EDL BLDG CORP MISS REV				1.C FE	235,000	109.0320	256,225	235,000	235,000					3.120	3.120	MS	2,444	7,332	10/18/2017	03/01/2026
468714-EQ-9	JACKSON ST UNIV EDL BLDG CORP MISS REV				1.C FE	525,000	110.8950	582,199	525,000	525,000					3.220	3.220	MS	5,635	16,905	10/18/2017	03/01/2027
490580-EW-3	KENT HOSP FIN AUTH MICH REV			1	1.D FE	3,000,000	111.7210	3,351,630	3,000,000	3,000,000					3.121	3.121	JJ	43,174	66,581	10/23/2019	07/15/2034
49151E-7C-1	KENTUCKY ST PPTY & BLDGS COMMN REVS			1	1.E FE	2,425,000	114.2770	2,771,217	2,425,000	2,425,000					5.373	5.372	MN	21,716	130,295	10/26/2010	11/01/2025
53945C-HB-9	LOS ANGELES CALIF WASTEWTR SYS REV			1	1.C FE	2,000,000	109.7910	2,195,820	2,000,000	2,000,000					3.044	3.044	JD	5,073	60,880	05/10/2017	06/01/2025
544445-BC-2	LOS ANGELES CALIF DEPT ARPTS ARPT REV			1	1.C FE	2,000,000	105.0430	2,100,860	2,000,000	2,000,000					2.794	2.794	MN	7,140	55,880	11/16/2016	05/15/2023
54628C-RJ-3	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			2	1.D FE	500,000	102.6080	513,040	500,000	500,000					3.125	3.125	MS	651		12/03/2020	03/01/2040
546540-RM-9	LOUISIANA ST UNIV & AGRIC & MECHANICAL C			2	1.E FE	2,530,000	105.0110	2,656,778	2,530,000	2,530,000					3.146	3.146	JJ	39,797	42,671	12/06/2019	07/01/2034
551785-CY-2	LYNWOOD CALIF PUB FING AUTH LEASE REV			2	1.C FE	830,000	103.5180	859,199	830,000	830,000					3.583	3.583	AO	7,435	25,195	11/08/2019	10/01/2034
551785-DH-8	LYNWOOD CALIF PUB FING AUTH LEASE REV			2	1.C FE	1,565,000	103.5080	1,619,900	1,565,000	1,565,000					3.861	3.861	AO	15,106	51,193	11/08/2019	10/01/2038
57586N-7S-4	MASSACHUSETTS ST HSG FIN AGY			2	1.C FE	1,220,000	105.8450	1,291,309	1,220,000	1,220,000					3.490	3.490	JD	3,548	41,277	11/21/2019	12/01/2039
576000-XP-3	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	2,500,000	108.2170	2,705,425	2,500,000	2,500,000					3.166	3.166	AO	16,709	71,455	11/07/2019	10/15/2034
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1,2	1.G FE	1,500,000	114.0600	1,710,900	1,500,000	1,500,000					4.053	4.053	JJ	30,398	60,795	03/18/2016	07/01/2026
592041-XK-8	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1	1.B FE	270,000	102.3140	276,248	270,000	270,000					1.833	1.833	AO	1,237	4,949	10/27/2016	10/01/2022
592098-G4-3	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1.C FE	1,000,000	136.6670	1,366,670	1,000,000	1,000,000					6.393	6.392	JJ	31,965	63,930	12/09/2010	07/01/2030
59333N-V6-7	MIAMI-DADE CNTY FLA SPL OBLIG			1,2	1.E FE	730,000	102.1640	745,797	730,000	730,000					2.786	2.786	AO			12/10/2020	10/01/2037
611581-AP-4	MONROVIA CALIF PENSION OBLIG				1.C FE	2,600,000	107.7460	2,801,396	2,600,000	2,600,000					3.062	3.062	MN	13,269	79,612	12/01/2017	05/01/2024
611581-AR-0	MONROVIA CALIF PENSION OBLIG				1.C FE	2,765,000	109.0050	3,013,988	2,765,000	2,765,000					3.263	3.263	MN	15,037	90,222	12/01/2017	05/01/2026
612200-BD-6	MONTCLAIR CALIF REDEV AGY SUCCESSOR AGY			2	1.D FE	2,000,000	103.4640	2,069,280	2,000,000	2,000,000					3.328	3.328	AO	16,640	52,139	12/05/2019	10/01/2035
612285-AN-6	MONTEBELLO CALIF PENSION OBLIG			1,2	1.C FE	1,000,000	109.2630	1,092,630	1,000,000	1,000,000					4.056	4.056	JD	3,380	19,266	05/28/2020	06/01/2039
61945D-BK-6	MOSAIC DIST CMNTY DEV AUTH VA REV			1,2	1.F FE	1,410,000	101.8790	1,436,494	1,410,000	1,410,000					2.992	2.991	MS	3,281		10/21/2020	03/01/2036
63948W-AK-8	NDSU RESH & TECHNOLOGY PK INC N D LEASE			1	1.E FE	500,000	107.0160	535,080	500,000	500,000					3.091	3.091	MN	2,576	15,455	07/15/2016	05/01/2026
63968A-L5-2	NEBRASKA PUB PWR DIST REV			1	1.E FE	790,000	103.1700	815,043	790,000	790,000					2.337	2.337	JJ	9,231	18,462	10/19/2016	01/01/2023
63968A-L6-0	NEBRASKA PUB PWR DIST REV			1	1.E FE	1,000,000	105.1110	1,051,110	1,000,000	1,000,000					2.552	2.552	JJ	12,760	25,520	10/19/2016	01/01/2024
63968A-L9-4	NEBRASKA PUB PWR DIST REV			1	1.E FE	1,000,000	110.3730	1,103,730	1,000,000	1,000,000					2.952	2.952	JJ	14,760	29,520	10/19/2016	01/01/2027
64971W-6B-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	5,001,600	108.9160	5,445,800	5,000,000	5,000,933		(200)			2.850	2.845	MN	23,750	142,500	06/22/2017	05/01/2025
649902-S2-0	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	500,000	116.7240	583,620	500,000	500,000					5.202	5.201	FA	9,826	26,010	03/05/2010	02/15/2026
655162-FX-8	NOBLESVILLE IND MULTI SCH BLDG CORP			2	1.B FE	2,000,000	100.1750	2,003,500	2,000,000	2,000,000					6.500	6.496	JJ	59,944	130,000	12/02/2010	07/15/2030
660043-DR-8	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.F FE	1,500,000	108.2530	1,623,795	1,500,000	1,500,000					3.378	3.378	JD	4,223	51,937	11/12/2019	06/01/2034
660043-DS-6	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.F FE	1,000,000	109.4740	1,094,740	1,000,000	1,000,000					3.696	3.696	JD	3,080	37,884	11/12/2019	06/01/2039
678505-FU-7	OKLAHOMA AGRIC & MECHANICAL COLLEGES REV			2	1.D FE	695,000	108.9590	757,265	695,000	695,000					3.250	3.250	FA	9,411	22,588	04/14/2016	08/01/2029
678505-FW-3	OKLAHOMA AGRIC & MECHANICAL COLLEGES REV			2	1.D FE	550,000	109.1000	600,050	550,000	550,000					3.450	3.450	FA	7,906	18,975	04/14/2016	08/01/2031
682832-GW-4	ONONDAGA N Y CIVIC DEV CORP REV			2	1.C FE	3,000,000	101.0320	3,030,960	3,000,000	3,000,000					3.158	3.158	JD	7,895	24,738	08/06/2020	12/01/2041
691875-DQ-8	OXNARD CALIF FING AUTH LEASE REV			2	1.C FE	2,000,000	105.9050	2,118,100	2,000,000	2,000,000					3.654	3.654	JD	6,090	71,253	11/21/2019	06/01/2037

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
69647R-BZ-6	PALM BAY FLA SPL OBLIG			1,2	1.C FE	2,335,000	104.9230	2,449,952	2,335,000	2,335,000					3.174	3.174	AO	18,528	58,055	12/05/2019	10/01/2034
69674P-AP-9	PALMDALE CALIF WTR DIST WTR REV			2	1.C FE	500,000	104.5610	522,805	500,000	500,000					2.961	2.961	AO	2,385		10/21/2020	10/01/2034
70227R-AM-2	PASADENA CALIF PENSION OBLIG			1,2	1.C FE	1,250,000	114.7280	1,434,100	1,250,000	1,250,000					4.165	4.164	MN	8,677	52,063	04/24/2015	05/01/2029
706716-CZ-8	PENDER CNTY N C LTD OBLIG			2	1.D FE	1,315,000	102.5870	1,349,019	1,315,000	1,315,000					3.012	3.012	JD	6,821		10/22/2020	06/01/2040
709224-V3-0	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.D FE	5,000,000	104.9470	5,247,350	5,000,000	5,000,000					3.293	3.293	JD	13,721	176,084	10/25/2019	12/01/2036
73358W-TZ-7	PORT AUTH N Y & N J			2	1.D FE	1,500,000	109.4920	1,642,380	1,500,000	1,500,000					4.426	4.426	AO	14,016	66,390	10/08/2014	10/15/2034
734876-BD-6	PORT NEWPORT ORE LEASE REV			2	1.E FE	530,000	104.2410	552,477	530,000	530,000					3.196	3.196	FA	7,058	10,540	12/06/2019	08/01/2031
735000-SQ-5	PORT OAKLAND CALIF REV			1	1.F FE	1,500,000	108.8920	1,633,380	1,500,000	1,500,000					3.050	3.050	MN	7,625	45,750	06/22/2017	11/01/2025
735389-YV-4	PORT SEATTLE WASH REV				1.E FE	1,000,000	106.7660	1,067,660	1,000,000	1,000,000					2.836	2.836	MN	4,727	28,360	07/26/2017	05/01/2024
735541-FR-0	PORT VANCOUVER WASH REV			1,2	1.F FE	630,000	108.1070	681,074	630,000	630,000					3.152	3.152	JD	1,655	19,858	06/09/2016	12/01/2028
735541-FT-6	PORT VANCOUVER WASH REV			1,2	1.F FE	200,000	108.0050	216,010	200,000	200,000					3.352	3.352	JD	559	6,704	06/09/2016	12/01/2030
735541-FU-3	PORT VANCOUVER WASH REV			1,2	1.F FE	245,000	108.0260	264,664	245,000	245,000					3.452	3.452	JD	705	8,457	06/09/2016	12/01/2031
735541-FV-1	PORT VANCOUVER WASH REV			1,2	1.F FE	285,000	108.0700	308,000	285,000	285,000					3.552	3.552	JD	844	10,123	06/09/2016	12/01/2032
735541-FW-9	PORT VANCOUVER WASH REV			1,2	1.F FE	500,000	107.8320	539,160	500,000	500,000					3.602	3.602	JD	1,501	18,010	06/09/2016	12/01/2033
735541-GG-3	PORT VANCOUVER WASH REV			1	1.F FE	270,000	105.7850	285,620	270,000	270,000					2.966	2.966	JD	667	8,008	05/10/2017	12/01/2023
735541-GH-1	PORT VANCOUVER WASH REV			1	1.F FE	300,000	107.8950	323,685	300,000	300,000					3.116	3.116	JD	779	9,348	05/10/2017	12/01/2024
759136-US-1	REGIONAL TRANSN DIST COLO SALES TAX REV			2	1.C FE	1,500,000	106.5420	1,598,130	1,500,000	1,500,000					3.258	3.258	MN	8,145	42,490	11/18/2019	11/01/2038
762243-Y2-3	RHODE ISLAND ST HEALTH & EDL BLDG CORP R			1,2	1.D FE	1,000,000	100.3280	1,003,280	1,000,000	1,000,000					6.286	6.285	MN	8,032	62,860	11/16/2010	05/15/2027
763721-AM-9	RICHLAND FACS CORP S C INSTALLMENT PUR R			2	1.B FE	1,000,000	105.0570	1,050,570	1,000,000	1,000,000					3.100	3.100	MS	10,333	25,919	10/18/2019	03/01/2033
763721-AP-2	RICHLAND FACS CORP S C INSTALLMENT PUR R			2	1.B FE	3,000,000	105.9150	3,177,450	3,000,000	3,000,000					3.463	3.463	MS	34,630	86,864	10/18/2019	03/01/2039
777865-BK-1	ROSEVILLE CALIF REDEV AGY SUCCESSOR AGY			2	1.C FE	750,000	106.5600	799,200	750,000	750,000					3.270	3.270	MS	8,175	24,525	06/30/2016	09/01/2031
786005-PM-4	SACRAMENTO CALIF MUN UTIL DIST ELEC REV			1	1.C FE	2,500,000	145.9300	3,648,250	2,500,000	2,500,000					6.322	6.321	MN	20,195	158,050	05/05/2009	05/15/2036
79489P-AP-3	SALINAS CALIF WASTEWATER REV			2	1.D FE	1,250,000	99.3670	1,242,088	1,250,000	1,250,000					2.941	2.941	FA	817		12/11/2020	08/01/2042
79854W-BQ-2	SAN LUIS ARIZ PLEDGED EXCISE TAX REV				1.C FE	296,718	104.2970	312,891	300,000	298,229		474			2.750	2.929	JJ	4,125	8,250	09/21/2017	07/01/2024
79854W-BR-0	SAN LUIS ARIZ PLEDGED EXCISE TAX REV				1.C FE	99,111	105.7810	105,781	100,000	99,464		109			3.000	3.129	JJ	1,500	3,000	09/21/2017	07/01/2025
79854W-BS-8	SAN LUIS ARIZ PLEDGED EXCISE TAX REV				1.C FE	98,112	106.5680	106,568	100,000	98,757		203			3.000	3.249	JJ	1,500	3,000	09/21/2017	07/01/2026
79854W-BT-6	SAN LUIS ARIZ PLEDGED EXCISE TAX REV				1.C FE	98,143	107.9090	107,909	100,000	98,703		176			3.125	3.349	JJ	1,563	3,125	09/21/2017	07/01/2027
80182Y-CV-7	SANTA CRUZ CNTY CALIF REDEV SUCCESSOR AG				1.C FE	498,410	106.4350	532,175	500,000	499,149		217			3.000	3.049	MS	5,000	15,000	07/14/2017	09/01/2024
80375C-BC-5	SARPY CNTY NEB LEASING CORP			2	1.A FE	2,035,000	108.3070	2,204,047	2,035,000	2,035,000					3.100	3.100	JD	2,804	65,188	10/30/2019	12/15/2035
818182-BK-2	SEVIER CNTY ARK SALES & USE TAX			2	1.C FE	1,640,000	103.6880	1,700,483	1,640,000	1,640,000					3.032	3.032	FA	9,531		09/11/2020	08/01/2040
837123-KZ-0	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	500,000	106.8260	534,130	500,000	500,000					3.156	3.156	JJ	7,890	9,687	11/14/2019	07/01/2033
837123-LB-2	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	500,000	105.9380	529,690	500,000	500,000					3.555	3.555	JJ	8,888	10,912	11/14/2019	07/01/2039
837151-VD-8	SOUTH CAROLINA ST PUB SVC AUTH REV				1.F FE	55,000	118.1480	64,981	55,000	55,000					6.224	6.223	JJ	1,712	3,423	05/08/2009	01/01/2029
83755L-K8-8	SOUTH DAKOTA ST BLDG AUTH REV			2	1.B FE	1,690,000	107.1940	1,811,579	1,690,000	1,690,000					3.041	3.041	JD	4,283	52,963	10/18/2019	06/01/2034
83755V-L2-8	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R			1	1.E FE	500,000	108.8000	544,000	500,000	500,000					3.280	3.280	JJ	8,200	10,387	11/07/2019	07/01/2033
843146-Z9-5	SOUTHERN ILL UNIV REVS			2	1.G FE	1,749,843	100.0850	1,751,488	1,750,000	1,750,041		(3)			6.200	6.200	AO	27,125	108,500	05/08/2009	04/01/2030
850714-GU-4	SPRINGFIELD ILL WTR REV			1,2	1.D FE	1,000,000	103.0640	1,030,640	1,000,000	1,000,000					3.426	3.426	MS	4,663		10/22/2020	03/01/2040
87047S-AM-2	SWEETWATER CALIF UN HIGH SCH DIST PUB FI			2	1.C FE	1,000,000	104.6370	1,046,370	1,000,000	1,000,000					3.290	3.290	AO	8,225	32,900	10/20/2016	10/01/2028
87047S-AN-0	SWEETWATER CALIF UN HIGH SCH DIST PUB FI			2	1.C FE	1,000,000	104.8410	1,048,410	1,000,000	1,000,000					3.440	3.440	AO	8,600	34,400	10/20/2016	10/01/2029
87047S-AQ-3	SWEETWATER CALIF UN HIGH SCH DIST PUB FI			2	1.C FE	1,000,000	104.7950	1,047,950	1,000,000	1,000,000					3.690	3.690	AO	9,225	36,900	10/20/2016	10/01/2031
87354T-BF-1	TACOMA WASH REGL WTR SUPPLY SYS REV			1	1.C FE	500,000	126.3160	631,580	500,000	500,000					5.371	5.370	JD	2,238	26,855	08/11/2010	12/01/2030
87638Q-RH-4	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			1,2	1.F FE	500,000	102.4530	512,265	500,000	500,000					3.292	3.292	MS			12/11/2020	09/01/2040
881182-BS-7	TERREBONNE LEVEE & CONSV DIST LA PUB IMP			2	1.E FE	1,000,000	102.3670	1,023,670	1,000,000	1,000,000					3.131	3.130	JD	9,741		08/27/2020	06/01/2039
88213A-GG-4	TEXAS A & M UNIV REVS	SD		1,2	1.A FE	410,000	109.9900	450,959	410,000	410,000					3.008	3.008	MN	1,576	7,835	06/29/2016	05/15/2031
88213A-GG-4	TEXAS A & M UNIV REVS			1,2	1.A FE	1,105,000	109.9900	1,215,390	1,105,000	1,105,000					3.008	3.008	MN	4,247	37,736	06/29/2016	05/15/2031
914023-NB-8	UNIVERSITY AKRON OHIO GEN RCPTS			1,2	1.E FE	1,625,000	102.0130	1,657,711	1,625,000	1,625,000					3.145	3.145	JJ	25,553	30,522	10/24/2019	01/01/2035
914023-NC-6	UNIVERSITY AKRON OHIO GEN RCPTS			1,2	1.E FE	1,000,000	104.3680	1,043,680	1,000,000	1,000,000					3.530	3.530	JJ	17,650	21,082	10/24/2019	01/01/2038
914072-4J-9	UNIVERSITY ARK UNIV REV			1,2	1.C FE	5,000,000	107.6760	5,383,800	5,000,000	5,000,000					3.350	3.350	MS	55,833	142,840	10/11/2019	03/01/2038
914072-J2-0	UNIVERSITY ARK UNIV REV			1	1.C FE	1,000,000	101.0580	1,010,580	1,000,000	1,000,000					1.805	1.805	MS	5,315	18,050	10/06/2016	09/15/2021
914072-J3-8	UNIVERSITY ARK UNIV REV			1	1.C FE	1,500,000	102.9360	1,544,040	1,500,000	1,500,000					2.043	2.043	MS	9,023	30,645	10/06/2016	09/15/2022
914072-J4-6	UNIVERSITY ARK UNIV REV			1	1.C FE	1,500,000	104.8140	1,572,210	1,500,000	1,500,000					2.293	2.293	MS	10,127	34,395	10/06/2016	09/15/2023
91412G-E6-8	UNIVERSITY CALIF REVS			1	1.C FE	1,185,000	113.9040	1,349,762	1,185,000	1,185,000					3.087	3.087	MN	4,674	36,581	04/08/2016	05/15/2030
91412G-E7-6	UNIVERSITY CALIF REVS			1	1.C FE	1,000,000	115.1510	1,151,510	1,000,000	1,000,000					3.187	3.187	MN	4,072	31,870	04/08/2016	05/15/2031

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
91412G-M8-5	UNIVERSITY CALIF REVS			1	1.D FE	2,135,000	111.5870	2,382,382	2,135,000	2,135,000					3.039	3.039	MN	8,291	64,883	06/23/2016	05/15/2029
91412G-M9-3	UNIVERSITY CALIF REVS			1	1.D FE	1,000,000	111.9440	1,119,440	1,000,000	1,000,000					3.139	3.139	MN	4,011	31,390	06/23/2016	05/15/2030
91412G-N2-7	UNIVERSITY CALIF REVS			1	1.D FE	1,000,000	113.2960	1,132,960	1,000,000	1,000,000					3.239	3.239	MN	4,139	32,390	06/23/2016	05/15/2031
91412G-XV-2	UNIVERSITY CALIF REVS			1	1.D FE	700,000	119.3300	835,310	700,000	700,000					4.009	4.009	MN	3,586	28,063	03/13/2015	05/15/2030
914639-KX-6	UNIVERSITY NEB FACS CORP REV			2	1.C FE	2,000,000	108.9690	2,179,380	2,000,000	2,000,000					3.192	3.192	AO	15,960	59,761	10/11/2019	10/01/2039
915455-NA-3	UPPER ALLEGHENY PA JT SAN AUTH SWR REV			2	1.C FE	500,000	110.9870	554,935	500,000	500,000					3.550	3.550	MS	5,917	14,151	10/17/2019	09/01/2039
91754T-B4-4	UTAH ST CHARTER SCH FIN AUTH CHARTER SCH			2	1.C FE	500,000	101.4750	507,375	500,000	500,000					3.550	3.549	AO	8,826		06/19/2020	10/15/2040
917563-KJ-6	UTAH ST UNIV REV			2	1.C FE	1,425,000	114.1870	1,627,165	1,425,000	1,425,000					3.482	3.482	JD	4,135	49,619	06/24/2016	12/01/2031
917567-EY-1	UTAH TRAN AUTH SALES TAX REV			1,2	1.E FE	3,000,000	108.4770	3,254,310	3,000,000	3,000,000					3.393	3.393	JD	4,524	107,162	11/07/2019	12/15/2036
91756T-AJ-0	UTAH ST MUN PWR AGY PWR SUPPLY SYS REV			1	1.E FE	300,000	100.5910	301,773	300,000	300,000					2.023	2.023	JJ	3,035	6,069	10/07/2016	07/01/2021
91756T-AK-7	UTAH ST MUN PWR AGY PWR SUPPLY SYS REV			1	1.E FE	435,000	102.0810	444,052	435,000	435,000					2.262	2.262	JJ	4,920	9,840	10/07/2016	07/01/2022
91756T-AL-5	UTAH ST MUN PWR AGY PWR SUPPLY SYS REV			1	1.E FE	700,000	103.8760	727,132	700,000	700,000					2.512	2.512	JJ	8,792	17,584	10/07/2016	07/01/2023
92555F-CN-0	VIA MET TRAN ADVANCED TRANSN DIST TEX SA			2	1.B FE	1,000,000	100.0310	1,000,310	1,000,000	1,000,000					2.673	2.673	FA	149		12/10/2020	08/01/2038
928172-WG-6	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			1	1.B FE	9,665,468	131.9460	12,475,494	9,455,000	9,587,666		(10,156)			5.900	5.708	FA	232,435	557,845	11/10/2010	08/01/2030
93730P-AJ-5	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L			1	1.B FE	2,000,000	129.3910	2,587,820	2,000,000	2,000,000					6.416	6.415	JJ	64,160	128,320	12/02/2010	07/01/2030
958638-XD-5	WESTERN MICH UNIV REVS			2	1.F FE	585,000	106.5180	623,130	585,000	585,000					3.625	3.625	MN	2,710	20,853	11/07/2019	11/15/2039
95984R-CS-7	WESTERN VA REGL JAIL AUTH VA REGL JAIL F			2	1.C FE	1,985,800	110.6800	2,213,600	2,000,000	1,986,378		540			3.350	3.401	JD	5,583	66,256	11/21/2019	12/01/2038
96062C-BW-5	WESTMINSTER CALIF REDEV AGY SUCCESSOR AG			2	1.C FE	1,145,000	100.7160	1,153,198	1,145,000	1,145,000					2.984	2.984	MN	854		12/09/2020	11/01/2038
966431-KY-3	WHITLEY CNTY KY SCH DIST FIN CORP SCH BL			2	1.E FE	1,500,000	100.2640	1,503,960	1,500,000	1,500,000					5.250	5.249	MN	13,125	78,750	10/29/2010	11/01/2029
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						233,468,562	XXX	253,206,026	233,340,000	233,388,841		(5,802)			XXX	XXX	XXX	2,152,917	6,969,771	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						233,468,562	XXX	253,206,026	233,340,000	233,388,841		(5,802)			XXX	XXX	XXX	2,152,917	6,969,771	XXX	XXX
00101J-AF-3	ADT SECURITY CORP			1	3.C FE	7,671,360	102.6250	8,210,000	8,000,000	7,935,787		39,687			3.500	4.044	JJ	129,111	280,000	06/06/2013	07/15/2022
00101J-AH-9	ADT SECURITY CORP			1	3.C FE	3,982,713	106.6150	4,264,600	4,000,000	3,995,097		1,860			4.125	4.178	JD	7,333	165,000	06/05/2013	06/15/2023
00203Q-AD-9	AP MOELLER - MAERSK A/S		C	1,2	2.C FE	4,857,600	111.5726	5,578,629	5,000,000	4,924,701		14,098			3.875	4.229	MS	50,052	193,750	11/04/2015	09/28/2025
00203Q-AE-7	AP MOELLER - MAERSK A/S		C	1,2	2.C FE	6,957,160	116.9596	8,187,169	7,000,000	6,962,539		3,551			4.500	4.577	JD	9,625	315,000	06/17/2019	06/20/2029
00205G-AA-5	APT PIPELINES LTD		C	1	2.B FE	2,972,280	104.8068	3,144,203	3,000,000	2,994,310		3,041			3.875	3.987	AO	25,833	116,250	10/03/2012	10/11/2022
00206R-DC-3	AT&T INC			1,2	2.B FE	2,090,636	111.6781	2,233,562	2,000,000	2,038,287		(11,839)			4.450	3.770	AO	22,250	89,000	03/31/2016	04/01/2024
00206R-DR-0	AT&T INC			1,2	2.B FE	2,020,439	130.1457	2,641,959	2,030,000	2,021,840		314			5.250	5.287	MS	35,525	106,575	01/31/2017	03/01/2037
00206R-GM-8	AT&T INC			1	2.B FE	5,733,500	127.0169	6,350,845	5,000,000	5,529,247		(58,532)			6.375	4.670	JD	26,563	318,750	04/06/2017	06/01/2028
00206R-GQ-9	AT&T INC			1,2	2.B FE	500,825	119.4537	597,269	500,000	500,714		(62)			4.300	4.281	FA	8,122	21,500	12/04/2017	02/15/2030
00206R-GS-5	AT&T INC			1	2.B FE	1,274,383	137.5733	1,513,307	1,100,000	1,234,953		(9,050)			6.875	5.362	AO	15,965	75,625	02/18/2016	10/15/2031
00206R-GW-6	AT&T INC			1	2.B FE	2,069,640	126.3157	2,526,314	2,000,000	2,059,837		(2,776)			6.000	5.685	MN	15,333	120,000	03/02/2016	11/15/2034
00206R-HK-1	AT&T INC			1,2	2.B FE	4,764,550	124.5457	6,227,285	5,000,000	4,777,826		7,205			4.850	5.232	MS	80,833	242,500	02/14/2019	03/01/2039
00206R-JD-5	AT&T INC			1	2.B FE	1,999,980	140.6925	2,813,851	2,000,000	2,000,000					6.200	6.199	MS	36,511	124,000	03/03/2010	03/15/2040
002824-BE-9	ABBOTT LABORATORIES			1,2	1.G FE	3,483,515	108.4285	3,794,997	3,500,000	3,492,728		2,335			3.400	3.476	MN	10,247	119,000	11/17/2016	11/30/2023
002824-BG-4	ABBOTT LABORATORIES			1,2	1.G FE	2,980,800	137.5519	4,126,557	3,000,000	2,983,675		671			4.750	4.799	MN	12,271	142,500	11/17/2016	11/30/2036
00287Y-CV-9	ABBVIE INC			1,2	2.A FE	2,026,280	110.1346	2,202,692	2,000,000	2,014,677		(4,112)			3.850	3.607	JD	3,422	79,000	02/07/2018	06/15/2024
00774M-AL-9	AERCAP IRELAND CAPITAL DAC		C	1,2	2.C FE	1,997,380	112.2060	2,244,120	2,000,000	1,997,961		338			4.450	4.472	AO	21,756	89,000	03/27/2019	04/03/2026
008474-D*-6	AGNICO EAGLE MINES LIMITED		A	1	2.B FE	3,000,000	114.9490	3,448,470	3,000,000	3,000,000					4.640	4.640	JD	773	139,200	06/29/2017	06/29/2027
008474-D@-4	AGNICO EAGLE MINES LIMITED		C		2.B FE	250,000	117.0640	292,660	250,000	250,000					4.740	4.740	JD	66	11,850	06/29/2017	06/29/2029
008474-E*-5	AGNICO EAGLE MINES LIMITED		A		2.B FE	125,000	114.0070	142,509	125,000	125,000					4.380	4.380	AO	1,308	5,475	04/05/2018	04/05/2028
008474-E@-3	AGNICO EAGLE MINES LIMITED		C		2.B FE	350,000	115.3880	403,858	350,000	350,000					4.480	4.480	AO	3,746	15,680	04/05/2018	04/05/2030
00855@-AC-8	AGREE LIMITED PARTNERSHIP				2.B	4,000,000	114.2720	4,570,880	4,000,000	4,000,000					4.420	4.420	JJ	75,140	176,800	07/28/2016	07/28/2028
012725-AC-1	ALBEMARLE CORP			1,2	2.C FE	1,993,160	110.9144	2,218,288	2,000,000	1,997,029		685			4.150	4.192	JD	6,917	83,000	11/17/2014	12/01/2024
013817-AQ-4	HOWMET AEROSPACE INC			1	3.A FE	4,162,320	104.6250	4,185,000	4,000,000	4,027,376		(22,664)			5.870	5.245	FA	83,484	234,800	01/15/2014	02/23/2022
013817-AV-3	ARCONIC INC			1,2	3.A FE	3,796,221	100.0700	3,804,661	3,802,000	3,801,819		616			5.400	5.417	AO	43,343	274,541	04/13/2011	04/15/2021
01446U-AA-1	ALERUS FINL CORP			2	2.B FE	2,000,000	99.8659	1,997,317	2,000,000	2,000,000					4.360	4.360	JD	484	115,000	12/17/2015	12/30/2025
015271-AH-2	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	2,988,720	116.2657	3,487,971	3,000,000	2,993,986		1,047			4.300	4.345	JJ	59,483	129,000	11/05/2015	01/15/2026
017175-AC-4	ALLEGHANY CORP			1	2.A FE	1,498,470	106.4501	1,596,752	1,500,000	1,499,727		173			4.950	4.963	JD	825	74,250	06/21/2012	06/27/2022
01741R-AF-9	ALLEGHENY TECHNOLOGIES INC			1,2	4.C FE	9,871,390	109.4340	10,943,400	10,000,000	9,955,452		13,731			7.875	8.053	FA	297,500	787,500	04/08/2014	08/15/2023
01748D-AZ-9	ALLEGIANCE BANK			2,5	2.B FE	3,000,000	103.4134	3,102,401	3,000,000	3,000,000					5.250	5.249	JD	7,000	157,500	12/11/2017	12/15/2027
01748H-AA-5	ALLEGIANCE BANCSHARES INC			2,5	2.C FE	3,000,000	99.5767	2,987,302	3,000,000	3,000,000					4.700	4.701	AO	35,250	142,567	09/20/2019	10/01/2029

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
020002-AT-8	ALLSTATE CORP			1	1.G FE	5,427,654	145.1365	7,776,415	5,358,000	5,411,055		(2,113)			5.950	5.851	AO	79,700	318,801	03/12/2010	04/01/2036
02005N-BC-3	ALLY FINANCIAL INC				2.C FE	983,870	105.4053	1,054,053	1,000,000	996,391		2,470			4.625	4.899	MN	5,396	46,250	05/14/2015	05/19/2022
020810-AA-5	ALPINE BANKS OF COLORADO				2.C FE	2,000,000	99.9058	1,998,117	2,000,000	2,000,000					5.875	5.875	JD	5,222	60,056	06/11/2020	06/15/2030
021441-AF-7	ALTERA CORP			1	1.E FE	2,962,290	110.8307	3,324,920	3,000,000	2,987,635		3,973			4.100	4.254	MN	15,717	123,000	10/30/2013	11/15/2023
02209S-AH-6	ALTRIA GROUP INC				2.B FE	6,716,682	171.5577	6,939,511	4,045,000	6,671,715		(44,967)			10.200	4.793	FA	166,182	206,295	06/29/2020	02/06/2039
02209S-AL-7	ALTRIA GROUP INC				2.B FE	995,750	101.4411	1,014,411	1,000,000	999,826		494			4.750	4.802	MN	7,389	47,500	05/02/2011	05/05/2021
02209S-BF-9	ALTRIA GROUP INC			1,2	2.B FE	10,660,100	140.0959	14,009,589	10,000,000	10,644,870		(11,117)			5.950	5.481	FA	226,431	595,000	08/07/2019	02/14/2049
023576-AA-9	AMERANT BANCORP INC			2	2.C FE	2,000,000	102.5472	2,050,944	2,000,000	2,000,000					5.750	5.750	JD	319	59,736	06/18/2020	06/30/2025
02364W-AW-5	AMERICA MOVIL SAB DE CV		C	1	2.A FE	3,947,560	148.6570	5,946,280	4,000,000	3,957,259		1,130			6.125	6.221	MS	61,931	245,000	03/23/2010	03/30/2040
025816-BK-4	AMERICAN EXPRESS CO			2	2.B FE	8,607,455	110.9638	9,431,921	8,500,000	8,561,083		(14,706)			3.625	3.423	JD	22,253	308,125	10/25/2017	12/05/2024
025816-CA-5	AMERICAN EXPRESS CO			2	2.A FE	4,988,900	116.1061	5,805,304	5,000,000	4,991,978		1,464			4.200	4.237	MN	32,083	210,000	11/01/2018	11/06/2025
025932-AP-9	AMERICAN FINANCIAL GROUP INC			1,2	2.A FE	6,903,750	123.7447	8,662,133	7,000,000	6,909,331		5,581			5.250	5.430	AO	90,854	183,750	03/26/2020	04/02/2030
026874-CU-9	AMERICAN INTERNATIONAL GROUP INC			1	2.A FE	2,972,310	106.0962	3,182,886	3,000,000	2,995,266		3,155			4.875	4.992	JD	12,188	146,250	05/21/2012	06/01/2022
026874-CY-1	AMERICAN INTERNATIONAL GROUP INC			1	2.A FE	5,003,300	110.7232	5,536,161	5,000,000	5,001,552		(457)			4.125	4.114	FA	77,917	206,250	02/23/2016	02/15/2024
029163-AD-4	MUNICH RE AMERICA CORP			1	1.F FE	13,784,155	137.2520	14,614,588	10,648,000	12,757,198		(311,275)			7.450	3.711	JD	35,257	793,276	07/14/2017	12/15/2026
03027W-AJ-1	AMTT 2013-2A 2A - RMBS			1,2	1.A FE	4,981,250	101.9621	5,098,103	5,000,000	4,993,666		2,733			3.070	3.150	MON	6,822	153,500	03/03/2016	03/15/2048
03027X-AD-2	AMERICAN TOWER CORP			1	2.C FE	3,980,720	113.1787	4,527,150	4,000,000	3,993,286		1,938			5.000	5.059	FA	75,556	200,000	08/15/2013	02/15/2024
03027X-AG-5	AMERICAN TOWER CORP			1,2	2.C FE	3,969,120	112.9388	4,517,552	4,000,000	3,985,032		3,036			4.000	4.094	JD	13,333	160,000	05/04/2015	06/01/2025
03076K-AA-6	AMERIS BANCORP			2,5	2.B FE	5,000,000	102.6099	5,130,495	5,000,000	5,000,000					5.750	5.750	MS	84,653	287,500	03/08/2017	03/15/2027
031162-CX-6	AMGEN INC			1,2	2.A FE	4,131,000	100.4683	4,150,347	4,131,000	4,131,000					2.770	2.770	MS	42,593		08/17/2020	09/01/2053
032359-AE-1	AMTRUST FINANCIAL SERVICES INC			1	2.B FE	2,000,000	98.7531	1,975,062	2,000,000	2,000,000					6.125	6.123	FA	46,278	122,500	08/12/2013	08/15/2023
03349M-AD-7	ANDEAVOR LLC			1,2	3.B FE	5,321,307	108.9463	5,399,380	4,956,000	5,256,702		(46,156)			5.125	3.928	JD	11,289	253,995	07/31/2019	12/15/2026
034863-AR-1	ANGLO AMERICAN CAPITAL PLC		C	1	2.B FE	2,563,794	117.9646	2,807,557	2,380,000	2,534,848		(21,688)			4.750	3.582	AO	25,436	113,050	08/27/2019	04/10/2027
034863-AT-7	ANGLO AMERICAN CAPITAL PLC		C	1	2.B FE	2,560,056	114.8300	2,916,682	2,540,000	2,557,291		(2,267)			4.000	3.882	MS	31,044	101,600	09/03/2019	09/11/2027
034863-AU-4	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.B FE	4,977,300	117.4232	5,871,161	5,000,000	4,982,662		1,996			4.500	4.557	MS	66,250	225,000	03/13/2018	03/15/2028
034863-AV-2	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.B FE	2,997,270	116.8664	3,505,991	3,000,000	2,997,637		367			5.375	5.396	AO	40,313	80,625	03/30/2020	04/01/2025
034863-AW-0	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.B FE	2,983,020	127.0630	3,811,890	3,000,000	2,983,995		975			5.625	5.700	AO	42,188	84,375	03/30/2020	04/01/2030
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.B FE	4,960,800	117.8960	5,894,798	5,000,000	4,970,046		3,471			4.000	4.096	AO	43,333	200,000	03/20/2018	04/13/2028
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.B FE	5,981,100	123.4896	7,409,374	6,000,000	5,984,104		1,582			4.750	4.790	JJ	125,083	285,000	01/10/2019	01/23/2029
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	2,998,110	122.6953	3,680,859	3,000,000	2,998,440		330			4.350	4.354	JD	10,875	86,275	04/01/2020	06/01/2040
036752-AG-8	ANTHEM INC			1,2	2.B FE	7,992,950	118.2181	9,457,446	8,000,000	7,994,759		619			4.101	4.112	MS	109,360	328,080	04/17/2018	03/01/2028
037389-AU-7	AON CORP			1	2.A FE	1,981,680	152.5000	3,050,000	2,000,000	1,985,009		375			6.250	6.317	MS	31,597	125,000	09/07/2010	09/30/2040
037411-BE-4	APACHE CORP			1,2	3.A FE	2,671,011	104.0980	5,204,900	5,000,000	2,671,011		152	2,322,626		4.375	8.189	AO	46,181	218,750	08/14/2018	10/15/2028
037411-BG-9	APACHE CORP			1,2	3.A FE	3,522,078	102.6030	7,182,210	7,000,000	3,522,078		149	3,435,924		5.350	10.629	JJ	187,250	386,983	06/06/2019	07/01/2049
03765H-AA-9	APOLLO MANAGEMENT HOLDINGS LP			1	1.G FE	2,991,660	110.7343	3,322,029	3,000,000	2,996,823		853			4.000	4.034	MN	10,333	120,000	05/27/2014	05/30/2024
03765H-AB-7	APOLLO MANAGEMENT HOLDINGS LP			1,2	1.G FE	4,995,600	116.2112	5,810,562	5,000,000	4,997,513		400			4.400	4.410	MN	20,778	220,000	05/24/2016	05/27/2026
037833-BG-4	APPLE INC			1	1.B FE	1,993,040	111.4969	2,229,938	2,000,000	1,996,718		690			3.200	3.241	MN	8,533	64,000	05/06/2015	05/13/2025
03835V-AD-8	APTIV PLC		C	1,2	2.B FE	1,998,840	114.5886	2,291,773	2,000,000	1,999,482		90			4.250	4.256	JJ	39,194	85,000	11/09/2015	01/15/2026
03879Q-AF-1	VEREIT OPERATING PARTNERSHIP LP			1,2	2.C FE	2,995,230	109.9781	3,299,342	3,000,000	2,998,351		484			4.600	4.619	FA	55,583	138,000	02/04/2014	02/06/2024
038923-AD-0	ARBOR REALTY TRUST INC			1,2	1.F PL	3,994,060	100.0230	4,000,918	4,000,000	3,997,587		943			5.625	5.653	MN	37,500	225,000	05/10/2018	05/01/2023
038923-AJ-7	ARBOR REALTY TRUST INC			1	1.F PL	3,000,000	99.8636	2,995,909	3,000,000	3,000,000					5.750	5.750	AO	43,125	172,500	03/22/2019	04/01/2024
038923-AL-2	ARBOR REALTY TRUST INC			1	1.F PL	2,000,000	97.0843	1,941,687	2,000,000	2,000,000					4.750	4.751	AO	23,750	91,306	10/15/2019	10/15/2024
038923-AQ-1	ARBOR REALTY TRUST INC			1,2	1.F PL	3,000,000	93.4725	2,804,176	3,000,000	3,000,000					4.500	4.500	MS	39,750	71,625	03/04/2020	03/15/2027
03938L-AZ-7	ARCELORMITTAL SA		C	1	3.A FE	500,000	119.4862	597,431	500,000	500,000					6.125	6.123	JD	2,552	30,625	05/27/2015	06/01/2025
03938L-BC-7	ARCELORMITTAL SA		C	1	3.A FE	3,960,160	110.7609	4,430,437	4,000,000	3,964,957		3,319			4.250	4.374	JJ	77,917	170,000	07/11/2019	07/16/2029
039482-AA-2	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE	1,976,220	108.7615	2,175,230	2,000,000	1,979,637		3,417			2.750	3.008	MS	14,361	27,500	03/25/2020	03/27/2025
04015C-AA-6	ARES FINANCE CO LLC			1,2	2.A FE	6,878,760	107.4068	7,518,477	7,000,000	6,948,558		12,374			4.000	4.213	AO	64,556	280,000	10/01/2014	10/08/2024
042735-BC-3	ARROW ELECTRONICS INC			1,2	2.C FE	1,984,040	107.1270	2,142,540	2,000,000	1,995,980		1,733			4.500	4.599	MS	30,000	90,000	02/12/2013	03/01/2023
042735-BE-9	ARROW ELECTRONICS INC			1,2	2.C FE	990,310	109.9962	1,099,962	1,000,000	995,480		957			4.000	4.117	AO	10,000	40,000	02/23/2015	04/01/2025
042735-BG-4	ARROW ELECTRONICS INC			1,2	2.C FE	1,987,740	108.2204	2,164,407	2,000,000	1,993,236		1,702			3.250	3.348	MS	20,403	65,000	09/05/2017	09/08/2024
04317@-AR-9	ARTHUR J. GALLAGHER & CO.				2.B PL	4,000,000	111.0360	4,441,440	4,000,000	4,000,000					4.550	4.550	JD	14,661	182,000	06/02/2016	06/02/2028
04318@-AD-9	ARTISAN PARTNERS HOLDINGS LP				2.A PL	4,100,000	112.8460	4,626,686	4,100,000	4,100,000					4.290	4.289	FA	65,959	175,890	08/16/2017	08/16/2025
04530D-AD-4	ASPEN INSURANCE HOLDINGS LTD		C	1	2.B FE	5,993,340	109.4625	6,567,753	6,000,000	5,997,933		659			4.650	4.663	MN	35,650	279,000	11/05/2013	11/15/2023

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
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC			1	2.B FE	4,003,540	114.3544	4,574,175	4,000,000	4,001,465		(375)			5.000	4.988	JJ	100,000	200,000	06/17/2014	07/01/2024
04621X-AF-5	ASSURANT INC			1	2.C FE	4,870,090	106.6080	5,330,399	5,000,000	4,965,241		14,719			4.000	4.334	MS	58,889	200,000	09/05/2013	03/15/2023
048269-AD-6	ATLANTIC CAPITAL BANCSHARES INC			2,5	2.B Z	1,000,000	99.7819	997,819	1,000,000	1,000,000					5.500	5.500	MS	20,014		08/20/2020	09/01/2030
04965D-A*-7	ATRESMEDIA CORPORACION DE MEDIOS DE COMU		D	1	2.C	2,120,000	108.8180	2,306,942	2,120,000	2,120,000					4.480	4.480	JJ	44,907	94,976	07/11/2018	07/11/2023
04965D-A@-5	ATRESMEDIA CORPORACION DE MEDIOS DE COMU		D	1	2.C	440,000	115.3020	507,329	440,000	440,000					4.750	4.750	JJ	9,882	20,900	07/11/2018	07/11/2025
052769-AD-8	AUTODESK INC			1,2	2.B FE	1,992,740	114.3607	2,287,215	2,000,000	1,996,420		713			4.375	4.420	JD	3,889	87,500	06/02/2015	06/15/2025
05329W-AL-6	AUTONATION INC			1	2.C FE	1,999,960	100.0566	2,001,131	2,000,000	2,000,000		7			3.350	3.350	JJ	30,894	67,000	09/16/2015	01/15/2021
05329W-AM-4	AUTONATION INC			1,2	2.C FE	1,993,260	111.1544	2,223,089	2,000,000	1,996,530		642			4.500	4.541	AO	22,500	90,000	09/16/2015	10/01/2025
05329W-AN-2	AUTONATION INC			1,2	2.C FE	6,991,320	107.9251	7,554,759	7,000,000	6,995,102		1,163			3.500	3.520	MN	31,306	245,000	11/07/2017	11/15/2024
05329W-AP-7	AUTONATION INC			1,2	2.C FE	5,995,500	110.6123	6,636,736	6,000,000	5,996,973		379			3.800	3.808	MN	29,133	228,000	11/07/2017	11/15/2027
053807-AR-4	AVNET INC			1	2.C FE	3,991,520	107.2974	4,291,897	4,000,000	3,998,121		915			4.875	4.901	JD	16,250	195,000	11/20/2012	12/01/2022
053807-AS-2	AVNET INC			1,2	2.C FE	992,760	113.1919	1,131,919	1,000,000	995,832		680			4.625	4.715	AO	9,764	46,250	03/21/2016	04/15/2026
05401A-AG-6	AVOLON HOLDINGS FUNDING LTD		C	1,2	2.C FE	3,981,000	108.3295	4,333,179	4,000,000	3,985,158		2,419			4.375	4.454	MN	29,167	175,000	04/11/2019	05/01/2026
054561-AJ-4	EQUITABLE HOLDINGS INC			1,2	2.B FE	6,987,050	118.2277	8,275,938	7,000,000	6,990,358		1,101			4.350	4.372	AO	60,054	304,500	04/17/2018	04/20/2028
05465C-AA-8	AXOS FINANCIAL INC			2,5	2.C FE	1,000,000	102.8824	1,028,824	1,000,000	1,000,000					4.875	4.876	AO	13,948		09/15/2020	10/01/2030
05490L-AA-7	BCBSM INC			1,2	2.A FE	1,999,820	108.2891	2,165,782	2,000,000	1,999,970		6			3.790	3.790	MN	12,633	75,800	04/21/2015	05/01/2025
05526D-AZ-8	BAT CAPITAL CORP			1,2	2.B FE	5,000,000	108.2622	5,413,111	5,000,000	5,000,000					3.222	3.221	FA	60,860	161,100	08/08/2017	08/15/2024
05526D-BH-7	BAT CAPITAL CORP			1,2	2.B FE	5,000,000	109.0784	5,453,922	5,000,000	5,000,000					3.462	3.462	MS	55,296	173,100	09/04/2019	09/06/2029
05526D-BN-4	BAT CAPITAL CORP			1,2	2.B FE	2,000,000	120.7694	2,415,387	2,000,000	2,000,000					4.906	4.906	AO	24,257	49,060	03/30/2020	04/02/2030
05526D-BT-1	BAT CAPITAL CORP			1,2	2.B FE	1,000,000	104.3040	1,043,040	1,000,000	1,000,000					3.734	3.734	MS	9,957		09/22/2020	09/25/2040
055298-AA-1	BCB BANCORP INC			2,5	1.G PL	3,000,000	104.5816	3,137,449	3,000,000	3,000,000					5.625	5.625	FA	70,313	168,750	07/30/2018	08/01/2028
055392-AB-0	BFL FDG I LLC				1.F	36,632	99.9950	40,184	40,186	37,642		363			7.105	8.606	MN	476	3,134	12/28/2001	05/01/2026
05565E-AL-9	BMW US CAPITAL LLC			1,2	1.F FE	4,994,300	100.9270	5,046,352	5,000,000	4,999,179		1,155			1.850	1.874	MS	27,236	92,500	09/08/2016	09/15/2021
05565E-AM-7	BMW US CAPITAL LLC			1,2	1.F FE	4,984,550	104.3431	5,217,156	5,000,000	4,993,783		2,210			2.250	2.298	MS	33,125	112,500	09/08/2016	09/15/2023
05565E-AU-9	BMW US CAPITAL LLC			1	1.F FE	4,997,000	100.7160	5,035,800	5,000,000	4,999,712		1,024			3.100	3.121	AO	34,014	155,000	04/05/2018	04/12/2021
05565Q-DD-7	BP CAPITAL MARKETS PLC		C	1,2	1.F FE	3,000,000	100.9624	3,028,872	3,000,000	3,000,000					2.112	2.112	MS	18,480	63,360	09/13/2016	09/16/2021
05565Q-DN-5	BP CAPITAL MARKETS PLC		C	1,2	1.F FE	4,250,000	112.2830	4,772,029	4,250,000	4,250,000					3.279	3.279	MS	39,485	139,358	09/14/2017	09/19/2027
05724B-AA-7	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	2,000,000	120.1660	2,403,320	2,000,000	2,000,000					4.486	4.486	MN	14,953	44,860	04/28/2020	05/01/2030
05990K-AC-0	BANC OF CALIFORNIA INC			2	2.B FE	1,995,000	105.6030	2,112,059	2,000,000	1,997,665		475			5.250	5.281	AO	22,167	105,000	03/31/2015	04/15/2025
06051G-FB-0	BANK OF AMERICA CORP				1.G FE	3,087,690	110.8334	3,325,001	3,000,000	3,036,911		(11,206)			4.125	3.696	JJ	54,656	123,750	02/12/2016	01/22/2024
06051G-FH-7	BANK OF AMERICA CORP				2.A FE	1,498,905	111.9481	1,679,222	1,500,000	1,499,587		103			4.200	4.208	FA	21,875	63,000	08/21/2014	08/26/2024
063904-AA-4	BANK OZK			2,5	2.A PL	8,000,000	101.4245	8,113,964	8,000,000	8,000,000					5.500	5.502	JJ	220,000	440,000	06/16/2016	07/01/2026
064227-AB-7	BANK OF N.T. BUTTERFIELD & SON LTD		C	2,5	1.G FE	4,000,000	101.5581	4,062,325	4,000,000	4,000,000					5.250	5.251	JD	17,500	210,000	05/21/2018	06/01/2028
06652K-AA-1	BANKUNITED INC			1,2	2.B FE	3,961,040	115.0449	4,601,797	4,000,000	3,978,763		3,762			4.875	4.999	MN	23,833	195,000	11/12/2015	11/17/2025
06654A-AB-9	BANKWELL FINANCIAL GROUP INC			2	2.C FE	2,000,000	99.9908	1,999,816	2,000,000	2,000,000					5.750	5.750	FMAN	14,694	115,000	08/18/2015	08/15/2025
066849-AC-4	BAR HARBOR BANKSHARES			2,5	2.C FE	3,000,000	100.3520	3,010,561	3,000,000	3,000,000					4.625	4.625	JD	11,563	140,677	11/26/2019	12/01/2029
06849U-AD-7	BARRICK (PD) AUSTRALIA FINANCE PTY LTD		C	1	2.A FE	3,902,840	143.9733	5,758,934	4,000,000	3,921,625		2,181			5.950	6.127	AO	50,244	238,000	10/13/2009	10/15/2039
06849V-AA-1	BARRICK GOLD FINANCE CO		C	1	2.B FE	3,701,400	126.0664	3,781,993	3,000,000	3,654,535		(35,392)			5.800	3.766	MN	22,233	174,000	08/28/2019	11/15/2034
07177M-AB-9	BAXALTA INC			1,2	2.B FE	4,964,235	112.9497	5,647,486	5,000,000	4,976,813		4,629			4.000	4.115	JD	4,444	200,000	03/27/2018	06/23/2025
072035-AA-6	BAY BANKS OF VIRGINIA INC			2,5	2.A PL	4,000,000	104.0967	4,163,868	4,000,000	4,000,000					5.625	5.625	AO	47,500	230,000	10/07/2019	10/15/2029
07330M-AB-3	TRUIST BANK			2	1.G FE	1,813,162	112.6962	1,951,898	1,732,000	1,775,281		(8,606)			3.625	3.042	MS	18,312	62,785	04/27/2016	09/16/2025
075887-BV-0	BECTON DICKINSON AND CO			1,2	2.C FE	5,000,000	108.7075	5,435,373	5,000,000	5,000,000					3.363	3.363	JD	11,677	168,150	05/22/2017	06/06/2024
07786D-AA-4	VERIZON PENNSYLVANIA LLC				2.A FE	2,078,380	122.0941	2,441,882	2,000,000	2,049,262		(4,829)			6.000	5.610	JD	10,000	120,000	10/24/2013	12/01/2028
078167-AZ-6	VERIZON PENNSYLVANIA LLC				2.A FE	6,722,700	139.5960	6,979,802	5,000,000	6,353,831		(103,484)			8.350	4.883	JD	18,556	417,500	03/02/2017	12/15/2030
081437-AR-6	BEMIS COMPANY INC			1,2	2.B FE	993,530	102.1674	1,021,674	1,000,000	999,423		721			4.500	4.576	AO	9,500	45,000	09/27/2011	10/15/2021
084423-AS-1	W. R. BERKLEY CORP			1	2.A FE	3,984,800	104.7986	4,191,944	4,000,000	3,997,862		1,695			4.625	4.671	MS	54,472	185,000	03/13/2012	03/15/2022
084659-AS-0	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	3,994,840	113.2270	4,529,079	4,000,000	3,995,653		813			4.050	4.078	AO	34,200	90,450	03/20/2020	04/15/2025
084664-BL-4	BERKSHIRE HATHAWAY FINANCE CORP			1	1.C FE	4,954,400	153.4617	7,673,083	5,000,000	4,963,561		1,026			5.750	5.814	JJ	132,569	287,500	03/11/2010	01/15/2040
09256B-AD-9	BLACKSTONE HOLDINGS FINANCE CO LLC			1	1.E FE	1,962,120	108.6815	2,173,629	2,000,000	1,990,739		4,042			4.750	4.983	FA	35,889	95,000	08/14/2012	02/15/2023
093662-AE-4	BLOCK FINANCIAL LLC			1,2	2.C FE	7,954,960	106.2795	8,502,357	8,000,000	7,990,121		4,998			5.500	5.572	MN	73,333	440,000	10/22/2012	11/01/2022
093662-AG-9	BLOCK FINANCIAL LLC			1,2	2.C FE	2,991,000	114.3483	3,430,448	3,000,000	2,995,318		848			5.250	5.288	AO	39,375	157,500	09/25/2015	10/01/2025
096630-AD-0	BOARDWALK PIPELINES LP			1,2	2.C FE	5,959,020	111.6080	6,696,482	6,000,000	5,981,601		4,107			4.950	5.036	JD	13,200	297,000	03/10/2015	12/15/2024
096630-AG-3	BOARDWALK PIPELINES LP			1,2	2.C FE	2,997,390	114.5889	3,437,668	3,000,000	2,997,743		216			4.800	4.811	MN	23,200	144,000	04/30/2019	05/03/2029

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
097023-CU-7	BOEING CO			1,2	2.C FE	5,000,000	116.9072	5,845,359	5,000,000	5,000,000					5.040	5.040	MN	42,000	123,900	05/01/2020	05/01/2027
097023-CV-5	BOEING CO			1,2	2.C FE	1,999,366	129.7721	2,595,441	2,000,000	1,999,374		7			5.705	5.708	MN	19,017	56,099	04/30/2020	05/01/2040
097023-DC-6	BOEING CO			1,2	2.C FE	2,998,080	109.4381	3,283,143	3,000,000	2,998,027		(53)			3.625	3.633	FA	17,823		10/30/2020	02/01/2031
101137-AS-6	BOSTON SCIENTIFIC CORP			1,2	2.C FE	1,996,560	117.7831	2,355,662	2,000,000	1,997,413		307			4.000	4.021	MS	26,667	80,000	02/23/2018	03/01/2028
10334#-AE-2	BOYD WATTERSON GSA REIT				2.C PL	3,200,000	113.1500	3,620,800	3,200,000	3,200,000					4.400	4.400	FA	55,929	140,800	04/10/2018	02/08/2030
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	5,000,000	119.5078	5,975,389	5,000,000	5,000,000					4.234	4.234	MN	32,343	211,700	11/01/2018	11/06/2028
10373Q-BJ-8	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	2,000,000	109.9988	2,199,975	2,000,000	2,000,000					3.194	3.194	AO	15,083	31,940	04/02/2020	04/06/2025
107015-AA-7	BREMER FINL CORP				2.B FE	5,000,000	105.0508	5,252,542	5,000,000	5,000,000					5.200	5.200	JD	722	260,000	12/18/2014	12/30/2024
108621-AA-1	BRIDGEWATER BANCSHARES INC			5	2.C FE	2,000,000	101.6250	2,032,500	2,000,000	2,000,000					5.875	5.875	JJ	54,181	117,500	07/12/2017	07/15/2027
110122-CZ-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	4,987,900	105.1991	5,259,954	5,000,000	4,994,783		2,534			3.250	3.301	FA	59,132	162,500	02/08/2018	02/20/2023
11120V-AJ-2	BRIXMOR OPERATING PARTNERSHIP LP			1,2	2.C FE	535,860	114.7774	573,887	500,000	534,720		(1,140)			4.050	3.178	JJ	11,306		08/18/2020	07/01/2030
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC			1,2	2.A FE	2,100,714	112.5349	2,363,233	2,100,000	2,100,494		(72)			3.400	3.396	JD	793	71,400	06/23/2016	06/27/2026
11134#-AB-8	BROADSTONE NET LEASE, INC.			1	2.C FE	4,800,000	119.2790	5,725,392	4,800,000	4,800,000					5.090	5.089	JJ	121,481	244,320	09/13/2018	07/02/2028
11134L-AP-4	BROADCOM CORP			1,2	2.C FE	2,999,160	107.9783	3,239,349	3,000,000	2,999,755		56			3.125	3.127	JJ	43,229	93,750	10/10/2017	01/15/2025
11135F-AS-0	BROADCOM INC			1,2	2.C FE	2,996,220	118.5489	3,556,467	3,000,000	2,996,578		358			4.300	4.312	MN	16,483	67,008	05/05/2020	11/15/2032
112585-AH-7	BROOKFIELD ASSET MANAGEMENT INC		C	1,2	1.G FE	1,000,000	111.5053	1,115,053	1,000,000	1,000,000					4.000	4.000	JJ	18,444	40,000	01/12/2015	01/15/2025
11271L-AA-0	BROOKFIELD FINANCE INC		C	1,2	1.G FE	4,951,800	116.3219	5,816,097	5,000,000	4,971,438		4,582			4.250	4.370	JD	17,118	212,500	05/25/2016	06/02/2026
11373M-AA-5	BROOKLINE BANCORP INC			2,5	2.C FE	3,000,000	102.4572	3,073,717	3,000,000	3,000,000					6.000	6.000	MS	53,000	180,000	09/11/2014	09/15/2029
117665-AD-1	BRYN MAWR BANK CORP			2,5	2.A FE	2,000,000	100.3444	2,006,888	2,000,000	2,000,000					4.250	4.241	JD	3,778	85,000	12/08/2017	12/15/2027
118230-AN-1	BUCKEYE PARTNERS LP			1,2	3.B FE	1,996,500	102.2500	2,045,000	2,000,000	1,998,617		330			4.350	4.370	AO	18,367	92,000	09/09/2014	10/15/2024
118230-AR-2	BUCKEYE PARTNERS LP			1,2	3.B FE	2,985,090	102.0000	3,060,000	3,000,000	2,989,199		1,322			4.125	4.186	JD	10,313	131,250	11/09/2017	12/01/2027
120568-AX-8	BUNGE LIMITED FINANCE CORP			1,2	2.C FE	1,998,140	111.1463	2,222,927	2,000,000	1,998,914		173			3.250	3.261	FA	24,556	65,000	08/10/2016	08/15/2026
120568-AY-6	BUNGE LIMITED FINANCE CORP			1,2	2.C FE	1,997,520	103.8181	2,076,362	2,000,000	1,999,122		488			3.000	3.026	MS	16,000	60,000	09/18/2017	09/25/2022
120568-AZ-3	BUNGE LIMITED FINANCE CORP			1,2	2.C FE	1,496,040	114.0283	1,710,424	1,500,000	1,497,224		357			3.750	3.781	MS	15,000	56,250	09/18/2017	09/25/2027
120568-BA-7	BUNGE LIMITED FINANCE CORP			1,2	2.C FE	7,990,240	110.3137	8,825,092	8,000,000	7,994,086		1,689			4.350	4.375	MS	102,467	348,000	09/04/2018	03/15/2024
12325J-AB-7	BUSINESS DEVELOPMENT CORPORATION OF AMER			1,2	2.C PL	2,486,150	98.2830	2,457,074	2,500,000	2,494,194		2,708			4.750	4.874	JD	330	118,750	12/14/2017	12/30/2022
12325J-AD-3	BUSINESS DEVELOPMENT CORPORATION OF AMER			1,2	2.C PL	2,983,590	98.6315	2,958,944	3,000,000	2,991,412		3,247			5.375	5.503	MN	13,885	161,250	05/11/2018	05/30/2023
12325J-AF-8	BUSINESS DEVELOPMENT CORPORATION OF AMER			1	2.C PL	3,000,000	99.8389	2,995,168	3,000,000	3,000,000					4.850	4.850	JD	6,467	149,542	12/03/2019	12/15/2024
124765-G@-1	CAE INC.		C		2.C PL	3,350,000	120.2490	4,028,342	3,350,000	3,350,000					4.720	4.720	MS	47,436	158,120	03/13/2019	03/13/2034
124786-AC-8	CBC BANCORP				2.A FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					5.000	5.001	JD	4,444		12/16/2020	12/30/2030
12505B-AD-2	CBRE SERVICES INC			1,2	2.A FE	6,946,800	118.1510	8,270,573	7,000,000	6,970,988		4,828			4.875	4.967	MS	113,750	341,250	08/06/2015	03/01/2026
12508E-AD-3	CDK GLOBAL INC			1,2	3.A FE	1,000,000	109.8750	1,098,750	1,000,000	1,000,000					5.000	5.000	AO	10,556	50,000	10/08/2014	10/15/2024
12527G-AG-8	CF INDUSTRIES INC			1	2.C FE	499,265	102.3453	511,726	500,000	499,860		148			3.400	3.431	JD	1,417	17,000	11/10/2016	12/01/2021
12541W-AA-8	CH ROBINSON WORLDWIDE INC			1,2	2.A FE	2,982,060	118.3022	3,549,065	3,000,000	2,986,231		1,582			4.200	4.274	AO	26,600	126,000	04/09/2018	04/15/2028
125523-AH-3	CIGNA CORP			1,2	2.B FE	4,988,500	120.8687	6,043,435	5,000,000	4,991,064		945			4.375	4.402	AO	46,181	218,750	09/07/2018	10/15/2028
125523-BZ-2	CIGNA CORP			1,2	2.B FE	6,021,270	117.2360	7,034,160	6,000,000	6,014,366		(2,264)			4.500	4.444	FA	94,500	270,000	04/25/2017	02/25/2026
12592B-AJ-3	CNH INDUSTRIAL CAPITAL LLC			1	2.C FE	2,492,525	109.6928	2,742,320	2,500,000	2,495,558		1,342			4.200	4.263	JJ	48,417	105,000	08/10/2018	01/15/2024
12626P-AL-7	CRH AMERICA INC			1	2.A FE	1,998,880	100.1417	2,002,833	2,000,000	1,999,996		95			5.750	5.755	JJ	53,028	115,000	11/30/2010	01/15/2021
12634Q-AG-6	CRB GROUP INC				2.B FE	3,000,000	100.7042	3,021,125	3,000,000	3,000,000					6.250	6.249	JD	8,333	187,500	06/01/2018	06/15/2023
12634Q-AJ-0	CRB GROUP INC			2,5	2.C FE	5,000,000	107.7961	5,389,807	5,000,000	5,000,000					6.500	6.501	MS	120,069		08/20/2020	09/01/2030
126650-BY-5	CVSPAS 2011 CTF - CMBS			4	2.B FE	739,947	121.2883	897,469	739,947	739,948					5.926	6.000	MON	2,558	43,849	12/07/2011	01/10/2034
126650-CW-8	CVS HEALTH CORP			1,2	2.B FE	1,980,420	113.2451	2,264,903	2,000,000	1,987,585		2,631			4.100	4.262	MS	21,867	82,000	03/06/2018	03/25/2025
126650-DF-4	CVS HEALTH CORP			1,2	2.B FE	1,997,740	110.6508	2,213,016	2,000,000	1,998,148		298			3.000	3.018	FA	22,667	60,000	08/09/2019	08/15/2026
12673P-AH-8	CA INC			1,2	2.C FE	2,997,300	103.0187	3,090,561	3,000,000	2,999,146		502			3.600	3.618	FA	40,800	108,000	03/15/2017	08/15/2022
12701#-AA-1	CRG ISSUER 2017-1				1.G PL	2,501,983	101.9000	2,549,521	2,501,983	2,501,983					4.700	4.700	JAJO	26,458	117,593	07/27/2017	01/10/2024
127387-AL-2	CADENCE DESIGN SYSTEMS INC			1,2	2.A FE	1,992,280	112.3218	2,246,435	2,000,000	1,996,757		772			4.375	4.422	AO	18,472	87,500	10/06/2014	10/15/2024
12739A-AA-8	CADENCE BANCORP			2,5	3.B FE	2,000,000	88.7755	1,775,510	2,000,000	2,000,000					4.750	4.751	JD	264	95,000	06/20/2019	06/30/2029
133131-AS-1	CAMDEN PROPERTY TRUST			1,2	1.G FE	1,977,560	108.9737	2,179,474	2,000,000	1,994,321		2,126			4.875	4.999	JD	4,333	97,500	05/31/2011	06/15/2023
136385-AW-1	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.B FE	3,004,890	104.5880	3,137,640	3,000,000	3,001,892		(905)			2.950	2.917	JJ	40,808	88,500	05/24/2017	01/15/2023
138616-AC-1	CANTOR FITZGERALD LP				2.C FE	3,000,000	108.0483	3,241,449	3,000,000	3,000,000					6.500	6.497	JD	7,583	195,000	06/12/2015	06/17/2022
140176-AA-6	CAPITAL FDG BANCORP INC				1.G PL	2,000,000	101.5234	2,030,468	2,000,000	2,000,000					7.500	7.498	MS	50,000	150,000	02/23/2017	03/01/2027
14017R-AE-2	CAPITAL FUNDING GROUP, INC.				1.G PL	2,000,000	106.0865	2,121,730	2,000,000	2,000,000					6.750	6.749	JD	11,250	135,000	11/19/2018	12/01/2028
14040H-BT-1	CAPITAL ONE FINANCIAL CORP			2	2.A FE	3,988,360	109.8535	4,394,142	4,000,000	3,993,377		1,598			3.300	3.346	AO	22,367	132,000	10/26/2017	10/30/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
14040H-BW-4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	4,476,150	115.2402	5,762,009	5,000,000	4,518,517		42,367			3.800	5.458	JJ	79,694	95,000	03/20/2020	01/31/2028
14042R-NW-7	CAPITAL ONE NA			2	2.A FE	3,998,160	102.7755	4,111,020	4,000,000	3,998,957		605			2.150	2.166	MS	27,472	86,000	09/03/2019	09/06/2022
140501-AA-5	CAPITAL SOUTHWEST CORP			1,2	1.G PL	9,000,000	104.1500	9,373,500	9,000,000	9,000,000					5.375	5.374	AO	120,938	434,181	08/12/2020	10/01/2024
14070T-AC-6	CAPSTAR FINANCIAL HOLDINGS INC			2,5	1.G PL	3,000,000	99.7234	2,991,702	3,000,000	3,000,000					5.250	5.250	JD	438	78,750	06/29/2020	06/30/2030
14149Y-BH-0	CARDINAL HEALTH INC			1,2	2.B FE	3,000,000	107.6081	3,228,243	3,000,000	3,000,000					3.079	3.079	JD	4,105	92,370	06/01/2017	06/15/2024
14149Y-BJ-6	CARDINAL HEALTH INC			1,2	2.B FE	750,000	112.9156	846,867	750,000	750,000					3.410	3.410	JD	1,137	25,575	06/01/2017	06/15/2027
141781-BH-6	CARGILL INC			1	1.F FE	4,993,600	100.8245	5,041,226	5,000,000	4,999,342		2,182			3.050	3.095	AO	30,500	152,500	04/17/2018	04/19/2021
142339-AG-5	CARLISLE COMPANIES INC			1,2	2.B FE	4,994,650	109.6153	5,480,767	5,000,000	4,997,000		703			3.500	3.517	JD	14,583	175,000	11/13/2017	12/01/2024
14268#-AA-2	CARLSBAD ENERGY HOLDINGS LLC				2.A PL	2,500,000	108.5680	2,714,200	2,500,000	2,500,000					4.120	4.120	MJSD	286	103,000	05/26/2017	10/31/2038
14309U-AA-0	CARLYLE HOLDINGS FINANCE LLC			1	2.A FE	1,030,063	106.3814	1,140,409	1,072,000	1,061,242		4,828			3.875	4.384	FA	17,308	41,540	08/15/2013	02/01/2023
144285-AK-9	CARPENTER TECHNOLOGY CORP			1,2	3.C FE	998,470	104.7218	1,047,218	1,000,000	999,636		157			4.450	4.468	MS	14,833	44,500	02/21/2013	03/01/2023
15201P-AA-7	SOUTH STATE CORP			2,5	2.B FE	3,000,000	105.2540	3,157,620	3,000,000	3,000,000					5.750	5.751	JD	14,375	87,208	05/21/2020	06/01/2030
152424-AA-5	CENTRAL BANCSHARES, INC.			5	2.B PL	2,000,000	104.6510	2,093,020	2,000,000	2,000,000					5.750	5.750	JD	319	175,694	06/19/2019	06/30/2029
166754-AW-1	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	2.A FE	3,999,680	117.4290	4,697,159	4,000,000	3,999,687		7			5.125	5.127	AO	51,250	99,083	03/24/2020	04/01/2025
171232-AE-1	CHUBB INA HOLDINGS INC			1	1.G FE	2,690,098	145.9087	3,528,073	2,418,000	2,596,155		(11,446)			6.800	5.873	MN	21,010	164,424	03/12/2010	11/15/2031
171798-AD-3	CIMAREX ENERGY CO			1,2	2.C FE	5,113,400	110.2138	5,510,688	5,000,000	5,095,137		(13,669)			3.900	3.552	MN	24,917	195,000	08/20/2019	05/15/2027
17275R-AF-9	CISCO SYSTEMS INC			1	1.E FE	4,871,950	149.6696	7,483,478	5,000,000	4,896,820		2,951			5.500	5.679	JJ	126,806	275,000	11/09/2009	01/15/2040
172967-JT-9	CITIGROUP INC				2.B FE	8,286,940	114.3306	9,146,449	8,000,000	8,159,937		(32,495)			4.400	3.904	JD	20,533	352,000	03/02/2017	06/10/2025
172967-KJ-9	CITIGROUP INC				2.B FE	1,996,040	117.1888	2,343,776	2,000,000	1,997,807		367			4.600	4.624	MS	28,622	92,000	03/01/2016	03/09/2026
172967-KN-0	CITIGROUP INC				2.A FE	4,989,900	112.5578	5,627,889	5,000,000	4,994,297		961			3.400	3.424	MN	28,333	170,000	04/26/2016	05/01/2026
172967-MM-0	CITIGROUP INC			1,2,5	1.G FE	9,000,000	140.8119	12,673,073	9,000,000	9,000,000					5.316	5.316	MS	126,255	239,220	03/20/2020	03/26/2041
174610-AC-9	CITIZENS FINANCIAL GROUP INC				2.B FE	2,488,675	109.3947	2,734,868	2,500,000	2,494,304		1,382			4.023	4.089	AO	25,144	100,575	10/21/2016	10/01/2024
174610-AJ-4	CITIZENS FINANCIAL GROUP INC			2	2.B FE	2,000,000	113.4879	2,269,758	2,000,000	2,000,000					4.350	4.349	FA	36,250	87,000	07/28/2015	08/01/2025
174610-AL-9	CITIZENS FINANCIAL GROUP INC				2.B FE	2,868,720	107.7995	3,233,985	3,000,000	2,915,029		21,877			3.750	4.636	JJ	56,250	112,500	10/30/2018	07/01/2024
177376-AE-0	CITRIX SYSTEMS INC			1,2	2.B FE	8,017,660	117.5923	9,407,387	8,000,000	8,015,660		(1,961)			4.500	4.466	JD	30,000	360,000	04/26/2019	12/01/2027
18468H-AC-3	CLEAR STREET CAPITAL, LLC			1	1.F PL	5,000,000	100.1197	5,005,985	5,000,000	5,000,000					6.000	6.000	AO	69,167		10/08/2020	10/15/2025
189754-AA-2	TAPESTRY INC			1,2	2.C FE	1,988,900	107.2832	2,145,665	2,000,000	1,994,849		1,085			4.250	4.317	AO	21,250	85,000	02/23/2015	04/01/2025
189754-AC-8	TAPESTRY INC			1,2	2.C FE	3,873,720	107.9662	4,318,647	4,000,000	3,895,734		13,393			4.125	4.591	JJ	76,083	165,000	05/03/2019	07/15/2027
190897-AA-6	BOKF MERGER CORPORATION NUMBER SIXTEEN			2,5	2.B FE	3,000,000	105.3318	3,159,955	3,000,000	3,000,000					5.625	5.626	JD	2,813	168,750	06/22/2015	06/25/2030
191216-CN-8	COCA-COLA CO			1	1.E FE	4,995,850	110.2257	5,511,287	5,000,000	4,996,451		601			2.950	2.968	MS	39,333	73,750	03/20/2020	03/25/2025
191216-CP-3	COCA-COLA CO			1	1.E FE	998,240	129.2003	1,292,003	1,000,000	998,285		45			4.125	4.138	MS	11,000	20,625	03/20/2020	03/25/2040
19828J-AA-6	COLUMBIA PROPERTY TRUST OPERATING PARTNE			1,2	2.B FE	1,997,180	105.4635	2,109,271	2,000,000	1,998,755		263			4.150	4.166	AO	20,750	83,000	03/09/2015	04/01/2025
20030N-AF-8	COMCAST CORP			1	1.G FE	2,051,488	143.5636	2,330,037	1,623,000	1,973,336		(18,043)			5.650	3.707	JD	4,076	91,700	05/06/2016	06/15/2035
20030N-BB-6	COMCAST CORP			1	1.G FE	1,990,480	157.2856	3,145,711	2,000,000	1,992,342		199			6.400	6.435	MS	42,667	128,000	02/24/2010	03/01/2040
200447-AD-2	COMISION FEDERAL DE ELECTRICIDAD		C	1	2.B FE	1,988,540	110.7510	2,215,020	2,000,000	1,995,952		1,206			4.875	4.948	JJ	44,958	97,500	10/17/2013	01/15/2024
20369G-AA-5	COMMUNITY FINANCIAL SERVICES, INC.				5.B GI	5,000,000	101.0000	5,050,000	5,000,000	5,000,000					6.750	6.751	FA	142,500		10/21/2020	08/01/2025
205887-CC-4	CONAGRA BRANDS INC			1,2	2.C FE	4,998,350	124.1873	6,209,367	5,000,000	4,998,708		133			4.850	4.854	MN	40,417	242,500	10/16/2018	11/01/2028
205887-CD-2	CONAGRA BRANDS INC			1,2	2.C FE	298,749	133.6902	401,071	300,000	298,836		38			5.300	5.334	MN	2,650	15,900	10/22/2018	11/01/2038
20605P-AK-7	CONCHO RESOURCES INC			1,2	2.C FE	4,994,460	118.2236	5,911,178	5,000,000	4,995,903		459			4.300	4.313	FA	81,222	215,000	06/14/2018	08/15/2028
20727P-AE-4	CONGRESSIONAL BANCSHARES INC			2,5	2.A PL	2,000,000	103.2135	2,064,270	2,000,000	2,000,000					5.750	5.751	JD	9,583	117,875	11/21/2019	12/01/2029
20786W-AC-1	CONNECTONE BANCORP INC				2.C FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					4.155	4.153	JAJO	20,946	136,600	06/30/2015	07/01/2025
20786W-AD-9	CONNECTONE BANCORP INC			2,5	2.C FE	2,000,000	101.5448	2,030,897	2,000,000	2,000,000					5.200	5.200	FA	43,333	104,000	01/11/2018	02/01/2028
20786W-AE-7	CONNECTONE BANCORP INC			2,5	2.C FE	3,000,000	108.0832	3,242,495	3,000,000	3,000,000					5.750	5.752	JD	7,667	86,250	06/10/2020	06/15/2030
20826F-AQ-9	CONOCOPHILLIPS CO			1,2	1.F FE	1,999,200	120.0691	2,401,382	2,000,000	1,999,650		58			4.950	4.954	MS	29,150	99,000	03/03/2016	03/15/2026
21036P-AL-2	CONSTELLATION BRANDS INC			1	2.C FE	3,122,500	109.0040	3,379,124	3,100,000	3,106,194		(2,484)			4.250	4.159	MN	21,958	131,750	05/21/2013	05/01/2023
21684A-AC-0	COOPERATIEVE RABOBANK UA		C		2.A FE	2,995,440	114.1276	3,423,828	3,000,000	2,997,729		437			4.375	4.393	FA	53,594	131,250	07/28/2015	08/04/2025
21685W-DD-6	COOPERATIEVE RABOBANK UA		C		1.D FE	6,945,540	103.9818	7,278,723	7,000,000	6,992,957		6,130			3.875	3.969	FA	107,747	271,250	02/01/2012	02/08/2022
21685W-DF-1	COOPERATIEVE RABOBANK UA		C		2.A FE	2,996,070	106.1641	3,184,923	3,000,000	2,999,199		409			3.950	3.965	MN	17,117	118,500	11/02/2012	11/09/2022
22003B-AH-9	CORPORATE OFFICE PROPERTIES LP			1,2	2.C FE	1,975,660	110.5109	2,210,218	2,000,000	1,991,280		2,501			5.250	5.404	FA	39,667	105,000	09/09/2013	02/15/2024
22003B-AK-2	CORPORATE OFFICE PROPERTIES LP			1,2	2.C FE	1,990,200	115.3181	2,306,362	2,000,000	1,994,987		969			5.000	5.063	JJ	50,000	100,000	06/22/2015	07/01/2025
22025Y-AQ-3	CORECIVIC INC			1,2	3.B FE	500,000	100.0000	500,000	500,000	500,000					5.000	4.998	AO	5,278	25,000	09/21/2015	10/15/2022
221907-AB-4	COUNTY BANCORP INC			2,5	2.B FE	2,000,000	104.2751	2,085,502	2,000,000	2,000,000					5.875	5.875	JD	9,792	117,500	05/29/2018	06/01/2028
221907-AF-5	COUNTY BANCORP INC			2,5	2.B Z	4,000,000	99.7931	3,991,724	4,000,000	4,000,000					7.000	7.000	JD	778	140,000	06/30/2020	06/30/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
225433-AC-5	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L		C		2.A FE	2,955,690	111.0209	3,330,628	3,000,000	2,976,922		4,926			3.750	3.949	MS	29,688	112,500	06/08/2016	03/26/2025
225433-AT-8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L		C		2.A FE	1,994,280	107.6991	2,153,981	2,000,000	1,997,851		827			3.800	3.847	JD	4,433	76,000	06/07/2016	06/09/2023
22822V-AB-7	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	2,990,130	115.7120	3,471,360	3,000,000	2,994,519		932			4.450	4.490	FA	50,433	133,500	01/28/2016	02/15/2026
23204G-AC-4	CUSTOMERS BANCORP INC			2	2.B FE	2,993,250	102.1345	3,064,036	3,000,000	2,997,842		1,374			3.950	4.000	JD	329	118,500	06/28/2017	06/30/2022
23204G-AD-2	CUSTOMERS BANCORP INC			2	2.B FE	5,000,000	104.1326	5,206,628	5,000,000	5,000,000					4.500	4.500	MS	60,000	225,000	09/23/2019	09/25/2024
23311V-AB-3	DCP MIDSTREAM OPERATING LP			1,2	3.A FE	1,990,700	103.0000	2,060,000	2,000,000	1,998,640		1,034			4.950	5.007	AO	24,750	99,000	03/08/2012	04/01/2022
23317H-AE-2	SITE CENTERS CORP			1,2	2.C FE	1,981,880	107.9708	2,159,417	2,000,000	1,990,019		1,719			4.250	4.361	FA	35,417	85,000	10/14/2015	02/01/2026
23331A-BE-8	D.R. HORTON INC			1,2	2.B FE	3,000,000	105.4676	3,164,027	3,000,000	3,000,000					4.375	4.374	MS	38,646	131,250	09/11/2012	09/15/2022
23331A-BG-3	D.R. HORTON INC			1,2	2.B FE	5,000,000	107.6019	5,380,094	5,000,000	5,000,000					4.750	4.749	FA	89,722	237,500	01/30/2013	02/15/2023
23355L-AA-4	DXC TECHNOLOGY CO			1	2.C FE	996,810	105.2518	1,052,518	1,000,000	999,352		339			4.450	4.488	MS	13,103	44,500	09/11/2012	09/18/2022
23355L-AF-3	DXC TECHNOLOGY CO			1	2.C FE	6,392,300	130.7430	6,537,149	5,000,000	6,246,141		(116,131)			7.450	4.050	AO	78,639	372,500	09/24/2019	10/15/2029
233851-CK-8	DAIMLER FINANCE NORTH AMERICA LLC			1	2.A FE	4,998,600	101.3950	5,069,749	5,000,000	4,999,773		270			2.200	2.206	AO	18,639	110,000	10/26/2016	10/30/2021
233851-DT-8	DAIMLER FINANCE NORTH AMERICA LLC			1	2.A FE	4,987,950	120.0597	6,002,983	5,000,000	4,989,819		1,023			4.300	4.330	FA	77,042	215,000	02/19/2019	02/22/2029
238795-AA-6	DAVIS JEFF BANCSHARES INC			5	2.A PL	2,000,000	101.7855	2,035,710	2,000,000	2,000,000					6.750	6.749	JJ	62,250	135,000	01/11/2017	01/15/2027
24380@-AB-4	DEER DISTRICT LLC				2.C PL	3,944,269	119.4590	4,711,784	3,944,269	3,944,269					5.040	5.040	JD	16,566	198,791	11/15/2018	06/01/2044
247361-ZN-1	DELTA AIR LINES INC			1,2	3.A FE	3,937,520	100.5570	4,022,280	4,000,000	3,947,439		5,949			4.375	4.589	AO	35,000	175,000	04/22/2019	04/19/2028
251526-BL-2	DEUTSCHE BANK AG (NEW YORK BRANCH)				2.C FE	4,996,100	104.2839	5,214,197	5,000,000	4,998,516		757			3.300	3.316	MN	20,625	165,000	11/14/2017	11/16/2022
251526-BW-8	DEUTSCHE BANK AG (NEW YORK BRANCH)				2.C FE	4,984,750	100.9628	5,048,138	5,000,000	4,998,835		3,154			3.375	3.440	MN	22,969	168,750	05/09/2016	05/12/2021
25156P-AU-7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.B FE	4,991,950	100.9120	5,045,600	5,000,000	4,998,816		1,637			1.950	1.984	MS	27,625	97,500	09/13/2016	09/19/2021
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.B FE	4,977,600	118.0596	5,902,978	5,000,000	4,982,377		1,951			4.375	4.431	JD	6,076	218,750	06/14/2018	06/21/2028
25432G-AC-3	DIME COMMUNITY BANCSHARES INC			2,5	2.C FE	3,000,000	100.3140	3,009,420	3,000,000	3,000,000					4.500	4.501	JD	6,000	135,000	06/08/2017	06/15/2027
254687-DF-0	WALT DISNEY CO				1.G FE	1,476,225	131.5124	1,972,686	1,500,000	1,491,960		1,434			7.700	7.836	AO	19,571	115,500	10/26/1995	10/30/2025
254687-DT-0	WALT DISNEY CO				1.G FE	2,617,760	142.8275	2,856,550	2,000,000	2,422,297		(43,717)			7.625	4.432	MN	13,132	152,500	02/17/2016	11/30/2028
254687-FN-1	WALT DISNEY CO			1	1.G FE	4,997,250	110.8593	5,542,963	5,000,000	4,997,651		401			3.350	3.362	MS	45,132	84,215	03/19/2020	03/24/2025
254709-AL-2	DISCOVER FINANCIAL SERVICES			2	2.C FE	4,994,900	110.0597	5,502,987	5,000,000	4,996,926		670			3.750	3.766	MS	60,938	187,500	01/25/2018	03/04/2025
25470D-AM-1	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	1,996,220	109.1096	2,182,192	2,000,000	1,998,197		522			3.800	3.830	MS	22,800	76,000	02/28/2017	03/13/2024
25470D-AQ-2	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	1,997,480	105.3577	2,107,154	2,000,000	1,998,959		449			2.950	2.974	MS	16,553	59,000	09/07/2017	03/20/2023
25470D-BC-2	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	1,985,320	110.8861	2,217,723	2,000,000	1,993,727		1,472			3.900	3.988	MN	9,967	78,000	11/17/2014	11/15/2024
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	2,994,900	116.7331	3,501,992	3,000,000	2,995,572		435			4.125	4.146	MN	15,813	123,750	05/16/2019	05/15/2029
25470X-AW-5	DISH DBS CORP			1	4.C FE	250,000	104.8535	262,134	250,000	250,000					5.875	5.874	MN	1,877	14,688	11/05/2014	11/15/2024
256677-AF-2	DOLLAR GENERAL CORP			1,2	2.B FE	1,498,485	117.9379	1,769,069	1,500,000	1,498,867		130			4.125	4.137	MN	10,313	61,875	03/26/2018	05/01/2028
256746-AG-3	DOLLAR TREE INC			1,2	2.B FE	7,991,920	112.9210	9,033,681	8,000,000	7,994,911		1,046			4.000	4.016	MN	40,889	320,000	04/06/2018	05/15/2025
256746-AH-1	DOLLAR TREE INC			1,2	2.B FE	4,986,800	119.0170	5,950,852	5,000,000	4,989,953		1,141			4.200	4.232	MN	26,833	210,000	04/06/2018	05/15/2028
257469-AJ-5	DOMINION ENERGY INC			1	2.B FE	5,028,000	131.1457	6,557,283	5,000,000	5,017,640		(971)			5.250	5.211	FA	109,375	262,500	01/06/2005	08/01/2033
26078J-AE-0	DUPONT DE NEMOURS INC			1,2	2.A FE	2,000,000	135.4407	2,708,814	2,000,000	2,000,000					5.319	5.319	MN	13,593	106,380	11/14/2018	11/15/2038
26884A-AZ-6	ERP OPERATING LP			1,2	1.G FE	595,722	102.8824	615,237	598,000	597,739		262			4.625	4.672	JD	1,229	27,658	12/07/2011	12/15/2021
26884L-AE-9	EQT CORP			1,2	3.C FE	4,991,300	100.7500	5,037,500	5,000,000	4,996,831		1,743			3.000	3.038	AO	37,500	150,000	10/20/2017	10/01/2022
26884U-AB-5	EPR PROPERTIES			1,2	3.A FE	1,992,760	101.4602	2,029,204	2,000,000	1,996,598		712			4.500	4.545	AO	22,500	90,000	03/09/2015	04/01/2025
26884U-AF-6	EPR PROPERTIES			1,2	3.A FE	4,958,400	95.9359	4,796,796	5,000,000	4,963,237		3,534			3.750	3.851	FA	70,833	187,500	08/08/2019	08/15/2029
26885B-AC-4	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	4,976,900	109.2850	5,464,250	5,000,000	4,981,730		1,905			5.500	5.560	JJ	126,806	275,000	06/21/2018	07/15/2028
26885B-AD-2	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	9,976,100	105.1480	10,514,800	10,000,000	9,987,469		4,538			4.750	4.803	JJ	219,028	475,000	06/21/2018	07/15/2023
268948-AB-2	EAGLE BANCORP INC			2,5	2.B FE	4,000,000	100.4619	4,018,478	4,000,000	4,000,000					5.000	4.999	FA	83,333	200,000	07/21/2016	08/01/2026
26942G-AC-4	EAGLE BANCORP MONTANA INC			2,5	5.B GI	2,000,000	99.9562	1,999,124	2,000,000	2,000,000					5.500	5.502	JJ	55,000	6,417	06/10/2020	07/01/2030
278058-AW-2	EATON CORP		C		2.A FE	2,780,160	142.9121	2,858,241	2,000,000	2,605,109		(56,930)			7.650	3.630	MN	19,550	153,000	10/17/2017	11/15/2029
278865-BE-9	ECOLAB INC			1,2	2.A FE	499,530	127.5991	637,995	500,000	499,559		29			4.800	4.812	MS	6,467	12,000	03/23/2020	03/24/2030
281020-AN-7	EDISON INTERNATIONAL			1,2	2.C FE	3,292,500	119.6682	3,590,045	3,000,000	3,244,412		(33,232)			5.750	4.260	JD	7,667	172,500	07/11/2019	06/15/2027
281020-AQ-0	EDISON INTERNATIONAL			1,2	2.C FE	1,997,280	107.6712	2,153,424	2,000,000	1,997,844		506			3.550	3.580	MN	9,072	70,211	11/15/2019	11/15/2024
281020-AR-8	EDISON INTERNATIONAL			2	2.C FE	1,995,380	113.8274	2,276,549	2,000,000	1,996,034		654			4.950	5.002	AO	20,900	52,800	03/31/2020	04/15/2025
28414H-AG-8	ELANCO ANIMAL HEALTH INC			1,2	3.B FE	2,000,000	118.0000	2,360,000	2,000,000	2,000,000					5.900	5.873	FA	40,317	105,500	08/15/2018	08/28/2028
285512-AC-3	ELECTRONIC ARTS INC			1,2	2.A FE	998,500	100.2260	1,002,260	1,000,000	999,949		306			3.700	3.732	MS	12,333	37,000	02/17/2016	03/01/2021
28932M-AD-7	ELM ROAD GENERATING STATION SUPERCRITICA			1	1.F FE	4,000,000	127.7907	5,111,629	4,000,000	4,000,000					6.090	6.089	FA	94,733	243,600	02/03/2010	02/11/2040
29082A-AA-5	EMBRAER SA		C	1	3.A FE	2,000,000	102.6250	2,052,500	2,000,000	2,000,000					5.150	5.149	JD	4,578	106,000	06/12/2012	06/15/2022
29082H-AA-0	EMBRAER NETHERLANDS FINANCE BV		C	1	3.A FE	2,994,000	106.0010	3,180,030	3,000,000	2,997,005		586			5.050	5.075	JD	6,733	156,000	06/09/2015	06/15/2025

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
292480-AL-4	ENABLE MIDSTREAM PARTNERS LP			1,2	2.C FE	3,014,883	103.3799	5,168,993	5,000,000	3,014,883		657	1,958,644		4.950	8.207	MN	31,625	247,500	05/08/2018	05/15/2028
292480-AM-2	ENABLE MIDSTREAM PARTNERS LP			1,2	2.C FE	1,774,086	99.2212	3,968,847	4,000,000	1,774,086		150	2,219,086		4.150	9.356	MS	48,878	166,922	09/05/2019	09/15/2029
292505-AD-6	OVINTIV INC			1	3.A FE	2,111,781	115.8040	5,211,181	4,500,000	2,111,781		(1,896)	2,868,813		6.500	13.844	FA	110,500	146,250	03/05/2020	08/15/2034
29250N-AQ-8	ENBRIDGE INC		C	1,2	2.B FE	2,997,480	103.6943	3,110,830	3,000,000	2,999,202		500			2.900	2.918	JJ	40,117	87,000	06/27/2017	07/15/2022
29266R-AC-2	EDGEWELL PERSONAL CARE CO			1	3.B FE	2,991,480	104.1150	3,123,450	3,000,000	2,998,606		946			4.700	4.735	MN	14,492	141,000	05/21/2012	05/24/2022
29278G-AL-2	ENEL FINANCE INTERNATIONAL NV		C	1	2.A FE	4,993,950	106.6413	5,332,064	5,000,000	4,995,462		1,158			2.650	2.676	MS	40,854	132,500	09/05/2019	09/10/2024
29278N-AF-0	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	9,981,900	115.2614	11,526,142	10,000,000	9,985,847		1,535			4.950	4.973	JD	22,000	495,000	06/06/2018	06/15/2028
29278N-AG-8	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	2,644,409	116.7558	3,094,029	2,650,000	2,645,074		464			5.250	5.278	AO	29,371	139,125	01/08/2019	04/15/2029
29359U-AA-7	ENSTAR GROUP LTD		C	1,2	2.C FE	3,000,000	103.8027	3,114,082	3,000,000	3,000,000					4.500	4.498	MS	41,625	135,000	03/07/2017	03/10/2022
293712-AB-1	ENTERPRISE FINANCIAL SERVICES CORP			2,5	2.B FE	3,000,000	103.9851	3,119,554	3,000,000	3,000,000					5.750	5.751	JD	14,375	91,042	05/15/2020	06/01/2030
294429-AG-0	EQUIFAX INC			1	2.B FE	5,779,510	137.4943	7,562,188	5,500,000	5,721,970		(7,274)			7.000	6.595	JJ	192,500	385,000	03/11/2010	07/01/2037
29460X-AC-3	EQUITY BANCSHARES INC			2,5	2.B FE	4,000,000	99.7187	3,988,746	4,000,000	4,000,000					7.000	6.998	JD	778	140,778	06/29/2020	06/30/2030
29736R-AA-8	ESTEE LAUDER COMPANIES INC			1	1.E FE	4,942,100	138.2746	6,913,732	5,000,000	4,960,321		2,044			5.750	5.839	AO	60,694	287,500	11/18/2009	10/15/2033
29911Q-AA-7	EVANS BANCORP INC			2,5	2.B FE	2,000,000	100.3195	2,006,390	2,000,000	2,000,000					6.000	6.000	JJ	57,333		07/09/2020	07/15/2030
29977G-AA-0	TIAA FSB HOLDINGS INC			2	1.G FE	3,000,000	109.3509	3,280,528	3,000,000	3,000,000					5.750	5.748	JJ	85,771	172,500	06/26/2015	07/02/2025
29977G-AB-8	TIAA FSB HOLDINGS INC			5	1.G FE	5,000,000	100.4735	5,023,676	5,000,000	5,000,000					6.000	6.000	MS	88,333	300,000	03/09/2016	03/15/2026
30018M-AA-6	EVERGREEN BANCSHARES, INC.				2.B Z	3,000,000	100.5000	3,015,000	3,000,000	3,000,000					5.250	5.251	MN	29,750		10/23/2020	11/01/2030
30161M-AG-8	EXELON GENERATION COMPANY LLC			1	2.B FE	1,997,260	120.6130	2,412,260	2,000,000	1,997,808		60			6.250	6.260	AO	31,250	125,000	09/16/2009	10/01/2039
30161M-AR-4	EXELON GENERATION COMPANY LLC			1,2	2.B FE	4,989,250	103.2430	5,162,150	5,000,000	4,997,314		2,158			3.400	3.446	MS	50,056	170,000	03/07/2017	03/15/2022
30161N-AX-9	EXELON CORP			1,2	2.B FE	2,993,820	118.3284	3,549,853	3,000,000	2,994,250		430			4.050	4.075	AO	25,650	65,475	03/30/2020	04/15/2030
30212P-AJ-4	EXPEDIA GROUP INC			1,2	2.C FE	2,983,320	109.1924	3,275,773	3,000,000	2,993,148		1,703			4.500	4.569	FA	51,000	135,000	08/13/2014	08/15/2024
30212P-AM-7	EXPEDIA GROUP INC			1,2	2.C FE	1,990,700	112.0318	2,240,637	2,000,000	1,994,991		837			5.000	5.056	FA	37,778	100,000	12/01/2015	02/15/2026
30212P-AZ-8	EXPEDIA GROUP INC			1,2	2.C FE	2,997,660	106.5705	3,197,114	3,000,000	2,997,906		246			3.600	3.625	JD	4,800	45,300	07/07/2020	12/15/2023
30225V-A@-6	EXTRA SPACE STORAGE LP			1	2.B	5,500,000	116.8620	6,427,410	5,500,000	5,500,000					4.390	4.390	JJ	109,994	241,450	07/17/2018	07/17/2028
30231G-BK-7	EXXON MOBIL CORP			1,2	1.C FE	4,964,950	116.2985	5,814,924	5,000,000	4,967,282		2,332			3.482	3.566	MS	49,328	87,050	03/18/2020	03/19/2030
302491-AR-6	FMC CORP			1,2	2.C FE	2,987,250	102.8810	3,086,429	3,000,000	2,998,449		1,373			3.950	3.999	FA	49,375	118,500	11/17/2011	02/01/2022
302508-AQ-9	FMR LLC			1	1.E FE	1,275,072	147.3779	1,768,534	1,200,000	1,245,146		(3,811)			7.570	6.973	JD	4,037	90,840	02/18/2010	06/15/2029
30251B-AB-4	FMR LLC			1	1.E FE	997,720	152.3058	1,523,058	1,000,000	998,252		46			6.450	6.466	MN	8,242	64,500	10/28/2009	11/15/2039
302520-AB-7	F.N.B. CORP			2	2.B FE	4,000,000	108.6459	4,345,836	4,000,000	4,000,000					4.875	4.874	AO	48,208	195,000	09/29/2015	10/02/2025
302635-AC-1	FS KKR CAPITAL CORP			1,2	2.C FE	2,990,520	104.0493	3,121,478	3,000,000	2,997,972		1,401			4.750	4.802	MN	18,208	142,500	04/27/2015	05/15/2022
30288*-AA-8	FLNG LIQUEFACTION 2, LLC				2.B FE	3,790,400	115.0640	4,361,386	3,790,400	3,790,400					4.540	4.531	MS	43,499	172,084	11/16/2016	03/31/2038
30311R-AA-9	F&M FINANCIAL CORP (TENNESSEE)			2,5	2.B PL	3,000,000	102.8495	3,085,485	3,000,000	3,000,000					5.950	5.950	MS	52,558	179,988	09/12/2019	09/17/2029
30313R-AA-7	FS KKR CAPITAL CORP II			1,2	2.B FE	5,000,000	100.8898	5,044,490	5,000,000	5,000,000					4.250	4.250	FA	80,868	106,250	02/11/2020	02/14/2025
313747-AU-1	FEDERAL REALTY INVESTMENT TRUST			1,2	1.G FE	4,950,900	108.7848	5,439,239	5,000,000	4,983,201		5,095			3.950	4.069	JJ	91,069	197,500	12/04/2013	01/15/2024
315921-AJ-5	FIDELITY FEDERAL BANCORP			2,5	1.G PL	2,000,000	105.0357	2,100,713	2,000,000	2,000,000					6.000	6.003	MN	20,000	120,333	10/31/2019	11/01/2029
31620M-AR-7	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	5,169,500	118.4828	5,924,142	5,000,000	5,091,319		(17,704)			5.000	4.551	AO	52,778	250,000	02/23/2016	10/15/2025
31847R-AE-2	FIRST AMERICAN FINANCIAL CORP			1	2.B FE	3,020,580	105.6596	3,169,788	3,000,000	3,005,045		(2,273)			4.300	4.215	FA	53,750	129,000	01/24/2013	02/01/2023
31847R-AF-9	FIRST AMERICAN FINANCIAL CORP			1	2.B FE	1,999,500	110.8368	2,216,735	2,000,000	1,999,846		36			4.600	4.602	MN	11,756	92,000	11/05/2014	11/15/2024
318685-AA-2	FIRST BANCSHARES INC IND				1.D FE	3,000,000	101.3591	3,040,774	3,000,000	3,000,000					4.250	4.250	JJ	63,750	127,500	06/29/2017	07/01/2022
319137-AP-0	FIRST BANK			5	2.B FE	3,000,000	103.3062	3,099,185	3,000,000	3,000,000					5.500	5.500	JD	13,750	83,417	05/29/2020	06/01/2030
319383-AB-1	FIRST BUSEY CORP				2.A FE	1,000,000	100.0267	1,000,267	1,000,000	1,000,000					3.750	3.749	MN	3,750	37,500	05/18/2017	05/25/2022
319383-AC-9	FIRST BUSEY CORP			2,5	2.B FE	2,000,000	98.1632	1,963,264	2,000,000	2,000,000					4.750	4.749	MN	9,500	95,000	05/18/2017	05/25/2027
319383-AD-7	FIRST BUSEY CORP			2,5	2.B FE	3,000,000	104.5684	3,137,051	3,000,000	3,000,000					5.250	5.251	JD	13,125	78,750	05/28/2020	06/01/2030
31982Q-AY-5	FIRST COMWLTH BK IND PA			5	2.C FE	3,000,000	103.5306	3,105,919	3,000,000	3,000,000					5.500	5.500	JD	13,750	165,000	05/17/2018	06/01/2033
320209-AA-7	FIRST FINANCIAL BANCORP				2.B FE	5,000,000	106.4541	5,322,704	5,000,000	5,000,000					5.125	5.124	FA	89,688	256,250	08/20/2015	08/25/2025
320557-20-0	FIRST INTERNET BANCORP			2,5	3.A FE	2,000,000	25.2000	2,016,000	2,000,000	2,000,000					6.000	0.060	MJSD	333	120,000	09/27/2016	09/30/2026
32055R-A#-4	FIRST INDUSTRIAL, L.P.				2.B FE	3,000,000	116.1260	3,483,780	3,000,000	3,000,000					4.400	4.399	AO	26,033	132,000	04/20/2017	04/20/2029
32055Y-AA-0	FIRST INTERSTATE BANCSYSTEM INC			2,5	2.B FE	3,500,000	103.4410	3,620,435	3,500,000	3,500,000					5.250	5.251	MN	23,479	91,875	05/13/2020	05/15/2030
320844-PD-9	HUNTINGTON NATIONAL BANK				2.A FE	5,004,530	114.7006	5,735,030	5,000,000	5,002,365		(402)			4.270	4.260	MN	21,350	213,500	11/19/2014	11/25/2026
320867-AC-8	FIRST MIDWEST BANCORP INC			2	3.A FE	2,972,100	113.7451	3,412,352	3,000,000	2,982,251		2,526			5.875	5.998	MS	45,042	176,250	09/22/2016	09/29/2026
32115D-AB-2	FIRST NBC BK HLDG CO			2	6. *	20,000	1.0000	20,000	2,000,000	20,000					5.750	0.000	FA			02/10/2015	02/18/2025
335720-AB-4	FIRST NATL NEB INC			5	2.B FE	5,000,000	100.0743	5,003,717	5,000,000	5,000,000					4.375	4.375	AO	54,688	218,750	03/13/2018	04/01/2028
337158-AJ-8	FIRST HORIZON BANK			2	2.C FE	5,000,000	116.4309	5,821,545	5,000,000	5,000,000					5.750	5.750	MN	47,917	146,944	04/23/2020	05/01/2030

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
33767U-AA-5	FIRSTSUN CAPITAL BANCORP				2.C FE	4,000,000	104.0811	4,163,245	4,000,000	4,000,000					6.000	6.000	JJ	123,333		06/26/2020	07/01/2030
337915-AA-0	HUNTINGTON BANCSHARES INC				2.A FE	5,032,460	107.2202	5,361,009	5,000,000	5,015,599		(7,019)			4.350	4.192	FA	88,813	217,500	06/01/2018	02/04/2023
337930-AC-5	FLAGSTAR BANCORP INC			1,2	2.A FE	4,999,950	102.1772	5,108,862	5,000,000	5,000,000					6.125	6.124	JJ	141,215	306,250	06/29/2016	07/15/2021
33938E-AU-1	FLEX LTD		C	1,2	2.C FE	4,056,140	113.5028	4,540,113	4,000,000	4,036,676		(8,200)			4.750	4.499	JD	8,444	190,000	11/30/2017	06/15/2025
33938X-AA-3	FLEX LTD		C	1,2	2.C FE	8,964,630	118.1195	10,630,757	9,000,000	8,969,223		2,874			4.875	4.925	JD	19,500	438,750	05/30/2019	06/15/2029
343412-AF-9	FLUOR CORP			1,2	3.A FE	2,031,620	99.7530	1,995,060	2,000,000	2,027,504		(3,100)			4.250	4.035	MS	25,028	85,000	08/22/2019	09/15/2028
34354P-AF-2	FLOWSERVE CORP			1,2	2.C FE	2,989,680	106.7439	3,202,316	3,000,000	2,989,937		257			3.500	3.541	AO	29,167		09/14/2020	10/01/2030
34489*-AE-9	FOOTBALL CLUB TERM NOTES				1.F FE	3,300,000	122.9280	4,056,624	3,300,000	3,300,000					4.210	4.272	OCT	33,961	140,474	08/15/2018	10/05/2033
345370-CR-9	FORD MOTOR CO			2	3.B FE	1,250,000	106.5000	1,331,250	1,250,000	1,250,000					4.346	4.345	JD	3,471	54,325	12/05/2016	12/08/2026
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC				3.A FE	3,000,000	104.9680	3,149,040	3,000,000	3,000,000					4.389	4.389	JJ	63,275	131,670	01/05/2016	01/08/2026
345397-YL-1	FORD MOTOR CREDIT COMPANY LLC			2	3.A FE	5,000,000	101.0000	5,050,000	5,000,000	5,000,000					3.339	3.338	MS	43,129	166,950	03/28/2017	03/28/2022
345397-YZ-0	FORD MOTOR CREDIT COMPANY LLC				3.A FE	1,999,760	100.0000	2,000,000	2,000,000	1,999,984		61			3.470	3.473	AO	16,579	69,400	02/28/2018	04/05/2021
345397-ZR-7	FORD MOTOR CREDIT COMPANY LLC			2	3.A FE	3,000,000	111.3700	3,341,100	3,000,000	3,000,000					5.113	5.113	MN	24,713	153,390	04/30/2019	05/03/2029
34964C-AE-6	FORTUNE BRANDS HOME & SECURITY INC			1,2	2.B FE	2,994,900	110.8120	3,324,359	3,000,000	2,995,479		445			3.250	3.270	MS	28,708	98,042	09/09/2019	09/15/2029
35137L-AM-7	FOX CORP			1,2	2.B FE	998,440	109.1207	1,091,207	1,000,000	998,655		215			3.050	3.084	AO	7,117	15,250	03/31/2020	04/07/2025
35352P-AA-2	FB FINANCIAL CORP			2,5	2.C FE	5,000,000	100.6761	5,033,806	5,000,000	5,000,000					6.875	6.873	MS	86,892	343,750	03/29/2016	03/30/2026
35352P-AB-0	FB FINANCIAL CORP			5	2.C FE	4,000,000	101.4390	4,057,560	4,000,000	4,000,000					7.000	7.000	JJ	140,000	280,000	06/30/2016	07/01/2026
35802X-AJ-2	FRESENIUS MEDICAL CARE US FINANCE II INC			1,2	2.C FE	2,143,780	111.9634	2,239,269	2,000,000	2,082,790		(21,601)			4.750	3.498	AO	20,056	95,000	01/25/2018	10/15/2024
35804G-AK-4	FRESENIUS US FINANCE II INC			1,2	2.C FE	1,000,000	106.2079	1,062,079	1,000,000	1,000,000					4.500	4.500	JJ	20,750	45,000	09/16/2015	01/15/2023
35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE III IN			1,2	2.C FE	3,938,440	112.1244	4,484,978	4,000,000	3,946,389		5,253			3.750	3.938	JD	6,667	150,000	06/13/2019	06/15/2029
360271-AJ-9	FULTON FINANCIAL CORP				2.A FE	7,965,760	110.7324	8,858,595	8,000,000	7,984,932		3,488			4.500	4.554	MN	46,000	360,000	06/08/2015	11/15/2024
361448-AN-3	GATX CORP			1	2.B FE	2,971,500	105.7372	3,172,116	3,000,000	2,994,994		3,249			4.750	4.870	JD	6,333	142,500	06/05/2012	06/15/2022
361448-BD-4	GATX CORP			1,2	2.B FE	4,996,800	110.3892	5,519,458	5,000,000	4,997,843		632			4.350	4.365	FA	82,167	217,500	11/01/2018	02/15/2024
361841-AF-6	GLP CAPITAL LP			1,2	2.C FE	1,250,000	109.2480	1,365,600	1,250,000	1,250,000					5.375	5.373	MN	11,198	67,188	10/23/2013	11/01/2023
361841-AL-3	GLP CAPITAL LP			1,2	2.C FE	1,315,692	115.6950	1,388,340	1,200,000	1,300,437		(10,757)			5.300	4.038	JJ	29,327	63,600	07/24/2019	01/15/2029
369550-BH-0	GENERAL DYNAMICS CORP			1,2	1.F FE	1,976,600	130.1707	2,603,413	2,000,000	1,977,193		593			4.250	4.338	AO	21,250	43,917	03/24/2020	04/01/2040
36962G-XZ-2	GENERAL ELECTRIC CO			1	2.B FE	14,272,990	140.2064	16,123,731	11,500,000	14,028,684		(173,249)			6.750	4.261	MS	228,563	776,250	07/26/2019	03/15/2032
370334-CF-9	GENERAL MILLS INC			1,2	2.B FE	4,995,150	113.0493	5,652,467	5,000,000	4,996,869		657			4.000	4.016	AO	41,111	200,000	04/04/2018	04/17/2025
370334-CG-7	GENERAL MILLS INC			1,2	2.B FE	1,995,960	119.8978	2,397,955	2,000,000	1,996,894		357			4.200	4.225	AO	17,267	84,000	04/04/2018	04/17/2028
37045X-AL-0	GENERAL MOTORS FINANCIAL COMPANY INC			1	2.C FE	1,000,000	107.7772	1,077,772	1,000,000	1,000,000					4.250	4.249	MN	5,431	42,500	05/07/2013	05/15/2023
37045X-AZ-9	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	1,497,945	112.1132	1,681,697	1,500,000	1,498,973		201			4.300	4.317	JJ	30,100	64,500	07/08/2015	07/13/2025
37045X-BF-2	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	3,997,160	100.2459	4,009,836	4,000,000	3,999,909		549			4.200	4.214	MS	56,000	168,000	02/25/2016	03/01/2021
37045X-BM-7	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	2,994,510	101.0756	3,032,268	3,000,000	2,999,397		1,146			3.200	3.240	JJ	46,667	96,000	06/29/2016	07/06/2021
37045X-BY-1	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	998,300	103.5328	1,035,328	1,000,000	999,464		345			3.150	3.187	JD	88	31,500	06/27/2017	06/30/2022
37045X-CK-0	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	1,998,920	111.6389	2,232,777	2,000,000	1,999,301		146			4.350	4.359	AO	19,817	87,000	04/05/2018	04/09/2025
37045X-CL-8	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	998,520	107.5821	1,075,821	1,000,000	999,232		290			4.150	4.183	JD	1,383	41,500	06/14/2018	06/19/2023
37045X-CP-9	GENERAL MOTORS FINANCIAL COMPANY INC			1	2.C FE	4,998,900	103.0717	5,153,586	5,000,000	4,999,676		369			4.200	4.208	MN	32,083	210,000	11/01/2018	11/06/2021
375558-AU-7	GILEAD SCIENCES INC			1,2	2.A FE	997,700	102.7399	1,027,399	1,000,000	999,752		261			4.400	4.428	JD	3,667	44,000	12/06/2011	12/01/2021
378272-AH-1	GLENCORE FUNDING LLC			1	2.A FE	4,979,800	111.6782	5,583,908	5,000,000	4,992,400		2,070			4.625	4.675	AO	39,826	231,250	04/22/2014	04/29/2024
378272-AV-0	GLENCORE FUNDING LLC			1,2	2.A FE	9,856,971	119.2659	11,389,894	9,550,000	9,818,687		(28,288)			4.875	4.445	MS	140,962	465,563	08/09/2019	03/12/2029
38141E-C2-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	6,629,220	110.5670	7,186,858	6,500,000	6,562,951		(17,784)			3.850	3.535	JJ	120,259	250,250	01/24/2017	07/08/2024
38141G-ES-9	GOLDMAN SACHS GROUP INC			1	2.B FE	1,429,116	126.0550	1,638,715	1,300,000	1,379,677		(11,143)			5.950	4.770	JJ	35,667	77,350	02/17/2016	01/15/2027
38141G-FD-1	GOLDMAN SACHS GROUP INC			1	2.B FE	4,177,480	153.0161	6,120,644	4,000,000	4,140,122		(4,574)			6.750	6.406	AO	67,500	270,000	09/23/2009	10/01/2037
38141G-GS-7	GOLDMAN SACHS GROUP INC				2.A FE	2,995,950	105.6996	3,170,987	3,000,000	2,999,492		451			5.750	5.767	JJ	75,229	172,500	01/19/2012	01/24/2022
38141G-XH-2	GOLDMAN SACHS GROUP INC			1,2	1.G FE	6,799,170	117.6658	8,236,605	7,000,000	6,812,137		12,967			3.800	4.154	MS	78,322	130,044	03/18/2020	03/15/2030
38147U-AC-1	GOLDMAN SACHS BDC INC			1,2	2.C FE	999,100	106.0952	1,060,952	1,000,000	999,249		149			3.750	3.770	FA	14,688	18,750	02/06/2020	02/10/2025
382550-BE-0	GOODYEAR TIRE & RUBBER CO			1,2	4.A FE	500,000	100.1250	500,625	500,000	500,000					5.125	5.124	MN	3,274	25,625	11/02/2015	11/15/2023
390905-AB-3	GREAT SOUTHERN BANCORP INC			2,5	2.C FE	4,000,000	99.9690	3,998,761	4,000,000	4,000,000					5.250	5.251	FA	79,333	210,000	08/09/2016	08/15/2026
390905-AC-1	GREAT SOUTHERN BANCORP INC			2,5	2.C FE	1,000,000	108.1936	1,081,936	1,000,000	1,000,000					5.500	5.501	JD	2,444	27,958	06/10/2020	06/15/2030
39121J-AH-3	GREAT RIVER ENERGY			1	1.G FE	2,821,000	121.6825	3,432,662	2,821,000	2,821,000					4.478	4.478	JJ	63,162	126,324	10/19/2010	07/01/2030
391416-AA-2	GREAT WESTERN BANCORP INC			2	2.B FE	2,000,000	99.9993	1,999,986	2,000,000	2,000,000					3.371	3.369	FMAN	8,802	115,032	07/31/2015	08/15/2025
39260X-AC-4	VERITEX HOLDINGS INC			2,5	2.B Z	3,000,000	104.1778	3,125,334	3,000,000	3,000,000					8.500	8.499	JD	11,333	255,000	12/02/2016	12/15/2026
39808C-A*-6	GRIDIRON FUNDING, LLC				2.C PL	4,000,000	120.3810	4,815,240	4,000,000	4,000,000					5.640	5.640	MJSD	57,027	225,600	05/15/2017	06/30/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
40075T-AA-0	INDEPENDENT BANK GROUP INC			2,5	2.B FE	1,000,000	100.5850	1,005,850	1,000,000	1,000,000					5.750	5.751	JJ	25,715	57,500	07/13/2016	07/20/2026
404119-BQ-1	HCA INC			1	2.C FE	3,082,500	116.7682	3,503,045	3,000,000	3,043,217		(8,878)			5.250	4.873	AO	33,250	157,500	01/28/2016	04/15/2025
404119-BX-6	HCA INC			1,2	2.C FE	1,989,940	116.0082	2,320,163	2,000,000	1,991,249		847			4.125	4.187	JD	3,667	82,500	06/06/2019	06/15/2029
404119-BY-4	HCA INC			1,2	2.C FE	1,486,290	127.9586	1,919,379	1,500,000	1,486,934		414			5.125	5.199	JD	3,417	76,875	06/06/2019	06/15/2039
404119-BZ-1	HCA INC			1,2	2.C FE	2,463,200	132.0796	3,301,990	2,500,000	2,464,027		530			5.250	5.349	JD	5,833	131,250	06/06/2019	06/15/2049
40414L-AJ-8	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	4,977,000	109.4563	5,472,816	5,000,000	4,992,496		2,409			4.250	4.306	MN	27,153	212,500	11/05/2013	11/15/2023
40414L-AN-9	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	4,956,300	113.4827	5,674,137	5,000,000	4,978,686		4,322			4.000	4.107	JD	16,667	200,000	05/14/2015	06/01/2025
410345-AL-6	HANESBRANDS INC			1,2	3.C FE	2,015,000	108.6250	2,172,500	2,000,000	2,008,873		(1,474)			4.875	4.778	MN	12,458	97,500	05/04/2016	05/15/2026
410495-AA-3	HANMI FINANCIAL CORP			2,5	2.B FE	3,000,000	101.0398	3,031,193	3,000,000	3,000,000					5.450	5.450	MS	41,329	163,500	03/16/2017	03/30/2027
410867-AF-2	HANOVER INSURANCE GROUP INC			1,2	2.B FE	4,988,350	116.7477	5,837,385	5,000,000	4,993,448		1,076			4.500	4.528	AO	47,500	225,000	04/05/2016	04/15/2026
41138P-AC-7	HAPPY BANCSHARES, INC.				2.C FE	2,000,000	99.6106	1,992,212	2,000,000	2,000,000					5.500	5.500	JJ	46,139		07/30/2020	07/31/2030
41283L-AQ-8	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.B FE	10,001,900	101.9710	10,197,099	10,000,000	10,002,781		(2,061)			2.550	2.528	JD	15,583	255,000	09/05/2019	06/09/2022
413086-AH-2	HARMAN INTERNATIONAL INDUSTRIES INC			1,2	2.A FE	5,944,140	111.3477	6,680,861	6,000,000	5,972,807		5,552			4.150	4.265	MN	31,817	249,000	06/03/2015	05/15/2025
418056-AS-6	HASBRO INC			1	2.C FE	2,346,320	128.9614	2,579,227	2,000,000	2,333,234		(10,181)			6.350	4.991	MS	37,394	127,000	09/12/2019	03/15/2040
419870-F@-4	HAWAIIAN ELECTRIC INDUSTRIES, INC.				2.C	4,300,000	113.9560	4,900,108	4,300,000	4,300,000					4.580	4.578	JD	8,753	196,940	10/04/2018	12/15/2025
42217K-BC-9	WELLTOWER INC			1,2	2.A FE	2,968,740	110.1966	3,305,897	3,000,000	2,989,433		3,170			4.500	4.626	JJ	62,250	135,000	10/02/2013	01/15/2024
42217K-BF-2	WELLTOWER INC			1,2	2.A FE	1,998,520	113.2589	2,265,177	2,000,000	1,999,315		139			4.000	4.009	JD	6,667	80,000	05/20/2015	06/01/2025
42234Q-AD-4	HEARTLAND FINANCIAL USA INC			2	2.B FE	2,000,000	105.4168	2,108,336	2,000,000	2,000,000					5.750	5.750	JD	319	115,000	12/12/2014	12/30/2024
42727V-AA-3	HERITAGE SOUTHEAST BANCORPORATION INC.			5	2.B PL	2,000,000	99.8922	1,997,844	2,000,000	2,000,000					6.000	6.000	JD	333	60,333	06/29/2020	06/30/2030
42824C-AN-9	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	2,994,060	106.2181	3,186,544	3,000,000	2,998,390		850			4.400	4.428	AO	27,867	132,000	09/30/2015	10/15/2022
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	997,250	116.9963	1,169,963	1,000,000	998,573		259			4.900	4.932	AO	10,344	49,000	09/30/2015	10/15/2025
42824C-AX-7	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	2,521,140	129.0327	2,580,655	2,000,000	2,517,765		(3,375)			6.200	3.830	AO	26,178		11/13/2020	10/15/2035
42824C-BE-8	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	6,998,530	103.6436	7,255,056	7,000,000	6,999,087		414			2.250	2.256	AO	39,375	165,375	09/04/2019	04/01/2023
431282-AN-2	HIGHWOODS REALTY LP			1,2	2.B FE	2,969,490	100.6965	3,020,895	3,000,000	2,997,825		4,689			3.200	3.363	JD	4,267	96,000	05/19/2014	06/15/2021
431571-AB-4	HILLENBRAND INC			1,2	3.A FE	21,666,799	112.1250	24,331,125	21,700,000	21,671,873		4,122			5.000	5.025	MS	319,472	949,375	09/16/2019	09/15/2026
432748-AB-7	HILLTOP HOLDINGS INC			2	2.B FE	3,000,000	103.2802	3,098,406	3,000,000	3,000,000					5.000	4.999	AO	31,667	150,000	04/06/2015	04/15/2025
432748-AE-1	HILLTOP HOLDINGS INC			2,5	2.A FE	3,000,000	106.1348	3,184,044	3,000,000	3,000,000					6.125	6.126	MN	23,479	93,917	05/07/2020	05/15/2035
436106-AA-6	HOLLYFRONTIER CORP			1,2	2.C FE	12,349,060	111.6698	13,372,453	11,975,000	12,196,663		(37,952)			5.875	5.446	AO	175,883	703,531	11/16/2016	04/01/2026
436106-AC-2	HOLLYFRONTIER CORP			1,2	2.C FE	2,994,720	105.6348	3,169,044	3,000,000	2,994,837		117			4.500	4.522	AO	34,875		09/14/2020	10/01/2030
436893-AA-9	HOME BANCSHARES INC			2,5	2.C FE	1,030,000	102.1180	1,021,180	1,000,000	1,008,535		(6,293)			5.625	4.931	AO	11,875	56,250	04/28/2017	04/15/2027
437076-AU-6	HOME DEPOT INC	SD		1,2	1.F FE	997,040	146.2419	1,462,419	1,000,000	997,746		63			5.400	5.419	MS	15,900	54,000	09/07/2010	09/15/2040
43785V-AD-4	HOMESTREET INC			1,2	2.B FE	4,000,000	106.2454	4,249,816	4,000,000	4,000,000					6.500	6.499	JD	21,667	260,000	05/17/2016	06/01/2026
440327-AK-0	HORACE MANN EDUCATORS CORP			1,2	2.B FE	1,994,700	109.1047	2,182,094	2,000,000	1,997,164		505			4.500	4.533	JD	7,500	90,000	11/18/2015	12/01/2025
44106M-AR-3	SERVICE PROPERTIES TRUST			1,2	3.C FE	938,977	100.5000	1,256,250	1,250,000	938,977		(648)	318,501		4.500	5.987	JD	2,500	56,250	01/10/2017	06/15/2023
44106M-AS-1	SERVICE PROPERTIES TRUST			1,2	3.C FE	4,394,174	99.0000	5,940,000	6,000,000	4,394,174		343	1,599,800		4.650	6.348	MS	82,150	279,000	06/17/2015	03/15/2024
44106M-AT-9	SERVICE PROPERTIES TRUST			1,2	3.C FE	1,462,054	98.5000	1,970,000	2,000,000	1,462,054		572	525,074		4.500	6.155	MS	26,500	90,000	09/09/2014	03/15/2025
44106M-AV-4	SERVICE PROPERTIES TRUST			1,2	3.C FE	1,432,488	100.5000	2,010,000	2,000,000	1,432,488		1,102	536,615		5.250	7.327	FA	39,667	105,000	01/29/2016	02/15/2026
44106M-AX-0	SERVICE PROPERTIES TRUST			1,2	3.C FE	2,228,351	96.6250	2,898,750	3,000,000	2,228,351		1,343	722,082		3.950	5.316	JJ	54,642	118,500	10/17/2017	01/15/2028
44106M-AZ-5	SERVICE PROPERTIES TRUST			1,2	3.C FE	3,670,231	98.7500	4,937,500	5,000,000	3,670,231		302	1,324,519		4.350	5.926	AO	54,375	225,354	09/10/2019	10/01/2024
44107T-AV-8	HOST HOTELS & RESORTS LP			1,2	2.C FE	1,996,760	107.4833	2,149,666	2,000,000	1,998,402		322			4.000	4.020	JD	3,556	80,000	05/06/2015	06/15/2025
44107T-AZ-9	HOST HOTELS & RESORTS LP			1,2	2.C FE	4,926,400	105.3543	5,267,716	5,000,000	4,928,638		2,238			3.500	3.676	MS	63,681		08/31/2020	09/15/2030
44409M-AB-2	HUDSON PACIFIC PROPERTIES LP			1,2	2.C FE	986,630	116.8134	1,168,134	1,000,000	988,675		1,097			4.650	4.818	AO	11,625	46,500	02/20/2019	04/01/2029
444859-BM-3	HUMANA INC			1,2	2.B FE	3,995,000	114.8889	4,595,556	4,000,000	3,995,719		719			4.500	4.528	AO	45,000	92,500	03/24/2020	04/01/2025
446150-AJ-3	HUNTINGTON BANCSHARES INC			2	2.A FE	1,864,320	100.3085	1,873,763	1,868,000	1,867,847		761			3.150	3.192	MS	17,489	58,842	03/09/2016	03/14/2021
44891A-AR-8	HYUNDAI CAPITAL AMERICA			1	2.A FE	2,999,850	104.1120	3,123,361	3,000,000	3,002,590		(1,449)			3.250	3.250	MS	27,354	97,500	09/18/2017	09/20/2022
44891A-AS-6	HYUNDAI CAPITAL AMERICA			1	2.A FE	9,995,500	100.4950	10,049,500	10,000,000	9,999,697		1,544			3.450	3.466	MS	104,458	345,000	03/07/2018	03/12/2021
44891A-BG-1	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	4,984,950	108.5576	5,427,879	5,000,000	4,986,695		1,745			3.000	3.048	FA	58,750	75,000	02/05/2020	02/10/2027
44891A-BL-0	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	1,998,820	131.5634	2,631,269	2,000,000	1,998,889		69			6.375	6.383	AO	29,396	64,104	04/02/2020	04/08/2030
44920U-AK-4	HYUNDAI CAPITAL SERVICES INC		C		2.A FE	4,982,750	103.6981	5,184,906	5,000,000	4,994,103		2,927			3.000	3.064	FA	50,833	150,000	08/22/2017	08/29/2022
44952F-AA-0	IFB BANCORP, INC.				2.B FE	2,000,000	100.2500	2,005,000	2,000,000	2,000,000					6.500	6.500	AO	27,444		10/14/2020	10/15/2030
453140-AE-5	IMPERIAL BRANDS FINANCE PLC		C	1,2	2.B FE	1,967,700	104.2584	2,085,168	2,000,000	1,992,049		4,863			3.750	4.016	JJ	33,333	75,000	07/15/2015	07/21/2022
45384B-AA-4	INDEPENDENT BANK GROUP INC				2.B FE	2,947,500	106.2632	3,187,896	3,000,000	2,973,787		6,356			5.875	6.150	FA	73,438	176,250	06/22/2016	08/01/2024
45384B-AB-2	INDEPENDENT BANK GROUP INC			2,5	2.B FE	1,000,000	99.2113	992,113	1,000,000	1,000,000					5.000	5.001	JD	139	50,000	12/14/2017	12/31/2027

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45780D-BU-5	INSTITUTE FOR ADVANCED STUDY			1	1.A FE	2,125,000	112.3600	2,387,650	2,125,000	2,125,000					3.662	3.662	JD	6,485	77,818	11/13/2015	12/01/2030
458140-BL-3	INTEL CORP			1,2	1.E FE	4,995,450	132.0199	6,600,996	5,000,000	4,995,560		110			4.600	4.607	MS	61,333	115,000	03/20/2020	03/25/2040
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.C FE	2,197,500	114.5150	2,290,300	2,000,000	2,163,025		(25,330)			6.250	4.567	JJ	57,639	125,000	08/14/2019	01/15/2027
46134L-AA-3	INVESTAR HOLDING CORP			2,5	2.C FE	2,000,000	101.2219	2,024,439	2,000,000	2,000,000					6.000	6.000	MS	30,333	120,000	03/21/2017	03/30/2027
46134L-AB-1	INVESTAR HOLDING CORPORATION				2.C FE	2,000,000	103.6483	2,072,967	2,000,000	2,000,000					5.125	5.126	MS	25,910	90,542	11/12/2019	12/30/2029
466112-AR-0	JBS USA LUX SA			1,2	3.B FE	100,000	103.2500	103,250	100,000	100,000					5.750	5.749	JD	256	5,750	05/20/2015	06/15/2025
46625H-JC-5	JPMORGAN CHASE & CO				1.F FE	3,997,400	102.5600	4,102,398	4,000,000	3,999,838		252			4.350	4.357	FA	65,733	174,000	08/03/2011	08/15/2021
46625H-NJ-5	JPMORGAN CHASE & CO				1.G FE	4,984,700	118.5863	5,929,313	5,000,000	4,990,702		1,167			4.250	4.282	AO	53,125	212,500	09/23/2015	10/01/2027
46625H-RS-1	JPMORGAN CHASE & CO			1,2	1.F FE	1,496,775	111.8364	1,677,546	1,500,000	1,497,923		343			3.200	3.228	JD	2,133	48,000	09/20/2017	06/15/2026
466313-AH-6	JABIL INC			1,2	2.C FE	4,268,578	113.0923	5,017,904	4,437,000	4,301,898		16,032			3.950	4.459	JJ	82,276	175,262	06/19/2019	01/12/2028
46849L-SR-3	JACKSON NATIONAL LIFE GLOBAL FUNDING				1.F FE	3,997,560	101.4323	4,057,290	4,000,000	3,999,597		487			2.100	2.113	AO	15,400	84,000	10/18/2016	10/25/2021
47102X-AJ-4	JANUS CAPITAL GROUP INC			1,2	2.B FE	4,951,250	115.1212	5,756,062	5,000,000	4,974,810		4,778			4.875	4.999	FA	101,563	243,750	07/28/2015	08/01/2025
476556-DB-8	JERSEY CENTRAL POWER & LIGHT CO			1,2	2.B FE	1,989,620	109.3595	2,187,190	2,000,000	1,996,390		1,007			4.700	4.761	AO	23,500	94,000	08/14/2013	04/01/2024
476556-DC-6	JERSEY CENTRAL POWER & LIGHT CO			1,2	2.B FE	3,044,130	111.8237	3,354,710	3,000,000	3,032,872		(6,075)			4.300	4.047	JJ	59,483	129,000	02/06/2019	01/15/2026
47805L-AA-9	JOHN MARSHALL BANCORP INC			5	2.C FE	2,000,000	103.0732	2,061,464	2,000,000	2,000,000					5.750	5.750	JJ	53,028	115,000	06/27/2017	07/15/2027
48020Q-AA-5	JONES LANG LASALLE INC			1,2	2.A FE	2,949,960	105.9611	3,178,834	3,000,000	2,988,320		5,856			4.400	4.620	MN	16,867	132,000	07/02/2013	11/15/2022
48203R-AG-9	JUNIPER NETWORKS INC			1	2.B FE	2,120,760	111.5951	2,231,901	2,000,000	2,064,487		(18,782)			4.500	3.428	MS	26,500	90,000	11/17/2017	03/15/2024
48203R-AM-6	JUNIPER NETWORKS INC			1,2	2.B FE	1,999,020	115.2556	2,305,112	2,000,000	1,999,115		80			3.750	3.756	FA	28,333	72,708	08/19/2019	08/15/2029
482480-AE-0	KLA CORP			1,2	2.A FE	7,326,010	113.8225	7,967,576	7,000,000	7,190,021		(49,020)			4.650	3.828	MN	54,250	325,500	02/02/2018	11/01/2024
487836-BW-7	KELLOGG CO			1,2	2.B FE	4,857,743	119.7146	5,836,089	4,875,000	4,861,598		1,514			4.300	4.344	MN	26,785	209,625	05/08/2018	05/15/2028
49306C-AB-7	KEYBANK NA				2.A FE	3,303,493	130.3138	3,583,629	2,750,000	3,187,859		(51,820)			6.950	4.317	FA	79,635	191,125	09/12/2018	02/01/2028
49326E-ED-1	KEYCORP				2.A FE	999,070	101.0480	1,010,480	1,000,000	999,980		88			5.100	5.109	MS	13,742	51,000	03/21/2011	03/24/2021
49327M-2Q-6	KEYBANK NA				1.G FE	1,995,420	101.9231	2,038,462	2,000,000	1,999,149		935			2.500	2.549	MN	5,417	50,000	11/17/2016	11/22/2021
493738-AE-8	KIA MOTORS CORP		C		2.A FE	1,982,260	104.9556	2,099,111	2,000,000	1,992,192		3,208			3.000	3.176	AO	11,000	60,000	10/24/2017	04/25/2023
49427R-AL-6	KILROY REALTY LP			1,2	2.B FE	2,983,320	112.1763	3,365,290	3,000,000	2,991,352		1,606			4.375	4.443	AO	32,813	131,250	09/09/2015	10/01/2025
49446R-AU-3	KIMCO REALTY CORP			1,2	2.A FE	2,995,290	109.3068	3,279,203	3,000,000	2,997,305		606			3.300	3.324	FA	41,250	99,000	08/01/2017	02/01/2025
494550-BS-4	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	3,734,660	109.4856	4,379,425	4,000,000	3,888,882		32,464			4.150	5.136	FA	69,167	166,000	09/23/2015	02/01/2024
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	1,996,640	111.6824	2,233,648	2,000,000	1,998,648		335			4.250	4.270	MS	28,333	85,000	09/09/2014	09/01/2024
49456B-AB-7	KINDER MORGAN INC			1,2	2.B FE	4,010,000	112.8161	4,512,646	4,000,000	4,003,510		(1,100)			5.625	5.591	MN	28,750	225,000	11/01/2013	11/15/2023
49456B-AP-6	KINDER MORGAN INC			1,2	2.B FE	2,968,560	117.2764	3,518,293	3,000,000	2,976,112		2,783			4.300	4.431	MS	43,000	129,000	03/07/2018	03/01/2028
496719-AA-3	KINGSTONE COMPANIES INC			1	3.B FE	994,560	98.0131	980,131	1,000,000	997,683		1,069			5.500	5.624	JD	153	55,000	12/14/2017	12/30/2022
496902-AJ-6	KINROSS GOLD CORP		C	1,2	2.C FE	10,339,019	101.8049	10,180,492	10,000,000	10,031,157		(73,277)			5.125	4.360	MS	170,833	512,500	04/20/2018	09/01/2021
496902-AN-7	KINROSS GOLD CORP		C	1,2	2.C FE	7,506,635	113.7793	8,533,444	7,500,000	7,502,966		(871)			5.950	5.936	MS	131,396	446,250	03/19/2014	03/15/2024
496902-AQ-0	KINROSS GOLD CORP		C	1,2	2.C FE	3,681,600	115.6537	4,626,150	4,000,000	3,751,363		30,662			4.500	5.650	JJ	83,000	180,000	08/22/2018	07/15/2027
497266-AC-0	KIRBY CORP			1,2	2.C FE	1,985,260	110.9142	2,218,283	2,000,000	1,988,874		1,304			4.200	4.291	MS	28,000	84,000	03/20/2018	03/01/2028
500255-AT-1	KOHLS CORP			1,2	2.C FE	2,992,500	106.9436	3,208,307	3,000,000	2,997,423		794			4.750	4.782	JD	6,333	142,500	09/05/2013	12/15/2023
50067A-AE-2	KORTH DIRECT MTG LLC FORMERLY KORTH DIRE				1.G PL	1,850,000	98.6539	1,825,097	1,850,000	1,850,000					5.500	5.500	MON	1,696	101,750	10/09/2018	04/01/2023
50067A-AG-7	KORTH DIRECT MTG LLC FORMERLY KORTH DIRE				1.G PL	2,695,410	98.4043	2,656,916	2,700,000	2,697,307		864			5.250	5.288	MON	2,363	141,750	09/12/2018	10/25/2023
50067A-AK-8	KORTH DIRECT MORTGAGE INC.			1	1.G PL	2,000,000	98.7483	1,974,966	2,000,000	2,000,000					6.250	6.250	MON	2,083	125,000	03/21/2019	04/25/2022
50067A-AL-6	KORTH DIRECT MORTGAGE INC.				1.G PL	3,332,000	98.7997	3,359,190	3,400,000	3,351,852		12,205			5.750	6.211	MON	3,258	195,500	05/02/2019	05/25/2024
50067H-AA-5	KORTH DIRECT MORTGAGE INC.				2.A PL	3,000,000	98.3138	2,949,413	3,000,000	3,000,000					6.250	6.254	MON	3,125	187,500	07/30/2019	09/25/2024
50067H-AC-1	KORTH DIRECT MORTGAGE INC.			2	1.G PL	3,938,763	98.5799	3,882,831	3,938,763	3,938,763					5.250	5.250	MON	3,446	206,785	10/09/2019	11/25/2024
50067H-AE-7	KORTH DIRECT MORTGAGE INC.				1.G PL	2,100,000	98.5855	2,070,296	2,100,000	2,100,000					5.000	5.000	MON	1,750	105,000	09/27/2019	10/25/2024
50067H-AN-7	KORTH DIRECT MORTGAGE INC.				1.G PL	3,000,000	99.8376	2,995,128	3,000,000	3,000,000					6.000	6.004	MON	3,000	120,000	03/27/2020	04/25/2025
50067H-BA-4	KORTH DIRECT MORTGAGE INC.				1.G PL	2,000,000	98.6385	1,972,771	2,000,000	2,000,000					5.300	5.301	MON	26,794	17,667	09/28/2020	10/25/2025
50067H-BG-1	KORTH DIRECT MORTGAGE INC.				1.G PL	1,308,000	99.3302	1,299,239	1,308,000	1,308,000					5.000	5.000	MON	1,090	13,443	09/15/2020	10/25/2025
50067H-BJ-5	KORTH DIRECT MORTGAGE INC.				1.G PL	1,000,000	99.0391	990,391	1,000,000	1,000,000					5.000	5.000	MON	833	9,167	09/24/2020	10/25/2023
50067H-BN-6	KORTH DIRECT MORTGAGE INC.				1.F PL	6,376,000	99.1192	6,343,628	6,400,000	6,376,745		745			5.000	5.084	MON	5,333	26,667	10/29/2020	11/25/2025
50077L-AT-3	KRAFT HEINZ FOODS CO			1,2	3.A FE	4,991,100	114.4237	5,721,185	5,000,000	4,993,338		666			4.625	4.645	JJ	96,997	231,250	08/10/2018	01/30/2029
50077L-AW-6	KRAFT HEINZ FOODS CO			1,2	3.A FE	1,976,320	111.6555	2,233,109	2,000,000	1,977,274		751			4.625	4.717	AO	23,125	94,042	09/11/2019	10/01/2039
501044-DL-2	KROGER CO			1,2	2.A FE	1,988,060	123.1741	2,463,482	2,000,000	1,990,002		1,008			4.500	4.575	JJ	41,500	90,000	01/07/2019	01/15/2029
50540R-AN-2	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	4,901,380	108.8989	5,444,947	5,000,000	4,967,846		10,483			4.000	4.243	MN	33,333	200,000	11/05/2013	11/01/2023
50540R-AT-9	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	2,993,250	108.8404	3,265,212	3,000,000	2,996,355		924			3.250	3.285	MS	32,500	97,500	08/15/2017	09/01/2024

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	Codes: 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value: 8 Rate Used to Obtain Fair Value	Fair Value: 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value: 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value: 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value: 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest: 16 Rate of	Interest: 17 Effective Rate of	Interest: 18 When Paid	Interest: 19 Admitted Amount Due and Accrued	Interest: 20 Amount Received During Year	Dates: 21 Acquired	Dates: 22 Stated Contractual Maturity Date
524660-AW-7	LEGGETT & PLATT INC			1,2	2.C FE	997,060	103.2036	1,032,036	1,000,000	999,463		317			3.400	3.434	FA	12,844	34,000	08/08/2012	08/15/2022
524901-AT-2	LEGG MASON INC			1	1.G FE	5,273,977	110.8393	5,874,484	5,300,000	5,288,075		3,078			3.950	4.019	JJ	96,534	209,350	02/25/2016	07/15/2024
524901-AV-7	LEGG MASON INC			1	1.G FE	2,998,620	118.7445	3,562,336	3,000,000	2,999,321		113			4.750	4.755	MS	41,958	142,500	03/17/2016	03/15/2026
526057-BN-3	LENNAR CORP			1,2	2.C FE	2,942,190	105.5000	3,165,000	3,000,000	2,987,684		6,600			4.750	4.999	MN	18,208	142,500	01/30/2013	11/15/2022
526057-CD-4	LENNAR CORP			1,2	2.C FE	2,000,000	118.1800	2,363,600	2,000,000	2,000,000					4.750	4.750	MN	8,444	95,000	11/14/2017	11/29/2027
527288-BE-3	JEFFERIES FINANCIAL GROUP INC			1,2	2.C FE	4,932,050	110.1192	5,505,958	5,000,000	4,977,309		7,310			5.500	5.678	AO	55,764	275,000	10/15/2013	10/18/2023
529043-AD-3	LEXINGTON REALTY TRUST			1,2	2.B FE	2,996,490	108.7864	3,263,593	3,000,000	2,998,696		342			4.400	4.414	JD	5,867	132,000	05/13/2014	06/15/2024
53079E-AV-6	LIBERTY MUTUAL GROUP INC			1	2.B FE	2,936,370	101.8518	3,055,554	3,000,000	2,996,684		7,726			5.000	5.273	JD	12,500	150,000	05/18/2011	06/01/2021
53079E-AW-4	LIBERTY MUTUAL GROUP INC			1	2.B FE	4,984,450	105.8167	5,290,833	5,000,000	4,997,571		1,726			4.950	4.988	MN	41,250	247,500	05/01/2012	05/01/2022
53079E-BE-3	LIBERTY MUTUAL GROUP INC			1	2.B FE	1,998,680	108.8053	2,176,106	2,000,000	1,999,650		133			4.250	4.258	JD	3,778	85,000	10/31/2013	06/15/2023
534187-BA-6	LINCOLN NATIONAL CORP			1	2.A FE	1,995,780	153.0067	3,060,135	2,000,000	1,996,507		82			7.000	7.017	JD	6,222	140,000	06/15/2010	06/15/2040
539439-AR-0	LLOYDS BANKING GROUP PLC		C		1.G FE	4,982,350	119.0145	5,950,727	5,000,000	4,986,510		1,557			4.375	4.419	MS	60,156	218,750	03/15/2018	03/22/2028
539439-AT-6	LLOYDS BANKING GROUP PLC		C		1.G FE	4,984,900	120.5899	6,029,495	5,000,000	4,987,894		1,299			4.550	4.588	FA	85,313	227,500	08/09/2018	08/16/2028
548661-DT-1	LOWE'S COMPANIES INC			1,2	2.A FE	997,710	113.6210	1,136,210	1,000,000	998,049		339			4.000	4.050	AO	8,444	22,111	03/24/2020	04/15/2025
548661-DV-6	LOWE'S COMPANIES INC			1,2	2.A FE	2,985,990	135.3907	4,061,722	3,000,000	2,986,413		423			5.000	5.037	AO	31,667	82,917	03/24/2020	04/15/2040
55316F-AC-3	MM FINISHED LOTS HOLDINGS LLC				1.F PL	1,143,623	100.0000	1,128,322	1,128,322	1,140,385		(3,238)			7.250	6.823	MON	8,166	61,807	02/28/2020	01/31/2024
55317H-AA-2	MM FINISHED LOTS HOLDINGS 3 LLC				1.F PL	2,575,256	100.0000	2,578,981	2,578,981	2,575,217		(39)			6.500	6.501	MON	15,297	7,916	11/13/2020	11/30/2025
55336V-AS-9	MPLX LP			1,2	2.B FE	4,971,600	120.8563	6,042,816	5,000,000	4,976,108		2,347			4.800	4.872	FA	90,667	240,000	11/08/2018	02/15/2029
55412L-AA-7	MABREY BANCORPORATION INC.				2.B PL	1,500,000	103.0000	1,545,000	1,500,000	1,500,000					5.500	5.500	FA	33,229		08/06/2020	08/15/2030
55448Q-AQ-9	MACK-CALI REALTY LP			1,2	3.C FE	998,010	99.5216	995,216	1,000,000	999,707		213			4.500	4.523	AO	9,500	45,000	04/10/2012	04/18/2022
55608X-AA-5	MACQUARIE BANK LTD		C		2.A FE	6,986,350	101.5608	7,109,256	7,000,000	6,999,601		1,466			6.625	6.647	AO	108,208	463,750	03/31/2011	04/07/2021
55616X-AN-7	MACY'S RETAIL HOLDINGS LLC			1	4.A FE	1,997,980	99.5000	1,990,000	2,000,000	1,999,985		403			3.450	3.471	JJ	31,817	69,000	12/07/2015	01/15/2021
559079-AK-4	MAGELLAN HEALTH INC			1,2	3.A FE	4,990,450	105.2500	5,262,500	5,000,000	4,994,739		1,276			4.900	4.929	MS	67,375	245,000	09/15/2017	09/22/2024
559222-AR-5	MAGNA INTERNATIONAL INC		C	1,2	1.G FE	2,988,300	114.5959	3,437,877	3,000,000	2,993,974		1,127			4.150	4.197	AO	31,125	124,500	09/16/2015	10/01/2025
561409-AC-7	MALVERN BANCORP INC			2,5	2.C FE	2,000,000	102.5981	2,051,962	2,000,000	2,000,000					6.125	6.126	FA	46,278	122,500	02/07/2017	02/15/2027
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS, LLC				2.C PL	1,505,539	110.5540	1,664,434	1,505,539	1,505,539					4.560	4.561	JJ	33,563	68,653	09/28/2018	09/30/2025
56585A-AD-4	MARATHON PETROLEUM CORP			1	2.B FE	2,000,000	100.7073	2,014,146	2,000,000	2,000,000					5.125	5.123	MS	34,167	102,500	02/10/2011	03/01/2021
56585A-BH-4	MARATHON PETROLEUM CORP			1,2	2.B FE	4,990,250	114.5555	5,727,776	5,000,000	4,991,471		1,221			4.700	4.744	MN	39,167	120,111	04/23/2020	05/01/2025
570535-AK-0	MARKEL CORP			1	2.B FE	1,997,040	106.4092	2,128,185	2,000,000	1,999,459		340			4.900	4.919	JJ	49,000	98,000	06/27/2012	07/01/2022
57064B-AA-6	MARKET STREET BANCSHARES, INC.				2.C FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					6.000	6.000	MN	10,333		11/30/2020	12/01/2030
57165P-AB-1	MARRIOTT OWNERSHIP RESORTS INC			1,2	4.B FE	100,000	104.5000	104,500	100,000	100,000					6.500	6.498	MS	1,914	6,500	08/10/2018	09/15/2026
571903-AY-9	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	4,964,050	110.6193	5,530,964	5,000,000	4,972,517		3,183			4.000	4.088	AO	42,222	200,000	04/04/2018	04/15/2028
571903-BB-8	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	1,993,600	116.0513	2,321,026	2,000,000	1,994,758		536			4.650	4.690	JD	7,750	93,000	11/14/2018	12/01/2028
573284-AA-4	MARTIN MARIETTA MATERIALS INC				2.B FE	4,470,200	127.0300	5,081,200	4,000,000	4,230,291		(39,656)			7.000	5.642	JD	23,333	280,000	11/04/2013	12/01/2025
575634-AS-9	MASSACHUSETTS ELECTRIC CO			1	1.G FE	2,989,980	148.4407	4,453,220	3,000,000	2,992,115		223			5.900	5.923	MN	22,617	177,000	11/10/2009	11/15/2039
577778-AT-0	MACY'S RETAIL HOLDINGS LLC				4.B FE	49,750	98.5000	49,250	50,000	49,990		20			9.500	9.475	AO	1,003	4,750	04/09/1991	04/15/2021
579780-AM-9	MCCORMICK & COMPANY INC			1,2	2.B FE	1,998,740	108.4086	2,168,173	2,000,000	1,999,345		168			3.150	3.160	FA	23,800	63,000	08/09/2017	08/15/2024
58013M-FN-9	MCDONALD'S CORP			1,2	2.A FE	1,999,300	111.3567	2,227,134	2,000,000	1,999,336		36			3.300	3.308	JJ	33,000	17,233	03/25/2020	07/01/2025
58278L-AA-4	MCREIF SUBREIT, LLC			1	1.F PL	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					6.750	6.750	MN	30,938		11/06/2020	11/06/2023
583928-20-5	MEDALLION FINANCIAL CORP			1	1.D FE	2,000,000	25.2500	2,020,000	2,000,000	2,000,000					9.000	9.507	JAJO	173,000	180,000	04/12/2016	04/15/2021
583928-AC-0	MEDALLION FINANCIAL CORP			1	1.G PL	3,000,000	100.3027	3,009,080	3,000,000	3,000,000					8.250	8.250	MS	68,063	247,500	03/22/2019	03/22/2024
583928-AE-6	MEDALLION FINANCIAL CORP			2	1.G FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000					7.500	7.503	JD	6,667		12/23/2020	12/30/2027
58942H-AA-9	MERCY HEALTH (OHIO)			1	1.E FE	6,116,400	110.2333	6,613,995	6,000,000	6,073,069		(13,826)			3.382	3.109	MN	33,820	202,920	09/21/2017	11/01/2025
58942H-AB-7	MERCY HEALTH (OHIO)			1,2	1.E FE	5,000,000	110.5726	5,528,630	5,000,000	5,000,000					3.555	3.554	FA	74,063	177,750	12/12/2017	08/01/2027
59001A-BA-9	MERITAGE HOMES CORP			1,2	3.A FE	1,000,000	111.7500	1,117,500	1,000,000	1,000,000					5.125	5.124	JD	3,559	51,250	05/22/2017	06/06/2027
59100U-AA-6	META FINANCIAL GROUP INC			2,5	2.B FE	5,000,000	100.6531	5,032,657	5,000,000	5,000,000					5.750	5.751	FA	108,611	287,500	08/10/2016	08/15/2026
59151K-AL-2	METHANEX CORP		C	1,2	3.B FE	15,011,750	108.3720	16,255,800	15,000,000	15,009,453		(814)			5.250	5.241	JD	35,000	787,500	09/11/2019	12/15/2029
591751-AA-0	METROPOLITAN BANCGROUP INC			5	2.B FE	2,000,000	101.3982	2,027,964	2,000,000	2,000,000					6.500	6.500	JJ	65,000	130,000	07/21/2016	07/01/2026
591774-AA-2	METROPOLITAN BANK HOLDING CORP			2,5	2.C FE	2,000,000	102.9971	2,059,943	2,000,000	2,000,000					6.250	6.248	MS	36,806	125,000	03/08/2017	03/15/2027
59408T-AA-8	MICHAEL KORS (USA) INC			1,2	3.A FE	1,990,160	103.8750	2,077,500	2,000,000	1,994,380		1,343			4.500	4.580	MN	15,000	82,505	10/05/2017	11/01/2024
594918-BR-4	MICROSOFT CORP			1,2	1.A FE	9,991,200	109.0987	10,909,868	10,000,000	9,994,891		842			2.400	2.410	FA	95,333	240,000	08/02/2016	08/08/2026
594918-BS-2	MICROSOFT CORP			1,2	1.A FE	2,377,728	123.3127	2,959,504	2,400,000	2,381,501		877			3.450	3.515	FA	32,890	82,800	08/02/2016	08/08/2036
595112-BP-7	MICRON TECHNOLOGY INC			1,2	2.C FE	999,950	117.0555	1,170,555	1,000,000	999,997		10			4.185	4.185	FA	15,810	45,686	07/11/2019	02/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
595112-BQ-5	MICRON TECHNOLOGY INC			1,2	2.C FE	5,999,640	122.7147	7,362,881	6,000,000	5,999,984		72			4.663	4.663	FA	105,695	305,427	07/11/2019	02/15/2030
597742-AK-1	MIDLAND STATES BANCORP INC			2,5	2.C FE	5,000,000	103.9724	5,198,621	5,000,000	5,000,000					5.500	5.500	MS	69,514	282,639	09/20/2019	09/30/2034
598511-AC-7	MIDWESTONE FINANCIAL GROUP INC (IOWA)			2,5	2.C FE	2,500,000	99.9330	2,498,325	2,500,000	2,500,000					5.750	5.750	c	61,094		07/28/2020	07/30/2030
60040R-AA-4	MILLENNIUM CONSOLIDATED HOLDINGS LLC			1	2.C PL	1,987,000	103.0440	2,060,880	2,000,000	1,993,077		2,502			7.500	7.663	MN	12,917	150,000	06/29/2018	06/30/2023
60040R-AC-0	MILLENNIUM CONSOLIDATED HOLDINGS LLC				2.C PL	2,000,000	102.5000	2,050,000	2,000,000	2,000,000					7.500	7.500	MS	37,917	75,000	03/31/2020	03/31/2025
60687Y-AE-9	MIZUHO FINANCIAL GROUP INC		C		1.G FE	7,000,000	101.3156	7,092,094	7,000,000	7,000,000					2.273	2.273	MS	47,733	159,110	09/07/2016	09/13/2021
60920L-AE-4	MONDELEZ INTERNATIONAL HOLDINGS NETHERLA		C	1	2.B FE	1,499,610	102.8647	1,542,971	1,500,000	1,499,774		128			2.125	2.134	MS	9,031	31,875	09/05/2019	09/19/2022
614810-AB-5	ENDURANCE SPECIALTY HOLDINGS LTD		C	1	1.G FE	996,820	106.8714	1,068,714	1,000,000	999,350		342			4.700	4.738	AO	9,922	47,000	10/02/2012	10/15/2022
615369-AB-1	MOODY'S CORP			1,2	2.A FE	1,984,360	105.6318	2,112,636	2,000,000	1,996,943		1,735			4.500	4.597	MS	30,000	90,000	08/15/2012	09/01/2022
615369-AS-4	MOODY'S CORP			1,2	2.A FE	1,997,740	112.2991	2,245,982	2,000,000	1,998,063		323			3.750	3.775	MS	20,208	37,500	03/20/2020	03/24/2025
617446-7Y-9	MORGAN STANLEY				2.A FE	6,989,520	117.8988	8,252,918	7,000,000	6,994,633		817			4.350	4.365	MS	95,579	304,500	09/05/2014	09/08/2026
617446-8C-6	MORGAN STANLEY			1	2.A FE	7,421,400	114.4372	8,010,603	7,000,000	7,259,921		(52,266)			4.000	3.120	JJ	122,889	280,000	10/17/2017	07/23/2025
61744Y-AN-8	MORGAN STANLEY			1	2.A FE	1,995,500	105.5370	2,110,740	2,000,000	1,998,060		897			3.125	3.174	JJ	27,431	62,500	01/18/2018	01/23/2023
61746B-DZ-6	MORGAN STANLEY			1	2.A FE	3,649,310	114.7074	4,014,759	3,500,000	3,595,581		(17,058)			3.875	3.286	JJ	58,017	135,625	09/20/2017	01/27/2026
61747Y-DU-6	MORGAN STANLEY				2.B FE	3,997,720	108.5234	4,340,937	4,000,000	3,999,436		220			4.100	4.106	MN	17,767	164,000	05/16/2013	05/22/2023
61761J-VL-0	MORGAN STANLEY			1	2.A FE	8,559,650	111.2798	9,236,224	8,300,000	8,436,412		(33,188)			3.700	3.238	AO	58,008	307,100	07/17/2017	10/23/2024
61761J-ZN-2	MORGAN STANLEY				2.A FE	6,912,570	115.6149	8,093,043	7,000,000	6,936,787		8,624			3.950	4.114	AO	52,228	276,500	02/14/2018	04/23/2027
61945C-AG-8	MOSAIC CO			1,2	2.C FE	6,986,280	113.2330	7,926,313	7,000,000	6,990,223		1,212			4.050	4.074	MN	36,225	283,500	11/08/2017	11/15/2027
61980A-AD-5	MOTIVA ENTERPRISES LLC			1	2.B FE	9,958,256	124.1477	11,173,289	9,000,000	9,960,937		297			6.850	5.875	JJ	286,558	342,500	12/30/2020	01/15/2040
626738-AE-8	MURPHY OIL USA INC			1,2	3.B FE	7,183,750	106.3750	7,446,250	7,000,000	7,179,578		(3,231)			4.750	4.585	MS	97,903	334,347	09/06/2019	09/15/2029
628530-BD-8	MYLAN INC			1,2	2.C FE	1,992,240	109.3479	2,186,958	2,000,000	1,997,432		813			4.200	4.247	MN	7,467	84,000	11/19/2013	11/29/2023
62854A-AM-6	MYLAN II BV			1,2	2.C FE	4,994,200	100.9667	5,048,333	5,000,000	4,999,447		1,194			3.150	3.175	JD	7,000	157,500	05/31/2016	06/15/2021
62854A-AN-4	MYLAN II BV			1,2	2.C FE	4,961,550	114.4131	5,720,653	5,000,000	4,977,249		3,661			3.950	4.044	JD	8,778	197,500	05/31/2016	06/15/2026
62944T-AE-5	NVR INC			1,2	2.A FE	9,792,600	105.1862	10,518,624	10,000,000	9,953,958		25,535			3.950	4.233	MS	116,306	395,000	04/03/2014	09/15/2022
62947Q-AY-4	NXP BV		C	1,2	2.C FE	4,786,405	127.4203	5,733,913	4,500,000	4,747,621		(27,138)			5.550	4.672	JD	20,813	249,750	07/16/2019	12/01/2028
63010M-AA-5	NANO FINANCIAL HOLDINGS, INC.				5.B GI	3,000,000	105.6904	3,170,711	3,000,000	3,000,000					7.000	7.000	JJ	105,000	211,750	06/28/2019	07/01/2024
631004-AA-6	NARRAGANSETT FINL CORP			5	2.B PL	2,000,000	100.8025	2,016,051	2,000,000	2,000,000					6.500	6.499	JJ	54,528	130,000	07/21/2016	07/30/2026
633717-AA-1	NATIONAL BANK OF INDIANAPOLIS CORP.			5	2.B PL	2,000,000	104.2306	2,084,612	2,000,000	2,000,000					5.500	5.500	MS	32,389	113,056	09/05/2019	09/15/2029
63546L-AA-0	SOUTH STATE CORP			2,5	2.B FE	2,000,000	100.9570	2,019,140	2,000,000	2,000,000					6.000	6.001	JD	10,000	120,000	05/16/2016	06/01/2026
636180-BK-6	NATIONAL FUEL GAS CO			1,2	2.C FE	4,003,120	102.7569	4,110,278	4,000,000	4,000,332		(440)			4.900	4.889	JD	16,333	196,000	11/29/2011	12/01/2021
636180-BN-0	NATIONAL FUEL GAS CO			1,2	2.C FE	1,986,340	106.1926	2,123,853	2,000,000	1,990,278		1,242			3.950	4.034	MS	23,261	79,000	09/18/2017	09/15/2027
636180-BP-5	NATIONAL FUEL GAS CO			1,2	2.C FE	6,949,110	107.3509	7,514,564	7,000,000	6,959,184		4,314			4.750	4.842	MS	110,833	332,500	08/08/2018	09/01/2028
636180-BQ-3	NATIONAL FUEL GAS CO			1,2	2.C FE	1,990,360	115.3440	2,306,881	2,000,000	1,991,402		1,042			5.500	5.599	JJ	63,556		05/19/2020	01/15/2026
637138-AC-2	TRUIST FINANCIAL CORP				1.G FE	2,000,000	111.7712	2,235,425	2,000,000	2,000,000					4.250	4.249	MS	21,486	85,000	09/09/2014	09/30/2024
637417-AH-9	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	1,995,180	112.7563	2,255,127	2,000,000	1,997,509		455			4.000	4.028	MN	10,222	80,000	10/14/2015	11/15/2025
637432-CT-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1	1.F FE	3,491,280	157.5021	4,725,062	3,000,000	3,330,680		(19,584)			8.000	6.590	MS	80,000	240,000	09/23/2009	03/01/2032
638612-AK-7	NATIONWIDE FINANCIAL SERVICES INC			1	2.A FE	4,980,720	101.0864	5,054,321	5,000,000	4,999,472		2,250			5.375	5.422	MS	71,667	268,750	03/24/2011	03/25/2021
64110D-AF-1	NETAPP INC			1,2	2.B FE	5,963,250	109.2066	6,552,395	6,000,000	5,978,371		5,332			3.300	3.403	MS	50,600	198,000	02/08/2018	09/29/2024
647551-A@-9	NEW MOUNTAIN FINANCE CORPORATION			1	2.C FE	4,000,000	104.4970	4,179,880	4,000,000	4,000,000					4.760	4.759	JJ	87,796	190,400	06/30/2017	07/15/2022
649445-AC-7	NEW YORK COMMUNITY BANCORP INC			2,5	2.C FE	5,000,000	103.8012	5,190,058	5,000,000	5,000,000					5.900	5.902	MN	45,069	295,000	11/01/2018	11/06/2028
65120F-AC-8	NEWCREST FINANCE PTY LTD		C	1	2.B FE	994,190	105.4973	1,054,973	1,000,000	998,823		637			4.200	4.271	AO	10,500	42,000	09/24/2012	10/01/2022
651290-AP-3	OVINTIV EXPLORATION INC			1	3.A FE	2,593,750	103.8652	2,596,629	2,500,000	2,591,276		(2,474)			5.750	2.301	JJ	60,295		12/17/2020	01/30/2022
651587-AF-4	NEWMARKET CORP			1	2.B FE	998,300	106.1563	1,061,563	1,000,000	999,617		185			4.100	4.121	JD	1,822	41,000	12/13/2012	12/15/2022
651639-AM-8	NEWMONT CORPORATION			1	2.A FE	3,029,550	151.3510	4,540,530	3,000,000	3,024,441		(679)			6.250	6.176	AO	46,875	187,500	09/23/2009	10/01/2039
652315-AA-0	NEWPORT REALTY TRUST INC			1,2	2.A PL	2,000,000	103.0381	2,060,762	2,000,000	2,000,000					6.250	6.249	MJSD	10,417	31,250	11/02/2020	12/01/2024
65341T-AA-5	NEXBANK CAP INC			5	1.G PL	7,981,880	100.1660	8,013,281	8,000,000	7,988,559		1,842			5.500	5.532	MJSD	19,556	440,000	02/15/2017	03/16/2026
65344M-AA-7	NEXPOINT REIT OP LP			2	2.B PL	2,969,400	100.0000	3,000,000	3,000,000	2,970,499		1,099			7.500	7.750	AO	47,500		10/15/2020	10/15/2025
654740-AS-8	NISSAN MOTOR ACCEPTANCE CORP			1	2.C FE	4,990,500	100.6919	5,034,593	5,000,000	4,998,628		1,935			1.900	1.940	MS	28,236	95,000	09/07/2016	09/14/2021
654744-AC-5	NISSAN MOTOR CO LTD		C	1,2	2.C FE	4,000,000	110.4528	4,418,111	4,000,000	4,000,000					4.345	4.345	MS	50,209		09/10/2020	09/17/2027
655664-AR-1	NORDSTROM INC			1,2	3.A FE	2,049,820	94.1294	1,882,589	2,000,000	2,048,878		(942)			5.000	4.821	JJ	46,111	50,000	02/13/2020	01/15/2044
655664-AT-7	NORDSTROM INC			1,2	3.A FE	3,010,920	98.4912	2,954,735	3,000,000	3,009,959		(935)			4.375	4.330	AO	32,813	118,490	12/19/2019	04/01/2030
664764-AA-5	NORTHERN BANCORP INC			5	2.B FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					5.500	5.500	JAJO	50,722	110,000	01/12/2016	01/15/2026
66621#-AA-4	NORTHFIELD MOUNTAIN, LLC				2.B PL	2,200,000	112.5490	2,476,078	2,200,000	2,200,000					4.500	4.500	MJSD	275	123,200	07/18/2019	07/18/2034

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
666807-BT-8	NORTHROP GRUMMAN CORP			1,2	2.B FE	3,995,430	138.2201	5,528,803	4,000,000	3,995,840		410			5.150	5.158	MN	34,333	124,744	03/19/2020	05/01/2040
67103H-AC-1	O'REILLY AUTOMOTIVE INC			1,2	2.A FE	996,270	104.6736	1,046,736	1,000,000	999,297		403			3.800	3.844	MS	12,667	38,000	08/16/2012	09/01/2022
67103H-AJ-6	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	2,998,770	120.4632	3,613,896	3,000,000	2,998,861		91			4.200	4.205	AO	31,500	64,400	03/26/2020	04/01/2030
67449J-AA-4	OBSIDIAN INSURANCE HOLDINGS, INC.				2.C FE	5,000,000	100.5000	5,025,000	5,000,000	5,000,000					6.500	6.503	JD	12,639		12/18/2020	12/30/2025
674599-CR-4	OCCIDENTAL PETROLEUM CORP			1,2	3.C FE	2,997,930	93.5000	2,805,000	3,000,000	2,998,319		272			3.200	3.211	FA	36,267	97,867	08/07/2019	08/15/2026
675232-AA-0	OCEANEERING INTERNATIONAL INC			1,2	4.A FE	800,000	91.0000	1,820,000	2,000,000	800,000		(154)	1,203,127		4.650	11.616	MN	11,883	93,000	07/13/2016	11/15/2024
675234-AA-6	OCEANFIRST FINANCIAL CORP			2,5	2.B FE	2,000,000	100.0215	2,000,430	2,000,000	2,000,000					5.125	5.125	MS	25,910	102,500	09/16/2016	09/30/2026
675234-AB-4	OCEANFIRST FINANCIAL CORP			2,5	2.B FE	3,000,000	105.2749	3,158,248	3,000,000	3,000,000					5.250	5.251	MN	20,125	84,875	04/29/2020	05/15/2030
67984M-AC-4	WESBANCO INC			5	1.G FE	3,000,000	98.8545	2,965,634	3,000,000	3,000,000					5.625	5.624	FA	63,750	168,750	08/10/2016	08/15/2026
680033-AC-1	OLD NATIONAL BANCORP				1.G FE	3,025,740	108.5984	3,257,951	3,000,000	3,010,587		(2,665)			4.125	4.019	FA	46,750	123,750	08/13/2014	08/15/2024
680223-AJ-3	OLD REPUBLIC INTERNATIONAL CORP			1,2	2.B FE	7,008,200	114.0123	7,980,864	7,000,000	7,003,670		(960)			4.875	4.858	AO	85,313	341,250	10/03/2014	10/01/2024
680665-AL-0	OLIN CORP			1,2	3.C FE	5,043,750	108.6250	5,431,250	5,000,000	5,038,927		(3,437)			5.625	5.510	FA	117,188	292,969	07/12/2019	08/01/2029
681936-BB-5	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	1,971,600	108.8638	2,177,275	2,000,000	1,989,331		2,953			4.950	5.131	AO	24,750	99,000	03/06/2014	04/01/2024
681936-BD-1	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	2,973,930	109.4555	3,283,664	3,000,000	2,988,768		2,477			4.500	4.603	JJ	62,250	135,000	09/04/2014	01/15/2025
681936-BF-6	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	2,956,380	112.4767	3,374,302	3,000,000	2,974,554		3,441			4.500	4.658	AO	33,750	135,000	03/11/2015	04/01/2027
681936-BH-2	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	3,365,449	114.3192	3,858,274	3,375,000	3,369,602		913			5.250	5.287	JJ	81,703	177,188	09/16/2015	01/15/2026
681936-BM-1	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	2,947,470	104.8323	3,144,969	3,000,000	2,948,360		890			3.375	3.580	FA	23,063		10/07/2020	02/01/2031
682680-BD-4	ONEOK INC			1,2	2.B FE	2,998,290	119.8423	3,595,269	3,000,000	2,998,193		(97)			5.850	5.864	JJ	80,925	33,150	05/04/2020	01/15/2026
684000-AA-0	PACIFIC PREMIER BANK			2,5	2.A FE	6,000,000	100.9488	6,056,926	6,000,000	6,000,000					5.500	5.500	JJ	165,000	330,000	06/23/2016	07/01/2026
68622B-AA-8	ORIGIN BANK			2,5	2.B FE	2,000,000	102.7192	2,054,383	2,000,000	2,000,000					4.250	4.250	FA	32,111	44,625	02/06/2020	02/15/2030
690742-AD-3	OWENS CORNING			1,2	2.C FE	1,998,200	105.1583	2,103,165	2,000,000	1,999,644		172			4.200	4.210	JD	3,733	84,000	10/17/2012	12/15/2022
690742-AE-1	OWENS CORNING			1,2	2.C FE	1,961,520	111.1691	2,223,382	2,000,000	1,983,037		3,888			4.200	4.438	JD	7,000	84,000	11/04/2014	12/01/2024
69352P-AQ-6	PPL CAPITAL FUNDING INC			1,2	2.A FE	2,998,980	119.6285	3,588,856	3,000,000	2,999,084		104			4.125	4.129	AO	26,125	66,000	04/01/2020	04/15/2030
69362B-BA-9	PSEG POWER LLC			1,2	2.B FE	2,998,290	109.1078	3,273,233	3,000,000	2,999,511		157			4.300	4.306	MN	16,483	129,000	11/05/2013	11/15/2023
69362B-BB-7	PSEG POWER LLC			1,2	2.B FE	4,990,950	100.9477	5,047,383	5,000,000	4,999,134		1,872			3.000	3.039	JD	6,667	150,000	06/06/2016	06/15/2021
693656-AC-4	PVH CORP			1,2	2.C FE	2,988,750	112.6742	3,380,226	3,000,000	2,989,883		1,133			4.625	4.708	JJ	65,906		07/06/2020	07/10/2025
69412V-AA-6	COLUMBIA BANKING SYSTEM INC			2,5	3.A	2,000,000	100.7834	2,015,668	2,000,000	2,000,000					5.875	5.877	JD	326	117,500	06/22/2016	06/30/2026
69478X-AD-7	PACIFIC PREMIER BANCORP INC			2,5	2.B FE	4,000,000	97.9039	3,916,156	4,000,000	4,000,000					4.875	4.876	MN	24,917	195,000	05/03/2019	05/15/2029
695156-AQ-2	PACKAGING CORP OF AMERICA			1,2	2.B FE	1,994,700	110.2784	2,205,568	2,000,000	1,998,322		544			4.500	4.532	MN	15,000	90,000	10/15/2013	11/01/2023
700885-AA-4	PARKE BANCORP, INC.				1.G PL	3,000,000	99.6011	2,988,034	3,000,000	3,000,000					6.000	6.000	JJ	83,000		07/15/2020	07/15/2030
70153Y-AA-1	PARKWAY BANCORP INC			5	2.A PL	4,000,000	100.6848	4,027,392	4,000,000	4,000,000					6.000	6.001	MS	60,667	62,333	12/18/2020	03/31/2030
703481-AB-7	PATTERSON-UTI ENERGY INC			1,2	3.A FE	3,002,610	92.3138	2,769,415	3,000,000	3,002,408		(244)			3.950	3.937	FA	49,375	118,500	10/10/2019	02/01/2028
70432*-AB-7	PAYCHEX OF NEW YORK LLC				2.A	1,600,000	122.2670	1,956,272	1,600,000	1,600,000					4.250	4.250	MS	20,400	68,000	03/13/2019	03/13/2029
704699-AA-5	PEAPACK-GLADSTONE FINANCIAL CORP			2,5	2.C FE	2,000,000	100.4966	2,009,932	2,000,000	2,000,000					6.000	6.002	JD	333	120,000	06/10/2016	06/30/2026
709599-AH-7	PENSKE TRUCK LEASING CO LP			1	2.B FE	2,484,400	106.6111	2,665,277	2,500,000	2,497,109		1,779			4.875	4.955	JJ	57,552	121,875	07/10/2012	07/11/2022
709599-AN-4	PENSKE TRUCK LEASING CO LP			1	2.B FE	1,982,800	107.4388	2,148,775	2,000,000	1,995,876		1,890			4.250	4.357	JJ	38,722	85,000	01/14/2013	01/17/2023
709599-BH-6	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	6,968,780	108.8592	7,620,142	7,000,000	6,972,460		2,789			3.350	3.402	MN	39,083	263,161	09/10/2019	11/01/2029
709629-AR-0	PENTAIR FINANCE SARL		C	1,2	2.C FE	7,951,440	118.2220	9,457,758	8,000,000	7,957,596		4,000			4.500	4.576	JJ	180,000	370,000	06/12/2019	07/01/2029
712710-AA-0	PEOPLESBANCORP, MHC				2.C FE	2,500,000	103.0069	2,575,173	2,500,000	2,500,000					5.375	5.375	MN	17,170	134,375	11/02/2018	11/15/2028
71647N-AF-6	PETROBRAS GLOBAL FINANCE BV		C	1	3.C FE	2,964,840	106.6000	3,198,000	3,000,000	2,990,206		3,812			4.375	4.521	MN	14,948	131,250	05/13/2013	05/20/2023
71654Q-BB-7	PETROLEOS MEXICANOS		C	1	3.B FE	3,964,760	102.8300	4,113,200	4,000,000	3,995,550		4,228			4.875	4.981	JJ	85,042	195,000	01/17/2012	01/24/2022
71654Q-BH-4	PETROLEOS MEXICANOS		C	1	3.B FE	2,347,530	105.0360	3,151,080	3,000,000	2,362,139		15,010	645,750		4.875	13.635	JJ	66,219	146,250	01/15/2014	01/18/2024
71654Q-BW-1	PETROLEOS MEXICANOS		C	1	3.B FE	1,456,900	99.6490	1,992,980	2,000,000	1,463,674		6,852	541,021		4.500	11.664	JJ	39,500	90,000	01/15/2015	01/23/2026
71654Q-CK-6	PETROLEOS MEXICANOS		C	1	3.B FE	1,743,775	98.9250	2,473,125	2,500,000	1,749,719		5,944	756,225		5.350	11.674	FA	51,642		02/01/2018	02/12/2028
71654Q-DB-5	PETROLEOS MEXICANOS		C	1	3.C FE	2,220,000	105.6000	3,168,000	3,000,000	2,220,000		(2,635)	864,157		6.490	8.765	JJ	85,452	162,250	09/24/2019	01/23/2027
717081-DZ-3	PFIZER INC			1	1.F FE	2,997,270	101.9425	3,058,275	3,000,000	2,999,450		528			2.200	2.219	JD	2,933	66,000	11/14/2016	12/15/2021
717081-EC-3	PFIZER INC			1	1.F FE	2,487,975	126.6167	3,165,417	2,500,000	2,489,933		446			4.000	4.035	JD	4,444	100,000	11/14/2016	12/15/2036
718546-AC-8	PHILLIPS 66			1	2.A FE	1,995,260	104.7265	2,094,530	2,000,000	1,999,340		506			4.300	4.327	AO	21,500	86,000	03/07/2012	04/01/2022
718549-AH-1	PHILLIPS 66 PARTNERS LP			1,2	2.C FE	4,989,050	104.0341	5,201,704	5,000,000	4,990,729		1,186			3.150	3.174	JD	7,000	200,813	09/04/2019	12/15/2029
718592-AB-4	PVH CORP				2.C FE	915,550	117.2331	1,172,331	1,000,000	980,216		5,859			7.750	8.542	MN	9,903	77,500	09/25/1995	11/15/2023
720198-AD-2	PIEDMONT OPERATING PARTNERSHIP LP			1,2	2.B FE	2,993,730	107.1081	3,213,242	3,000,000	2,997,802		626			4.450	4.475	MS	39,308	133,500	02/25/2014	03/15/2024
72346Q-AC-8	PINNACLE FINANCIAL PARTNERS INC			2,5	2.B PL	4,000,000	100.6888	4,027,553	4,000,000	4,000,000					4.125	4.126	MS	48,583	166,833	09/09/2019	09/15/2029
724479-AJ-9	PITNEY BOWES INC			1,2	4.A FE	1,400,000	100.6250	2,012,500	2,000,000	1,400,000		429	592,458		4.625	0.000	MS	27,236	92,500	03/04/2014	03/15/2024

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	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
72650R-BL-5	PLAINS ALL AMERICAN PIPELINE LP			1,2	3.A FE	997,160	112.0113	1,120,113	1,000,000	998,206		257			4.500	4.535	JD	2,000	45,000	11/15/2016	12/15/2026
740367-ES-2	PREFERRED BANK			2,5	2.A FE	7,040,000	101.5555	7,108,884	7,000,000	7,004,337		(9,212)			6.000	5.859	JD	18,667	420,000	09/30/2016	06/15/2026
741503-AZ-9	BOOKING HOLDINGS INC			1,2	1.G FE	6,987,330	113.6555	7,955,887	7,000,000	6,992,767		1,189			3.600	3.621	JD	21,000	252,000	05/18/2016	06/01/2026
74267C-AC-0	PROASSURANCE CORP			1	2.C FE	2,156,460	106.9756	2,139,512	2,000,000	2,055,882		(17,956)			5.300	4.255	MN	13,544	106,000	09/24/2014	11/15/2023
74340X-BL-4	PROLOGIS LP			1,2	1.G FE	1,734,921	122.6934	1,982,725	1,616,000	1,725,568		(9,353)			4.375	3.383	FA	29,458	35,350	03/18/2020	02/01/2029
74368C-AE-4	PROTECTIVE LIFE GLOBAL FUNDING				1.D FE	5,000,000	101.1840	5,059,202	5,000,000	5,000,000					1.999	1.999	MS	29,707	99,950	09/07/2016	09/14/2021
74432Q-BN-4	PRUDENTIAL FINANCIAL INC			1	1.G FE	999,220	154.4615	1,544,615	1,000,000	999,373		15			6.625	6.631	JD	1,840	66,250	06/16/2010	06/21/2040
74432Q-BT-1	PRUDENTIAL FINANCIAL INC			1	1.G FE	992,370	103.6201	1,036,201	1,000,000	999,200		880			4.500	4.595	MN	5,625	45,000	11/10/2011	11/16/2021
744573-AR-7	PUBLIC SERVICE ENTERPRISE GROUP INC				2.B FE	1,615,592	152.5108	1,677,619	1,100,000	1,608,397		(7,195)			8.625	3.291	AO	20,029		10/28/2020	04/15/2031
747262-AS-2	QVC INC			1	3.A FE	999,270	107.7500	1,077,500	1,000,000	999,773		63			4.850	4.858	AO	12,125	48,500	03/11/2014	04/01/2024
747262-AU-7	QVC INC			1,2	3.A FE	1,997,200	106.7800	2,135,600	2,000,000	1,998,792		261			4.450	4.466	FA	33,622	89,000	08/07/2014	02/15/2025
74913G-AX-3	QWEST CORP			1	3.A FE	3,247,500	104.6150	3,138,450	3,000,000	3,045,336		(47,320)			6.750	5.037	JD	16,875	202,500	04/21/2016	12/01/2021
749607-AC-1	RLI CORP			1	2.A FE	5,003,200	109.0043	5,450,215	5,000,000	5,001,153		(393)			4.875	4.866	MS	71,771	243,750	09/25/2013	09/15/2023
749685-AX-1	RPM INTERNATIONAL INC			1,2	2.C FE	1,497,840	116.4949	1,747,423	1,500,000	1,498,176		181			4.550	4.568	MS	22,750	68,250	02/26/2019	03/01/2029
754730-AE-9	RAYMOND JAMES FINANCIAL INC			1	2.A FE	1,996,820	114.7162	2,294,324	2,000,000	1,998,238		274			3.625	3.642	MS	21,347	72,500	07/07/2016	09/15/2026
754730-AG-4	RAYMOND JAMES FINANCIAL INC			1,2	2.A FE	2,990,040	122.6650	3,679,950	3,000,000	2,990,285		245			4.650	4.694	AO	34,875	70,138	03/26/2020	04/01/2030
75513E-CG-4	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	2,991,360	108.0088	3,240,263	3,000,000	2,995,904		1,334			3.200	3.244	MS	28,267	99,000	03/28/2017	03/15/2024
75574U-40-8	READY CAPITAL CORP			2	2.B PL	1,000,000	24.6200	984,800	1,000,000	1,000,000					6.200	0.000	JAJO	10,506	62,000	07/22/2019	07/30/2026
755763-AA-7	READYCAP HOLDINGS LLC			1,2	1.E PL	8,125,380	102.1068	8,168,542	8,000,000	8,030,323		(32,115)			7.500	7.050	FA	226,667	600,000	01/25/2018	02/15/2022
756109-AG-9	REALTY INCOME CORP			1	1.G FE	9,457,800	140.0844	14,008,442	10,000,000	9,589,744		17,468			5.875	6.317	MS	172,986	587,500	06/14/2011	03/15/2035
756109-AP-9	REALTY INCOME CORP			1,2	1.G FE	2,993,250	109.5801	3,287,402	3,000,000	2,998,031		701			4.650	4.677	FA	58,125	139,500	07/09/2013	08/01/2023
75886A-AJ-7	REGENCY ENERGY PARTNERS LP			1,2	2.C FE	3,775,920	108.2722	4,330,888	4,000,000	3,910,729		28,508			4.500	5.360	MN	30,000	180,000	09/24/2015	11/01/2023
759351-AJ-8	REINSURANCE GROUP OF AMERICA INC			1	2.A FE	4,969,110	101.8525	5,092,627	5,000,000	4,998,423		3,680			5.000	5.078	JD	20,833	250,000	05/25/2011	06/01/2021
759470-AY-3	RELIANCE INDUSTRIES LTD		C	1	2.B FE	4,025,350	104.7007	4,188,027	4,000,000	4,003,652		(3,041)			5.400	5.315	FA	82,200	216,000	02/23/2012	02/14/2022
759509-AE-2	RELIANCE STEEL & ALUMINUM CO			1,2	2.B FE	8,412,700	107.8916	8,631,332	8,000,000	8,161,641		(75,572)			4.500	3.463	AO	76,000	360,000	06/29/2017	04/15/2023
75956B-AC-5	RELIANT BANCORP INC			2,5	2.C FE	3,000,000	100.4207	3,012,622	3,000,000	3,000,000					5.125	5.125	JD	6,833	154,604	12/13/2019	12/15/2029
75970E-AB-3	RENASANT CORP			2,5	2.B FE	2,500,000	103.5576	2,588,939	2,500,000	2,500,000					5.500	5.500	MS	45,833	137,500	08/17/2016	09/01/2031
75970E-AD-9	RENASANT CORP			2,5	2.B FE	2,000,000	100.4626	2,009,252	2,000,000	2,000,000					4.500	4.500	MS	29,500		09/01/2020	09/15/2035
76131R-AA-0	RETAIL CAPITAL HOLDINGS LLC				2.C PL	4,000,000	100.5000	4,020,000	4,000,000	4,000,000					8.000	8.007	MJSD	889	320,000	03/28/2019	09/30/2022
76131V-A@-2	RETAIL PROPERTIES OF AMERICA, INC.				2.C	2,000,000	105.6500	2,113,000	2,000,000	2,000,000					4.580	4.580	JD	254	137,400	06/30/2014	06/30/2024
76131V-AA-1	RETAIL PROPERTIES OF AMERICA INC			1,2	2.C FE	2,576,604	102.3975	2,630,591	2,569,000	2,574,878		(1,323)			4.000	3.938	MS	30,257	102,760	08/22/2019	03/15/2025
76131V-AB-9	RETAIL PROPERTIES OF AMERICA INC			1,2	2.C FE	3,947,360	106.1722	4,246,889	4,000,000	3,948,905		1,545			4.750	4.917	MS	66,500		08/18/2020	09/15/2030
76132F-AA-5	RETAIL OPPORTUNITY INVESTMENTS PARTNERSH			1,2	2.C FE	1,966,600	107.2478	2,144,955	2,000,000	1,988,345		3,563			5.000	5.215	JD	4,444	100,000	12/04/2013	12/15/2023
761402-BM-7	REVERE BK LAUREL MD			2,5	2.A FE	2,000,000	101.0262	2,020,525	2,000,000	2,000,000					5.625	5.624	MS	28,438	112,500	09/22/2016	09/30/2026
76169#-AH-6	REYES HOLDINGS, L.L.C.				2.A PL	3,100,000	112.2430	3,479,533	3,100,000	3,100,000					4.850	4.849	FA	61,393	150,350	02/04/2015	02/04/2025
761713-AT-3	REYNOLDS AMERICAN INC			1	2.B FE	8,737,400	138.9641	9,727,487	7,000,000	8,647,744		(62,649)			7.250	5.116	JD	22,556	507,500	07/16/2019	06/15/2037
761713-BA-3	REYNOLDS AMERICAN INC			1,2	2.B FE	5,774,850	126.3849	6,319,244	5,000,000	5,725,478		(36,625)			5.700	4.317	FA	107,667	285,000	08/20/2019	08/15/2035
761713-BG-0	REYNOLDS AMERICAN INC			1,2	2.B FE	1,993,940	113.8994	2,277,989	2,000,000	1,997,003		597			4.450	4.488	JD	4,697	89,000	06/09/2015	06/12/2025
76706R-AA-5	RIO FINL SVCS | 5.250% DUE 11/01/30				2.B Z	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					5.250	5.251	MN	18,958		10/26/2020	11/01/2030
77340R-AR-8	ROCKIES EXPRESS PIPELINE LLC			1,2	3.A FE	4,991,300	104.0120	5,200,600	5,000,000	4,992,147		723			4.950	4.973	JJ	114,125	311,438	04/04/2019	07/15/2029
77340R-AS-6	ROCKIES EXPRESS PIPELINE LLC			1,2	3.A FE	4,994,000	103.0220	5,151,100	5,000,000	4,994,384		384			3.600	3.628	MN	23,000	142,500	01/16/2020	05/15/2025
778296-AD-5	ROSS STORES INC			1,2	2.A FE	2,984,400	121.6829	3,650,487	3,000,000	2,985,355		955			4.800	4.866	AO	30,400	75,600	04/02/2020	04/15/2030
780153-AG-7	ROYAL CARIBBEAN CRUISES LTD				4.B FE	3,729,120	109.0000	3,270,000	3,000,000	3,612,196		(77,107)			7.500	4.032	AO	47,500	225,000	06/17/2019	10/15/2027
780153-AU-6	ROYAL CARIBBEAN CRUISES LTD			1	4.B FE	1,000,000	100.4127	1,004,127	1,000,000	1,000,000					5.250	5.249	MN	6,708	52,500	11/02/2012	11/15/2022
78355H-KB-4	RYDER SYSTEM INC			1,2	2.B FE	1,998,360	102.3727	2,047,455	2,000,000	2,000,005		(6)			3.450	3.450	MN	8,817	69,000	02/17/2016	11/15/2021
78355H-KQ-1	RYDER SYSTEM INC			1,2	2.B FE	1,999,620	115.8727	2,317,453	2,000,000	1,999,849		229			4.625	4.627	JD	7,708	60,382	04/02/2020	06/01/2025
78387G-AQ-6	AT&T INC			1	2.B FE	2,319,914	135.9931	3,073,443	2,260,000	2,303,281		(2,004)			6.150	5.944	MS	40,925	138,990	09/23/2009	09/15/2034
78409V-AD-6	S&P GLOBAL INC			1,2	1.G FE	1,985,080	113.8575	2,277,149	2,000,000	1,992,683		1,470			4.000	4.091	JD	3,556	80,000	05/20/2015	06/15/2025
785592-AW-6	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	1,994,880	118.5278	2,370,555	2,000,000	1,995,166		286			4.500	4.532	MN	11,500	46,750	05/05/2020	05/15/2030
80282K-AW-6	SANTANDER HOLDINGS USA INC			1,2	2.A FE	4,995,700	108.0314	5,401,571	5,000,000	4,996,970		817			3.500	3.519	JD	11,667	175,000	06/04/2019	06/07/2024
80283L-AA-1	SANTANDER UK PLC		C		2.A FE	1,993,620	110.3856	2,207,711	2,000,000	1,997,919		664			5.000	5.040	MN	15,000	100,000	10/31/2013	11/07/2023
806851-AG-6	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	5,395,850	113.6314	5,681,568	5,000,000	5,314,407		(61,856)			4.000	2.577	JD	5,556	200,000	09/03/2019	12/21/2025
808513-BB-0	CHARLES SCHWAB CORP			1,2	1.F FE	1,998,920	114.6464	2,292,928	2,000,000	1,999,073		153			4.200	4.212	MS	22,633	42,000	03/20/2020	03/24/2025

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
808513-BC-8	CHARLES SCHWAB CORP			1,2	1.F FE	1,997,160	125.6435	2,512,871	2,000,000	1,997,331		171			4.625	4.643	MS	25,438	45,736	03/20/2020	03/22/2030
812502-AA-0	SEASIDE NATL BK & TR			5	2.A FE	3,000,000	101.8750	3,056,250	3,000,000	3,000,000					5.875	5.874	MS	58,750	176,250	08/29/2016	09/01/2026
813903-AB-7	SECURITY FEDERAL CORPORATION				5.B GI	2,000,000	103.1930	2,063,861	2,000,000	2,000,000					5.250	5.251	JD	8,750	107,625	11/26/2019	11/22/2029
81618T-AC-4	OFFICE PROPERTIES INCOME TRUST			1,2	2.C FE	5,982,120	105.9517	6,357,100	6,000,000	6,011,935		3,622			4.500	4.435	FA	112,500	135,000	09/17/2020	02/01/2025
81618T-AD-2	OFFICE PROPERTIES INCOME TRUST			1,2	2.C FE	1,974,920	101.8133	2,036,267	2,000,000	1,995,621		3,864			4.150	4.359	FA	34,583	83,000	01/29/2015	02/01/2022
81618T-AE-0	OFFICE PROPERTIES INCOME TRUST			1,2	2.C FE	3,947,360	104.8853	4,195,412	4,000,000	3,972,735		7,346			4.250	4.470	MN	21,722	170,000	05/10/2017	05/15/2024
81721M-AM-1	DIVERSIFIED HEALTHCARE TRUST			1,2	3.B FE	2,752,736	99.5000	2,786,000	2,800,000	2,764,225		4,096			4.750	4.965	FA	50,244	133,000	02/08/2018	02/15/2028
822582-BW-1	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	4,982,650	100.9781	5,048,906	5,000,000	4,997,510		3,545			1.750	1.823	MS	26,493	87,500	09/07/2016	09/12/2021
82436#-AA-6	SHERWIN-WILLIAMS CONTROL TRUST-2017				2.B	4,024,059	116.5050	4,641,812	3,984,217	4,018,915		(1,451)			4.373	4.298	MON	7,744	174,229	03/29/2017	03/15/2037
825107-AC-9	SHORE BANCSHARES, INC.				2.B Z	2,000,000	99.9466	1,998,933	2,000,000	2,000,000					5.375	5.375	MS	37,625		08/25/2020	09/01/2030
828730-AB-7	SIMMONS FIRST NATIONAL CORP			2,5	2.B FE	6,230,000	101.2720	6,309,243	6,230,000	6,230,000					5.000	5.001	AO	77,875	311,500	03/21/2018	04/01/2028
828807-DA-2	SIMON PROPERTY GROUP LP			1,2	1.G FE	1,993,440	101.5452	2,030,904	2,000,000	1,998,589		1,276			2.350	2.417	JJ	19,714	47,000	11/15/2016	01/30/2022
82894*-BB-2	J.R. SIMPLOT COMPANY				2.C	2,000,000	124.0310	2,480,620	2,000,000	2,000,000					4.880	4.880	MN	16,267	97,600	05/01/2019	05/01/2034
83190L-AB-5	SMARTFINANCIAL INC			2,5	2.C FE	1,500,000	102.2190	1,533,286	1,500,000	1,500,000					5.625	5.625	AO	20,859	84,375	09/25/2018	10/02/2028
83413U-A#-7	SOLAR CAPITAL LTD.				2.C FE	4,000,000	103.8030	4,152,120	4,000,000	4,000,000					4.600	4.599	MN	27,089	184,000	02/15/2017	05/08/2022
837004-CM-0	DOMINION ENERGY SOUTH CAROLINA INC			1,2	1.F FE	4,987,500	113.2096	5,660,480	5,000,000	4,989,998		1,089			4.250	4.281	FA	80,278	212,500	08/15/2018	08/15/2028
837540-AA-1	SOUTH DAKOTA BANCSHARES, INC.				5.B GI	3,000,000	99.1250	2,973,750	3,000,000	3,000,000					5.750	5.750	MJSD	7,667	173,458	10/23/2019	10/22/2029
8426EP-AA-6	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	999,220	105.0251	1,050,251	1,000,000	999,693		107			2.450	2.462	AO	6,125	24,500	09/08/2016	10/01/2023
843395-AB-0	SOUTHERN NATIONAL BANCORP OF VIRGINIA IN			2,5	2.C FE	1,000,000	106.7705	1,067,705	1,000,000	1,000,000					5.400	5.401	MS	18,900		08/20/2020	09/01/2030
84470P-AC-3	SOUTHSIDE BANCSHARES INC			2,5	2.B FE	4,000,000	102.0229	4,080,915	4,000,000	4,000,000					5.500	5.499	MS	55,611	220,000	09/14/2016	09/30/2026
844741-BJ-6	SOUTHWEST AIRLINES CO			1,2	2.A FE	997,830	115.8161	1,158,161	1,000,000	998,086		256			5.250	5.300	MN	8,313	26,250	04/29/2020	05/04/2025
844741-BK-3	SOUTHWEST AIRLINES CO			1,2	2.A FE	5,258,500	118.9615	5,948,074	5,000,000	5,244,703		(13,797)			5.125	4.231	JD	11,389	133,108	07/28/2020	06/15/2027
845467-AH-2	SOUTHWESTERN ENERGY CO			1,2	3.C FE	1,963,820	100.5000	2,010,000	2,000,000	1,993,095		5,493			4.100	4.398	MS	24,144	82,000	02/13/2015	03/15/2022
845467-AL-3	SOUTHWESTERN ENERGY CO			1,2	3.C FE	1,995,640	104.0000	2,080,000	2,000,000	1,980,449		4,063			6.450	6.727	JJ	56,617	124,000	01/20/2015	01/23/2025
84861T-AF-5	SPIRIT REALTY LP			1,2	2.B FE	4,988,500	108.4526	5,422,628	5,000,000	4,989,585		950			3.400	3.427	JJ	78,389	141,194	09/09/2019	01/15/2030
84861T-AG-3	SPIRIT REALTY LP			1,2	2.B FE	2,970,060	106.2657	3,187,971	3,000,000	2,971,042		982			3.200	3.313	FA	38,667		08/04/2020	02/15/2031
85253#-AC-5	STAG INDUSTRIAL OPERATING PARTNERSHIP, L				2.C	4,700,000	113.3880	5,329,236	4,700,000	4,700,000					4.420	4.420	JD	577	207,740	12/30/2014	12/30/2026
853254-AJ-9	STANDARD CHARTERED PLC		C		2.B FE	1,997,700	105.2066	2,104,133	2,000,000	1,999,467		248			3.950	3.964	JJ	37,306	79,000	01/08/2013	01/11/2023
857477-BL-6	STATE STREET CORP			2,5	1.F FE	1,500,000	103.2065	1,548,097	1,500,000	1,500,000					2.825	2.826	MS	10,711	21,188	03/26/2020	03/30/2023
85917W-AA-0	STERLING BANCORP INC			2,5	2.A FE	3,000,000	100.4015	3,012,046	3,000,000	3,000,000					7.000	6.998	AO	44,333	210,000	04/14/2016	04/15/2026
860630-AD-4	STIFEL FINANCIAL CORP			1	2.C FE	4,959,800	112.3510	5,617,549	5,000,000	4,983,790		4,142			4.250	4.350	JJ	96,215	212,500	07/15/2014	07/18/2024
862121-A#-7	STORE CAPITAL CORPORATION				2.B FE	3,000,000	112.4600	3,373,800	3,000,000	3,000,000					4.730	4.730	MN	15,767	141,900	04/28/2016	04/28/2026
862121-A@-9	STORE CAPITAL CORPORATION				2.B FE	1,700,000	111.4260	1,894,242	1,700,000	1,700,000					5.240	5.239	MN	9,898	89,080	11/19/2015	11/21/2024
866930-AB-6	SAFG RETIREMENT SERVICES INC				2.A FE	925,986	115.6474	3,469,422	3,000,000	2,035,090		267,391			8.125	27.913	AO	42,656	243,750	04/17/1996	04/28/2023
86765B-AH-2	SUNOCO LOGISTICS PARTNERS OPERATIONS LP			1	2.C FE	4,984,800	117.7218	5,886,092	5,000,000	4,987,845		301			6.850	6.873	FA	129,389	342,500	02/09/2010	02/15/2040
86765B-AN-9	SUNOCO LOGISTICS PARTNERS OPERATIONS LP			1,2	2.C FE	5,655,860	108.2779	6,496,672	6,000,000	5,847,367		41,961			4.250	5.107	AO	63,750	255,000	04/10/2018	04/01/2024
86765B-AR-0	SUNOCO LOGISTICS PARTNERS OPERATIONS LP			1,2	2.C FE	3,996,200	100.6251	4,025,003	4,000,000	3,999,816		729			4.400	4.419	AO	44,000	176,000	11/12/2015	04/01/2021
86765B-AT-6	SUNOCO LOGISTICS PARTNERS OPERATIONS LP			1,2	2.C FE	1,495,440	109.5767	1,643,651	1,500,000	1,497,324		425			3.900	3.936	JJ	26,975	58,500	07/07/2016	07/15/2026
86765B-AU-3	SUNOCO LOGISTICS PARTNERS OPERATIONS LP			1,2	2.C FE	1,984,320	109.8114	2,196,228	2,000,000	1,988,869		1,408			4.000	4.095	AO	20,000	80,000	09/19/2017	10/01/2027
86787E-AV-9	TRUIST BANK			1,2	1.F FE	1,993,280	105.2245	2,104,490	2,000,000	1,997,071		1,339			3.000	3.073	FA	24,833	60,000	01/26/2018	02/02/2023
86787E-BB-2	TRUIST BANK			1,2	1.F FE	1,998,780	115.3451	2,306,902	2,000,000	1,999,135		159			4.050	4.060	MN	13,050	81,000	10/24/2018	11/03/2025
86801F-A@-5	SUNSTONE HOTEL PARTNERSHIP, LLC				3.A	5,300,000	115.5350	6,123,355	5,300,000	5,300,000					4.790	4.790	JJ	120,588	264,470	01/10/2017	01/10/2028
87161C-AM-7	SYNOVUS FINANCIAL CORP			2	3.A FE	5,446,250	107.7995	5,389,973	5,000,000	5,348,383		(97,867)			5.900	3.507	FA	118,000	147,500	02/13/2020	02/07/2029
87164D-QS-2	SYNOVUS BANK			2,5	2.B FE	1,000,000	101.2709	1,012,709	1,000,000	1,000,000					2.289	2.290	FA	8,965	11,318	02/05/2020	02/10/2023
871829-BL-0	SYSCO CORP			1,2	2.C FE	1,995,840	131.4045	2,628,090	2,000,000	1,996,070		230			5.950	5.978	AO	29,750	59,169	03/31/2020	04/01/2030
871829-BM-8	SYSCO CORP			1,2	2.B FE	998,020	146.2757	1,462,757	1,000,000	998,054		34			6.600	6.618	AO	16,500	32,817	03/31/2020	04/01/2040
87227L-AA-5	TCF NATIONAL BANK			2,5	2.C FE	2,000,000	103.2134	2,064,267	2,000,000	2,000,000					4.125	4.126	JJ	41,021	82,500	06/27/2019	07/02/2029
87227R-QE-7	TCF NATIONAL BANK			2,5	2.C FE	3,000,000	108.6219	3,258,658	3,000,000	3,000,000					5.500	5.501	MN	25,208	82,500	05/01/2020	05/06/2030
872540-AR-0	TJX COMPANIES INC			1,2	1.F FE	2,987,880	111.6492	3,349,475	3,000,000	2,989,592		1,712			3.500	3.588	AO	22,167	56,583	03/30/2020	04/15/2025
87265K-AE-2	SIXTH STREET SPECIALTY LENDING INC			1,2	2.C FE	2,999,070	104.0392	3,121,177	3,000,000	2,999,605		179			4.500	4.507	JJ	59,625	135,000	01/17/2018	01/22/2023
87305Q-CF-6	TTX CO			1	1.F FE	4,984,650	109.7231	5,486,155	5,000,000	4,994,812		1,570			4.150	4.187	JJ	95,681	207,500	12/04/2013	01/15/2024
878055-AE-2	TCF NATIONAL BANK				2.C FE	4,968,750	109.0838	5,454,190	5,000,000	4,985,429		3,109			4.600	4.678	FA	79,222	230,000	02/24/2015	02/27/2025
878237-AH-9	TECH DATA CORP			1,2	4.A FE	5,227,950	100.3883	5,019,414	5,000,000	5,188,669		(27,725)			5.950	6.150	FA	112,389	272,500	07/23/2019	02/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
878742-AS-4	TECK RESOURCES LTD		C	1,2	2.C FE	3,062,600	125.2946	3,132,366	2,500,000	3,061,576		(1,024)			6.000	4.269	FA	56,667		12/09/2020	08/15/2040
878742-AW-5	TECK RESOURCES LTD		C	1,2	2.C FE	1,279,100	127.8478	1,278,478	1,000,000	1,279,012		(88)			6.250	4.180	JJ	28,819		12/23/2020	07/15/2041
878742-BG-9	TECK RESOURCES LTD		C	1,2	2.C FE	2,985,390	111.3692	3,341,077	3,000,000	2,986,163		773			3.900	3.958	JJ	58,825		06/23/2020	07/15/2030
87938W-AC-7	TELEFONICA EMISIONES SAU		C	1	2.C FE	1,547,676	149.1596	1,789,915	1,200,000	1,494,156		(12,607)			7.045	4.784	JD	2,583	84,540	05/06/2016	06/20/2036
87938W-AP-8	TELEFONICA EMISIONES SAU		C	1	2.C FE	3,000,000	100.5601	3,016,803	3,000,000	3,000,000					5.462	5.460	FA	61,448	163,860	02/07/2011	02/16/2021
87938W-AR-4	TELEFONICA EMISIONES SAU		C	1	2.C FE	3,000,000	109.3279	3,279,837	3,000,000	3,000,000					4.570	4.569	AO	24,373	137,100	04/17/2013	04/27/2023
880451-AW-9	TENNESSEE GAS PIPELINE COMPANY LLC			1	2.B FE	10,622,178	143.7521	10,767,035	7,490,000	10,367,360		(193,059)			8.375	4.131	JD	27,879	627,288	09/04/2019	06/15/2032
88224P-JS-9	TEXAS CAPITAL BANK NA				3.A PL	4,230,960	107.5998	4,303,993	4,000,000	4,118,948		(23,456)			5.250	4.544	JJ	88,083	210,000	09/17/2015	01/31/2026
882727-AA-8	TEXAS STATE BANKSHARES INC			2,5	2.B PL	2,000,000	102.0444	2,040,888	2,000,000	2,000,000					5.750	5.828	JD	5,111	115,000	05/23/2019	06/15/2029
883556-CG-5	THERMO FISHER SCIENTIFIC INC			1,2	2.A FE	2,000,000	124.9772	2,499,544	2,000,000	2,000,000					4.497	4.497	MS	23,984	44,970	03/23/2020	03/25/2030
88947E-AK-6	TOLL BROTHERS FINANCE CORP			1,2	3.A FE	999,980	104.0000	1,040,000	1,000,000	1,000,023		(19)			5.875	5.873	FA	22,194	58,750	01/31/2012	02/15/2022
88947E-AN-0	TOLL BROTHERS FINANCE CORP			1,2	3.A FE	4,000,000	106.1250	4,245,000	4,000,000	4,000,000					4.375	4.374	AO	36,944	175,000	04/03/2013	04/15/2023
88947E-AS-9	TOLL BROTHERS FINANCE CORP			1,2	3.A FE	1,036,550	114.2500	1,142,500	1,000,000	1,024,721		(3,558)			4.875	4.399	MS	14,354	48,750	06/07/2017	03/15/2027
891906-AD-1	GLOBAL PAYMENTS INC			1,2	2.C FE	1,995,520	100.5504	2,011,008	2,000,000	1,999,770		916			3.800	3.847	AO	19,000	76,000	03/14/2016	04/01/2021
89214P-BD-0	TOWNE BANK			2,5	2.A FE	4,000,000	101.8717	4,074,867	4,000,000	4,000,000					4.500	4.501	JJ	75,500	180,000	07/12/2017	07/30/2027
89346D-AE-7	TRANSALTA CORP		C	1	3.A FE	2,959,440	110.0600	3,301,800	3,000,000	2,966,675		846			6.500	6.603	MS	57,417	195,000	03/09/2010	03/15/2040
89346D-AF-4	TRANSALTA CORP		C	1,2	3.A FE	4,913,300	103.7500	5,187,500	5,000,000	4,980,736		9,645			4.500	4.718	MN	28,750	225,000	11/02/2012	11/15/2022
893574-AH-6	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.B FE	499,125	131.0806	655,403	500,000	499,521		74			7.850	7.873	FA	16,354	39,250	01/19/2016	02/01/2026
893939-AE-8	TRAVELERS COMPANIES INC				1.F FE	10,395,180	133.2253	10,658,027	8,000,000	9,499,510		(256,054)			7.750	3.768	AO	130,889	620,000	04/28/2017	04/15/2026
896239-AA-8	TRIMBLE INC			1,2	2.C FE	2,976,150	114.2968	3,428,903	3,000,000	2,989,391		2,407			4.750	4.850	JD	11,875	142,500	11/19/2014	12/01/2024
89678F-AA-8	TRISTATE CAPITAL HOLDINGS INC			2,5	2.B FE	4,000,000	101.8335	4,073,339	4,000,000	4,000,000					5.750	5.751	MN	29,389	117,556	05/06/2020	05/15/2030
89679E-AA-0	TRIUMPH BANCORP INC			2,5	2.C FE	3,000,000	102.1152	3,063,456	3,000,000	3,000,000					6.500	6.500	MS	49,292	195,000	09/28/2016	09/30/2026
89679E-AB-8	TRIUMPH BANCORP INC			2,5	2.C FE	3,000,000	100.8337	3,025,011	3,000,000	3,000,000					4.875	4.876	MN	13,813	146,250	11/21/2019	11/27/2029
902494-AT-0	TYSON FOODS INC			1,2	2.B FE	497,290	104.8630	524,315	500,000	499,530		306			4.500	4.568	JD	1,000	22,500	06/06/2012	06/15/2022
904311-AA-5	UNDER ARMOUR INC			1,2	4.A FE	1,991,540	100.6250	2,012,500	2,000,000	1,995,065		814			3.250	3.300	JD	2,889	65,000	06/08/2016	06/15/2026
90539J-AA-7	ATLANTIC UNION BANKSHARES CORP			2,5	2.B FE	3,000,000	101.6928	3,050,785	3,000,000	3,000,000					5.000	5.001	JD	6,667	150,000	11/30/2016	12/15/2026
905581-AR-5	UNION CARBIDE CORP				2.C FE	3,754,140	122.3336	3,670,008	3,000,000	3,319,617		(63,615)			7.500	4.793	JD	18,750	225,000	12/18/2012	06/01/2025
90985F-AG-1	UNITED COMMUNITY BANKS INC			2,5	2.B FE	2,000,000	99.4408	1,988,816	2,000,000	2,000,000					4.500	4.500	JJ	37,750	90,000	01/10/2018	01/30/2028
911312-BV-7	UNITED PARCEL SERVICE INC			1,2	1.G FE	5,019,990	142.0420	7,102,098	5,000,000	5,019,568		(422)			5.200	5.167	AO	65,000	135,056	03/19/2020	04/01/2040
91159H-HM-5	U.S. BANCORP			2	1.G FE	5,017,000	111.2937	5,564,686	5,000,000	5,009,756		(1,681)			3.100	3.060	AO	27,556	155,000	04/27/2016	04/27/2026
917310-AA-2	USAMERIBANCORP INC			5	2.B FE	2,000,000	100.4088	2,008,177	2,000,000	2,000,000					6.250	6.248	AO	31,250	125,000	03/29/2016	04/01/2026
91911T-AK-9	VALE OVERSEAS LTD		C	1	2.C FE	985,640	148.8760	1,488,760	1,000,000	988,162		297			6.875	6.989	MN	9,740	68,750	11/03/2009	11/10/2039
91914J-AB-8	VALERO ENERGY PARTNERS LP			1,2	2.B FE	4,983,000	114.8767	5,743,837	5,000,000	4,986,909		1,508			4.500	4.543	MS	66,250	225,000	03/26/2018	03/15/2028
919794-AC-1	VALLEY NATIONAL BANCORP				2.B FE	3,998,320	110.0002	4,400,006	4,000,000	3,999,213		167			4.550	4.555	JD	506	182,000	06/16/2015	06/30/2025
919794-AD-9	VALLEY NATIONAL BANCORP			2,5	2.B FE	2,000,000	106.1026	2,122,053	2,000,000	2,000,000					5.250	5.251	JD	4,667	55,417	05/29/2020	06/15/2030
92337P-AA-3	VERABANK, INC.				2.C FE	1,000,000	101.0000	1,010,000	1,000,000	1,000,000					5.875	5.875	JD	4,896	31,333	05/19/2020	06/01/2030
92343V-BR-4	VERIZON COMMUNICATIONS INC			1	2.A FE	996,760	112.6841	1,126,841	1,000,000	998,994		339			5.150	5.190	MS	15,164	51,500	09/11/2013	09/15/2023
92343V-BY-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	998,380	110.6561	1,106,561	1,000,000	999,435		162			4.150	4.169	MS	12,219	41,500	03/10/2014	03/15/2024
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,315,280	124.7930	5,303,703	4,250,000	4,303,381		(2,921)			4.400	4.275	MN	31,167	187,000	06/02/2016	11/01/2034
92343V-FE-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,934,900	112.1411	5,607,056	5,000,000	4,939,249		4,349			3.150	3.304	MS	43,313	79,625	03/19/2020	03/22/2030
923451-AC-2	VERITEX HOLDINGS INC			2,5	2.C FE	2,000,000	99.9586	1,999,171	2,000,000	2,000,000					4.750	4.750	MN	12,139	96,847	11/08/2019	11/15/2029
92345Y-AC-0	VERISK ANALYTICS INC			1	2.B FE	1,984,140	105.9235	2,118,470	2,000,000	1,996,870		1,751			4.125	4.222	MS	24,979	82,500	09/05/2012	09/12/2022
92345Y-AD-8	VERISK ANALYTICS INC			1,2	2.B FE	2,983,890	113.2802	3,398,406	3,000,000	2,992,164		1,575			4.000	4.065	JD	5,333	120,000	05/11/2015	06/15/2025
925524-AV-2	VIACOMCBS INC			1	2.B FE	506,855	129.3637	646,819	500,000	505,598		(312)			5.500	5.375	MN	3,514	27,500	03/02/2016	05/15/2033
92556H-AA-5	VIACOMCBS INC			1,2	2.B FE	4,974,900	116.0983	5,804,915	5,000,000	4,978,583		3,683			4.750	4.860	MN	30,347	147,778	03/27/2020	05/15/2025
92840V-AE-2	VISTRA OPERATIONS COMPANY LLC			1,2	2.C FE	10,036,200	113.5023	11,350,233	10,000,000	10,032,638		(3,184)			4.300	4.253	JJ	198,278	470,611	08/09/2019	07/15/2029
928563-AF-2	VMWARE INC			1,2	2.C FE	1,992,860	120.3030	2,406,060	2,000,000	1,993,404		544			4.700	4.744	MN	12,011	56,922	04/02/2020	05/15/2030
92857W-BS-8	VODAFONE GROUP PLC		C	1	2.B FE	2,947,530	133.6402	4,009,205	3,000,000	2,948,749		804			4.875	4.988	JD	4,875	146,250	06/12/2019	06/19/2049
928668-AT-9	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	4,987,900	116.5397	5,826,985	5,000,000	4,991,188		1,581			4.625	4.666	MN	30,833	231,300	11/08/2018	11/13/2025
928668-BE-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	2,996,850	109.9355	3,298,065	3,000,000	2,997,222		372			3.350	3.373	MN	13,400	50,250	05/06/2020	05/13/2025
928779-AA-5	VOLUNTEER STATE BANCSHARES INC			2,5	2.A PL	2,000,000	96.3429	1,926,859	2,000,000	2,000,000					5.750	5.750	MN	14,694	117,556	11/07/2019	11/15/2029
929328-AE-2	WSFS FINANCIAL CORP			2,5	1.G FE	2,000,000	100.5200	2,010,401	2,000,000	2,000,000					4.500	4.501	JD	4,000	90,000	06/08/2016	06/15/2026
92936U-AA-7	WP CAREY INC			1,2	2.B FE	4,981,950	110.9889	5,549,445	5,000,000	4,993,472		1,825			4.600	4.644	AO	57,500	230,000	03/11/2014	04/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
92936U-AF-6	WP CAREY INC			1,2	2.B FE	1,977,520	114.8740	2,297,479	2,000,000	1,980,483		1,890			3.850	3.986	JJ	35,506	83,631	06/11/2019	07/15/2029
92940P-AF-1	WRKCO INC			1,2	2.B FE	2,999,070	120.7874	3,623,621	3,000,000	2,999,198		54			4.200	4.203	JD	10,500	126,000	05/16/2019	06/01/2032
929903-AM-4	WELLS FARGO & CO				2.B FE	3,642,440	134.3639	5,374,555	4,000,000	3,734,724		10,943			5.500	6.197	FA	91,667	220,000	10/09/2009	08/01/2035
931427-AH-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	7,166,600	110.5261	7,736,824	7,000,000	7,094,675		(24,069)			3.800	3.402	MN	31,772	266,000	11/21/2017	11/18/2024
940730-AB-0	SANDY SPRING BANCORP INC			2	2.B FE	3,000,000	99.9993	2,999,978	3,000,000	3,000,000					4.807	4.804	JAJO	31,245	180,000	09/29/2015	10/15/2025
948741-AK-9	WEINGARTEN REALTY INVESTORS			1,2	2.B FE	1,991,660	106.9932	2,139,863	2,000,000	1,997,265		822			4.450	4.499	JJ	41,039	89,000	10/03/2013	01/15/2024
94974B-FY-1	WELLS FARGO & CO				2.B FE	7,551,320	114.6426	8,024,984	7,000,000	7,325,136		(54,206)			4.100	3.161	JD	22,322	287,000	08/02/2016	06/03/2026
952845-AE-5	WEST FRASER TIMBER CO LTD		C	1,2	2.C FE	3,000,000	104.5156	3,135,468	3,000,000	3,000,000					4.350	4.349	AO	27,550	130,500	10/07/2014	10/15/2024
95763P-EF-4	WESTERN ALLIANCE BANK			2,5	1.G PL	5,000,000	104.4486	5,222,432	5,000,000	5,000,000					5.250	5.250	JD	21,875	137,813	05/20/2020	06/01/2030
958102-AM-7	WESTERN DIGITAL CORP			1,2	3.A FE	7,433,125	110.5000	8,287,500	7,500,000	7,449,454		8,433			4.750	4.900	FA	134,583	356,250	07/30/2019	02/15/2026
959802-AU-3	WESTERN UNION CO			1,2	2.B FE	3,053,490	103.2730	3,098,191	3,000,000	3,014,135		(12,204)			3.600	3.169	MS	31,800	108,000	08/15/2017	03/15/2022
960386-AH-3	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP			1,2	2.C FE	2,996,370	105.5347	3,166,041	3,000,000	2,998,967		364			4.375	4.389	FA	49,583	131,250	08/05/2013	08/15/2023
96145D-AB-1	WRKCO INC			1,2	2.B FE	4,985,550	107.6752	5,383,761	5,000,000	4,992,230		1,958			3.000	3.045	MS	44,167	150,000	08/22/2017	09/15/2024
962166-BY-9	WEYERHAEUSER CO			1,2	2.B FE	2,954,100	118.4224	3,552,672	3,000,000	2,956,987		2,887			4.000	4.188	AO	25,333	65,000	03/26/2020	04/15/2030
963320-AW-6	WHIRLPOOL CORP			1,2	2.B FE	988,100	121.9422	1,219,422	1,000,000	989,889		988			4.750	4.902	FA	16,493	47,500	02/20/2019	02/26/2029
96332H-CE-7	WHIRLPOOL CORP			1	2.B FE	1,997,000	105.7747	2,115,495	2,000,000	1,999,512		326			4.700	4.718	JD	7,833	94,000	05/29/2012	06/01/2022
969457-BU-3	WILLIAMS COMPANIES INC			1,2	2.C FE	931,500	105.9325	1,059,325	1,000,000	981,521		8,453			3.700	4.661	JJ	17,061	37,000	04/10/2014	01/15/2023
969457-BW-9	WILLIAMS COMPANIES INC			1,2	2.C FE	2,696,781	111.9355	3,126,359	2,793,000	2,751,951		10,553			4.550	5.016	JD	2,471	127,082	02/20/2015	06/24/2024
97650W-AF-5	WINTRUST FINANCIAL CORP				2.B FE	2,045,000	107.0668	2,141,336	2,000,000	2,022,166		(5,802)			5.000	4.648	JD	5,000	100,000	09/20/2016	06/13/2024
980236-AQ-6	WOODSIDE FINANCE LTD		C	1,2	2.A FE	1,497,255	111.6111	1,674,167	1,500,000	1,497,670		231			4.500	4.523	MS	21,938	67,500	02/26/2019	03/04/2029
98310W-AM-0	WYNDHAM DESTINATIONS INC			1,2	3.C FE	3,998,640	113.0000	4,520,000	4,000,000	4,023,674		(4,177)			6.600	6.450	AO	66,000	254,000	09/10/2015	10/01/2025
983130-AV-7	WYNN LAS VEGAS LLC			1,2	4.A FE	6,000,000	104.3750	6,262,500	6,000,000	6,000,000					5.500	5.499	MS	110,000	330,000	02/11/2015	03/01/2025
983919-AJ-0	XILINX INC			1,2	1.G FE	6,992,090	107.5555	7,528,883	7,000,000	6,996,001		1,098			2.950	2.968	JD	17,208	206,500	05/24/2017	06/01/2024
98417E-AT-7	GLENCORE FINANCE CANADA LTD		C	1	2.A FE	2,995,350	106.5171	3,195,514	3,000,000	2,986,165		7,177			4.250	4.514	AO	23,375	127,500	10/23/2012	10/25/2022
98462Y-AB-6	YAMANA GOLD INC		C	1,2	2.C FE	6,066,870	107.5353	6,452,116	6,000,000	6,039,788		(10,964)			4.950	4.730	JJ	136,950	297,000	04/19/2018	07/15/2024
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	6,024,780	113.2382	6,794,294	6,000,000	6,023,095		(1,685)			3.550	3.500	MS	59,758	106,500	03/16/2020	03/20/2030
98978V-AK-9	ZOETIS INC			1,2	2.B FE	997,690	116.7278	1,167,278	1,000,000	998,780		220			4.500	4.528	MN	6,000	45,000	11/09/2015	11/13/2025
G2616#-AU-5	DCC TREASURY 2014 LIMITED		C		2.B	3,000,000	114.1570	3,424,710	3,000,000	3,000,000					4.770	4.770	AO	34,583	143,100	04/04/2019	04/04/2031
G3469#-AC-1	FIRSTGROUP PLC		C		2.C	4,000,000	105.0860	4,203,440	4,000,000	4,000,000					4.290	4.290	MS	44,807	177,600	03/27/2018	03/27/2028
G4588#-BR-1	INTERMEDIATE CAPITAL GROUP PLC		C		2.C	850,000	112.9740	960,279	850,000	850,000					4.990	4.990	MS	11,193	42,415	03/26/2019	03/26/2026
G4588#-BS-9	INTERMEDIATE CAPITAL GROUP PLC		C		2.C	2,600,000	118.5600	3,082,560	2,600,000	2,600,000					5.350	5.350	MS	36,707	139,100	03/26/2019	03/26/2029
G7334@-AX-1	RRPF ENGINE LEASING LIMITED		C		2.C FE	1,600,000	119.7120	1,915,392	1,600,000	1,600,000					4.700	4.701	FA	29,244	75,200	04/11/2019	06/13/2033
G8967#-AQ-6	TRITON CONTAINER INTERNATIONAL LIMITED		C		2.C FE	5,000,000	104.6470	5,232,350	5,000,000	5,000,000					4.260	4.260	JD	592	213,000	06/12/2014	06/30/2026
N7891*-AB-8	AVR AFVALVERWERKING B.V.		C		2.A PL	2,300,000	111.1710	2,556,933	2,300,000	2,300,000					4.320	4.320	JD	276	99,360	12/10/2014	12/10/2024
P4368#-AC-1	FORTIS TCI LTD.		C		2.B	1,600,000	113.8150	1,821,040	1,600,000	1,600,000					5.140	5.140	MN	13,478	82,220	05/02/2016	05/02/2031
Q2312*-AA-9	CHARTER HALL FUNDS MANAGEMENT LTD.		C		2.A PL	2,600,000	118.9730	3,093,298	2,600,000	2,600,000					4.610	4.610	FA	42,284	119,860	08/24/2018	08/24/2028
Q2759@-AC-3	CONSOLIDATED PRESS (FINANCE) PTY LTD		C		2.C PL	5,000,000	117.3740	5,868,700	5,000,000	5,000,000					4.640	4.640	JD	8,378	232,000	06/12/2015	06/18/2027
Q3915*-AD-2	FLETCHER BUILDING HOLDINGS LIMITED		C		2.C	1,000,000	108.2660	1,082,660	1,000,000	1,000,000					3.800	3.800	JJ	16,994	40,500	07/20/2016	11/22/2028
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,928,938,266	XXX	3,248,696,471	2,924,712,607	2,925,603,546		(1,802,452)	22,434,424		XXX	XXX	XXX	33,441,625	124,482,259	XXX	XXX
055287-AC-0	BBSG 2016-MRP B - CMBS			4	1.D FM	1,544,937	89.8553	1,347,829	1,500,000	1,523,160		(7,109)			3.727	3.337	MON	4,659	55,905	06/09/2016	06/06/2036
05604F-AC-9	BWAY 2013-1515 A2 - CMBS			2	1.D FM	3,074,979	108.3115	3,249,344	3,000,000	3,027,886		(6,559)			3.454	3.216	MON	8,636	103,629	02/26/2013	03/10/2033
05604L-AJ-1	BWAY 2015-1740 D - CMBS			4	1.D FM	2,499,989	96.7989	2,419,972	2,500,000	2,499,060		(321)			3.787	3.802	MON	7,890	94,683	02/04/2015	01/11/2035
07335C-AJ-3	BBCMS 2019-C4 C - CMBS			4	1.D FM	999,978	97.9333	979,333	1,000,000	999,828		(115)			3.469	3.478	MON	2,891	34,690	08/09/2019	08/16/2052
12512J-AY-0	CD 2018-CD7 AM - CMBS			4	1.D FM	1,029,994	119.0220	1,190,221	1,000,000	1,023,624		(2,778)			4.510	4.156	MON	3,758	45,100	08/03/2018	08/17/2051
12515B-AJ-7	CD 2019-CD8 C - CMBS			4	3.B FM	1,029,948	102.5638	1,025,638	1,000,000	1,026,269		(2,727)			3.719	3.372	MON	3,099	37,190	08/09/2019	08/17/2057
12531Y-AU-2	CFCRE 2016-C4 AM - CMBS			4	1.D FM	1,544,899	109.7619	1,646,429	1,500,000	1,528,448		(770)			3.691	3.429	MON	4,614	55,365	05/04/2016	05/10/2058
12591K-AG-0	COMM 2013-CCRE12 AM - CMBS			4	1.D FM	1,029,931	104.6853	1,046,853	1,000,000	1,008,956		(3,274)			4.300	3.958	MON	3,583	43,000	10/24/2013	10/15/2046
12591K-AH-8	COMM 2013-CCRE12 B - CMBS			4	3.B FM	1,544,934	102.1334	1,532,001	1,500,000	1,513,703		(4,977)			4.762	4.417	MON	5,953	71,430	10/24/2013	10/15/2046
12591Q-AU-6	COMM 2014-UBS4 B - CMBS			4	1.D FM	2,059,862	105.3945	2,107,890	2,000,000	2,022,670		(6,437)			4.350	4.005	MON	7,250	87,000	07/23/2014	08/12/2047
12591Q-AW-2	COMM 2014-UBS4 C - CMBS			4	1.D FM	2,574,970	104.0646	2,601,615	2,500,000	2,527,481		(8,418)			4.644	4.342	MON	9,675	118,061	07/23/2014	08/12/2047
12591R-BD-1	COMM 2014-CCRE15 B - CMBS			4	1.D FM	2,059,849	110.1009	2,202,017	2,000,000	2,029,091		(4,696)			4.692	4.570	MON	7,820	95,377	02/10/2014	02/12/2047
12591U-AJ-2	COMM 2014-UBS2 B - CMBS			4	1.D FM	1,029,956	109.2290	1,092,290	1,000,000	1,010,070		(3,308)			4.701	4.353	MON	3,918	47,010	03/03/2014	03/12/2047

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
12591U-AL-7	COMM 2014-UBS2 C - CMBS			4	2.B FM	1,544,901	104.5394	1,568,091	1,500,000	1,514,730		(5,063)			4.960	4.689	MON	6,200	75,744	03/03/2014	03/12/2047
12591V-AH-4	COMM 2014-CCRE16 B - CMBS			4	1.D FM	2,574,950	108.3691	2,709,228	2,500,000	2,526,288		(8,131)			4.582	4.237	MON	9,546	114,550	03/28/2014	04/12/2047
12591V-AK-7	COMM 2014-CCRE16 C - CMBS			4	1.D FM	1,022,266	105.5534	1,055,534	1,000,000	1,006,284		(3,957)			4.928	4.690	MON	4,107	50,098	03/28/2014	04/12/2047
12592G-BG-7	COMM 2014-CCRE19 B - CMBS			4	1.D FM	3,089,895	110.6886	3,320,659	3,000,000	3,034,020		(10,645)			4.703	4.347	MON	11,758	141,048	08/13/2014	08/12/2047
12592K-BF-0	COMM 2014-UBS5 B - CMBS			4	1.D FM	1,787,968	104.1782	1,808,533	1,736,000	1,763,457		2,202			4.514	4.318	MON	6,530	78,363	09/09/2014	09/12/2047
12592K-BH-6	COMM 2014-UBS5 C - CMBS			4	2.B FM	2,015,105	99.4621	1,989,241	2,000,000	2,009,749		3,616			4.600	4.699	MON	7,666	93,761	09/09/2014	09/12/2047
12592X-BF-2	COMM 2015-CCRE22 AM - CMBS			4	1.D FM	4,119,901	109.7608	4,390,433	4,000,000	4,051,864		(12,219)			3.603	3.268	MON	12,010	144,120	03/18/2015	03/12/2048
12593A-BC-8	COMM 2015-CCRE23 AM - CMBS			4	1.D FM	1,544,957	110.0822	1,651,233	1,500,000	1,520,031		(4,580)			3.801	3.466	MON	4,751	57,015	05/06/2015	05/12/2048
12593Q-BD-1	COMM 2015-CCRE26 A3 - CMBS			4	1.D FM	1,514,190	108.1188	1,620,922	1,499,204	1,505,686		(1,751)			3.359	3.242	MON	4,197	50,358	09/28/2015	10/13/2048
12593Q-BE-9	COMM 2015-CCRE26 A4 - CMBS			4	1.D FM	1,544,981	112.0840	1,681,261	1,500,000	1,521,728		(4,562)			3.630	3.292	MON	4,538	54,450	09/28/2015	10/13/2048
12593Q-BG-4	COMM 2015-CCRE26 AM - CMBS			4	1.D FM	1,570,339	111.6077	1,703,134	1,526,000	1,547,720		(4,436)			4.085	3.759	MON	5,195	62,337	09/28/2015	10/13/2048
12624B-AC-0	COMM 2012-CCRE1 A3 - CMBS			4	1.D FM	2,868,465	102.0061	2,868,692	2,812,275	2,816,963		(7,001)			3.391	3.147	MON	7,947	95,364	05/21/2012	05/17/2045
12624K-AD-8	COMM 2012-CCRE2 A4 - CMBS			4	1.D FM	1,024,935	103.2111	1,032,111	1,000,000	1,003,153		(2,905)			3.147	2.854	MON	2,623	31,470	08/08/2012	08/15/2045
12624N-AC-4	COMM 2012-LTRT A2 - CMBS			4	1.D FM	5,124,969	96.7227	4,836,135	5,000,000	5,022,281		(13,144)			3.400	3.137	MON	14,165	169,980	09/13/2012	10/07/2030
12624X-AP-3	COMM 2013-CCRE6 B - CMBS			4	1.D FM	3,545,362	102.2265	3,553,394	3,476,000	3,490,358		(7,815)			3.397	3.173	MON	9,840	118,080	02/26/2013	03/12/2046
12625F-AS-5	COMM 2013-CCRE7 AM - CMBS			4	1.D FM	1,014,978	104.9648	1,049,648	1,000,000	1,003,227		(1,693)			3.314	3.150	MON	2,762	33,140	04/11/2013	03/12/2046
12625K-AE-5	COMM 2013-CCRE8 A5 - CMBS			4	1.D FM	2,059,850	106.5998	2,131,995	2,000,000	2,014,654		(6,653)			3.612	3.269	MON	6,020	72,240	06/04/2013	06/12/2046
12625X-AA-5	COMM 2013-300P A1 - CMBS			4	1.D FM	2,562,442	106.9994	2,674,986	2,500,000	2,528,313		(2,962)			4.353	4.196	MON	9,069	108,825	08/15/2013	08/12/2030
12625X-AG-2	COMM 2013-300P B - CMBS			4	1.D FM	1,507,717	105.8960	1,588,440	1,500,000	1,503,139		(328)			4.394	4.353	MON	5,492	67,001	08/15/2013	08/12/2030
12625X-AJ-6	COMM 2013-300P C - CMBS			4	1.D FM	973,983	104.7610	1,047,610	1,000,000	987,399		1,318			4.394	4.541	MON	3,661	44,667	08/15/2013	08/12/2030
12626B-AN-4	COMM 2013-CCRE10 AM - CMBS			2	1.D FM	1,544,970	108.7444	1,631,166	1,500,000	1,512,405		(5,014)			4.517	4.172	MON	5,646	67,755	08/01/2013	08/10/2046
12626G-AM-5	COMM 2013-LC13 AM - CMBS			4	1.D FM	3,089,764	108.4559	3,253,676	3,000,000	3,025,709		(10,020)			4.557	4.211	MON	11,393	136,710	09/20/2013	08/10/2046
12626L-BN-1	COMM 2013-CCRE11 AM - CMBS			4	1.D FM	3,089,833	109.4500	3,283,499	3,000,000	3,025,874		(10,081)			4.715	4.368	MON	11,788	141,450	10/02/2013	08/12/2050
12629N-AH-8	COMM 2015-DC1 AM - CMBS			4	1.D FM	4,119,935	108.3345	4,333,380	4,000,000	4,050,283		(12,321)			3.724	3.389	MON	12,413	148,960	02/24/2015	02/12/2048
12630B-BC-1	COMM 2013-CCRE13 AM - CMBS			4	1.D FM	5,149,990	109.6941	5,484,706	5,000,000	5,069,695		6,645			4.449	4.246	MON	18,538	222,450	12/13/2013	11/12/2046
12630D-BA-1	COMM 2014-CCRE14 AM - CMBS			4	1.D FM	2,574,845	109.4460	2,736,150	2,500,000	2,524,043		(8,280)			4.526	4.179	MON	9,429	113,150	01/09/2014	02/12/2047
12630D-BB-9	COMM 2014-CCRE14 B - CMBS			4	1.D FM	1,175,794	109.2598	1,269,599	1,162,000	1,170,855		(794)			4.620	4.701	MON	4,474	54,581	01/09/2014	02/12/2047
12631D-BE-2	COMM 2014-CCRE17 B - CMBS			4	1.D FM	2,574,995	105.0157	2,625,393	2,500,000	2,526,921		(8,088)			4.377	4.032	MON	9,119	109,425	04/29/2014	05/10/2047
12634N-AX-6	CSAIL 2015-C2 AS - CMBS			4	1.D FM	3,089,985	105.0720	3,152,159	3,000,000	3,051,480		(11,765)			3.849	3.408	MON	9,623	115,470	05/06/2015	06/15/2057
12635Q-BJ-8	COMM 2015-CCRE27 AM - CMBS			4	1.D FM	2,644,906	110.5644	2,839,293	2,568,000	2,606,078		(7,805)			3.984	3.644	MON	8,526	102,309	10/20/2015	10/13/2048
17322A-AG-7	CGCMT 2014-GC19 B - CMBS			4	1.D FM	1,029,992	108.3628	1,083,629	1,000,000	1,010,102		(3,283)			4.805	4.456	MON	4,004	48,050	02/28/2014	03/12/2047
17322A-AH-5	CGCMT 2014-GC19 C - CMBS			4	1.D FM	1,427,906	106.8732	1,504,774	1,408,000	1,414,957		(2,500)			5.092	4.999	MON	5,975	72,892	02/28/2014	03/12/2047
200474-BE-3	COMM 2015-LC19 AM - CMBS			4	1.D FM	3,089,926	108.5439	3,256,319	3,000,000	3,037,317		(9,162)			3.527	3.195	MON	8,818	105,810	01/26/2015	02/12/2048
200474-BF-0	COMM 2015-LC19 B - CMBS			4	1.D FM	1,029,984	107.9740	1,079,740	1,000,000	1,012,477		(3,057)			3.829	3.496	MON	3,191	38,290	01/26/2015	02/12/2048
200474-BH-6	COMM 2015-LC19 C - CMBS			4	2.B FM	2,056,286	104.5392	2,090,784	2,000,000	2,022,282		(5,935)			4.235	3.984	MON	7,059	86,194	01/26/2015	02/12/2048
23305M-AE-5	DBCCR 2014-ARCP B - CMBS			4	1.D FM	2,307,186	105.9598	2,373,500	2,240,000	2,261,812		(7,401)			4.590	4.243	MON	8,567	102,805	01/24/2014	01/12/2034
23305M-AG-0	DBCCR 2014-ARCP C - CMBS			4	1.D FM	3,046,715	105.2409	3,157,228	3,000,000	3,014,197		(5,258)			4.934	4.843	MON	12,336	150,502	01/24/2014	01/12/2034
36192K-AT-4	GSMS 2012-GCJ7 A4 - CMBS			4	1.D FM	1,876,625	101.2271	1,862,426	1,839,850	1,842,242		(4,943)			3.377	3.060	MON	5,178	65,797	05/18/2012	05/12/2045
36197V-AA-6	GSMS 2013-PEMB A - CMBS			4	1.D FM	1,993,353	96.5700	1,931,401	2,000,000	1,996,293		305			3.550	3.564	MON	5,916	72,173	04/11/2013	03/07/2033
36248G-AH-3	GSMS 2013-GCJ16 AS - CMBS			4	1.D FM	2,059,976	109.1816	2,183,632	2,000,000	2,018,166		(6,620)			4.649	4.301	MON	7,748	92,980	11/13/2013	11/13/2046
36252W-BC-1	GSMS 2014-GC20 B - CMBS			4	1.D FM	2,059,981	105.5236	2,110,472	2,000,000	2,029,875		(9,258)			4.529	4.025	MON	7,548	90,580	03/27/2014	04/12/2047
46590L-AX-0	JPMDB 2016-C2 AS - CMBS			4	1.D FM	1,029,999	107.0449	1,070,449	1,000,000	1,016,459		(3,062)			3.484	3.138	MON	2,903	34,836	05/04/2016	06/17/2049
46637W-AD-5	JPMCC 2012-CIBX A4 - CMBS			4	1.D FM	2,819,443	101.5761	2,807,732	2,764,165	2,766,644		(7,027)			3.483	3.199	MON	8,024	96,287	06/22/2012	06/16/2045
46639N-AP-6	JPMBB 2013-C12 A4 - CMBS			4	1.D FM	1,141,321	104.8055	1,184,331	1,130,028	1,132,368		(1,870)			3.363	3.209	MON	3,167	37,998	06/14/2013	07/17/2045
46639N-AQ-4	JPMBB 2013-C12 A5 - CMBS			4	1.D FM	1,544,994	106.4579	1,596,868	1,500,000	1,510,605		(5,082)			3.664	3.314	MON	4,580	54,955	06/14/2013	07/17/2045
46640J-AR-8	JPMCC 2013-C13 A4 - CMBS			4	1.D FM	1,658,597	107.1818	1,760,115	1,642,177	1,650,264		(71)			3.994	3.953	MON	5,465	65,582	06/28/2013	01/18/2046
46640L-AH-5	JPMBB 2013-C14 AS - CMBS			4	1.D FM	1,287,500	107.5688	1,344,611	1,250,000	1,259,318		(4,546)			4.409	4.048	MON	4,593	55,116	08/02/2013	08/17/2046
46640U-AH-5	JPMBB 2013-C17 AS - CMBS			4	1.D FM	4,119,968	108.7485	4,349,940	4,000,000	4,036,238		(13,467)			4.458	4.105	MON	14,861	178,336	12/18/2013	01/17/2047
46641W-AZ-0	JPMBB 2014-C19 AS - CMBS			4	1.D FM	4,119,992	108.9623	4,358,493	4,000,000	4,040,926		(13,293)			4.243	3.889	MON	14,144	169,728	04/29/2014	04/17/2047
46641W-BA-4	JPMBB 2014-C19 B - CMBS			4	1.D FM	2,430,788	105.9841	2,501,225	2,360,000	2,384,183		(7,866)			4.394	4.039	MON	8,642	103,701	04/29/2014	04/17/2047
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS			4	1.D FM	2,316,312	93.6485	2,116,457	2,260,000	2,268,753		(6,547)			3.277	2.988	MON	6,172	74,060	09/25/2012	10/18/2030
556227-AA-4	MAD 2015-11MD A - CMBS			4	1.D FM	1,014,208	109.9612	1,099,612	1,000,000	1,006,755		(1,446)			3.555	3.455	MON	2,962	36,140	09/15/2015	09/12/2035
61690G-AJ-0	MSBAM 2014-C14 B - CMBS			4	1.D FM	3,423,541	109.2597	3,631,794	3,324,000	3,362,049		(9,650)			4.860	4.504	MON	13,463	161,357	01/30/2014	02/15/2047

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
61690G-AL-5	MSBAM 2014-C14 C - CMBS			4	1.D FM	2,003,255	108.0682	2,161,363	2,000,000	2,002,843		191			5.050	5.054	MON	8,417	100,886	01/30/2014	02/15/2047
61690Q-AH-2	MSBAM 2015-C23 B - CMBS			4	1.D FM	2,054,239	107.8372	2,156,743	2,000,000	2,024,450		(5,814)			4.132	3.890	MON	6,887	84,357	06/05/2015	07/15/2050
61761A-AZ-1	MSBAM 2012-C5 A4 - CMBS			4	1.D FM	1,754,254	103.0838	1,773,042	1,720,000	1,723,629		(3,964)			3.176	2.950	MON	4,552	54,627	07/13/2012	08/17/2045
61761B-AC-0	MSC 2012-STAR A2 - CMBS			4	1.D FM	2,049,984	99.9732	1,999,464	2,000,000	2,008,415		(5,511)			3.201	2.925	MON	5,335	64,020	08/02/2012	08/07/2034
61762X-AW-7	MSBAM 2013-C12 AS - CMBS			4	1.D FM	4,119,840	108.1000	4,324,002	4,000,000	4,032,955		(13,670)			4.482	4.127	MON	14,940	179,280	10/10/2013	10/17/2046
61762X-AX-5	MSBAM 2013-C12 B - CMBS			4	1.D FM	2,036,499	105.0045	2,100,089	2,000,000	2,009,764		(1,925)			4.763	4.635	MON	7,938	96,875	10/10/2013	10/17/2046
61763K-BD-5	MSBAM 2014-C15 B - CMBS			4	1.D FM	2,574,906	107.6279	2,690,698	2,500,000	2,524,854		(8,337)			4.565	4.210	MON	9,510	114,125	03/26/2014	04/17/2047
61763Q-AJ-0	MSC 2014-CPT C - CMBS			4	1.D FM	3,041,904	100.7480	3,022,440	3,000,000	3,000,205		(7,002)			3.446	3.273	MON	8,614	105,088	07/18/2014	07/13/2029
61763Q-AL-5	MSC 2014-CPT D - CMBS			4	1.D FM	2,986,850	100.7480	3,022,440	3,000,000	2,995,526		1,553			3.446	3.573	MON	8,614	105,088	07/18/2014	07/13/2029
61763U-BC-5	MSBAM 2014-C17 B - CMBS			4	1.D FM	2,059,945	106.3866	2,127,732	2,000,000	2,022,145		(6,593)			4.464	4.110	MON	7,440	89,280	07/31/2014	08/15/2047
61763U-BE-1	MSBAM 2014-C17 C - CMBS			4	3.B FM	2,618,915	103.6982	2,715,855	2,619,000	2,615,394		(7,284)			4.479	4.536	MON	9,776	119,714	07/30/2014	08/15/2047
61766E-BJ-3	MSBAM 2016-C29 B - CMBS			4	1.D FM	514,991	105.3941	526,971	500,000	508,158		(1,505)			4.039	3.695	MON	1,683	20,195	04/22/2016	05/17/2049
61766L-BV-0	MSBAM 2016-C28 AS - CMBS			4	1.D FM	1,544,982	109.9613	1,649,420	1,500,000	1,523,510		(4,592)			3.951	3.604	MON	4,939	59,265	02/12/2016	01/15/2049
61766L-BW-8	MSBAM 2016-C28 B - CMBS			4	1.D FM	1,029,522	108.3934	1,083,934	1,000,000	1,015,081		(3,307)			4.628	4.318	MON	3,856	47,041	02/12/2016	01/15/2049
78419C-AK-0	SGCMS 2016-C5 B - CMBS			4	3.B FM	1,029,957	104.0162	1,040,162	1,000,000	1,017,310		(2,829)			3.933	3.597	MON	3,278	39,330	07/01/2016	10/13/2048
90269C-AD-2	UBSBB 2012-C2 A4 - CMBS			4	1.D FM	1,019,935	103.0288	1,030,288	1,000,000	1,004,584		(1,648)			3.525	3.365	MON	2,938	35,250	06/29/2012	05/11/2063
90276F-BB-9	UBSCM 2018-C10 C - CMBS			4	3.B FM	994,663	111.1615	1,111,615	1,000,000	994,427		(163)			5.089	5.232	MON	4,241	51,743	05/23/2018	05/17/2051
90276V-AK-5	UBSCM 2018-C8 C - CMBS			4	3.B FM	983,471	100.0295	1,000,295	1,000,000	986,769		1,314			4.702	5.010	MON	3,918	47,808	02/12/2018	02/17/2051
90276Y-AK-9	UBSCM 2019-C16 C - CMBS			4	3.B FM	1,029,993	114.2954	1,142,954	1,000,000	1,025,467		(2,695)			4.923	4.566	MON	4,103	49,233	03/27/2019	04/17/2052
90278L-BB-4	UBSCM 2018-C15 AS - CMBS			4	1.D FM	1,287,499	117.9297	1,474,121	1,250,000	1,280,792		(3,416)			4.672	4.317	MON	4,866	58,398	12/18/2018	12/15/2051
90291J-BA-4	UBSCM 2018-C9 B - CMBS			4	3.B FM	1,544,994	113.7390	1,706,084	1,500,000	1,533,734		(4,240)			4.570	4.216	MON	5,713	68,550	03/23/2018	03/17/2051
90353D-BD-6	UBSCM 2018-C12 B - CMBS			4	3.B FM	1,029,995	112.2895	1,122,895	1,000,000	1,023,708		(2,764)			4.787	4.433	MON	3,990	47,875	08/03/2018	08/17/2051
90353K-BB-4	UBSCM 2018-C13 AS - CMBS			4	1.D FM	1,083,556	119.4005	1,256,093	1,052,000	1,077,235		(2,919)			4.585	4.230	MON	4,020	48,237	09/21/2018	10/17/2051
92890F-AY-2	WFRBS 2014-C20 B - CMBS			4	1.D FM	2,059,988	100.5824	2,011,649	2,000,000	2,020,639		(6,791)			4.378	4.023	MON	7,297	87,560	04/29/2014	05/17/2047
92890K-BG-9	WFRBS 2014-C22 C - CMBS			4	1.D FM	1,899,982	97.2492	1,944,984	2,000,000	1,956,159		9,607			3.760	4.446	MON	6,266	76,684	09/05/2014	09/17/2057
92890P-AG-9	WFRBS 2013-C14 AS - CMBS			4	1.D FM	3,089,805	104.8519	3,145,558	3,000,000	3,021,047		(10,041)			3.488	3.142	MON	8,720	104,640	05/22/2013	06/15/2046
92936T-AB-8	WFRBS 2012-C7 A2 - CMBS			4	1.D FM	2,039,836	103.1646	2,063,292	2,000,000	2,004,318		(4,531)			3.431	3.201	MON	5,718	68,620	06/08/2012	06/16/2045
92936Y-AC-5	WFRBS 2012-C8 A3 - CMBS			4	1.D FM	1,019,963	102.8847	1,028,847	1,000,000	1,002,497		(2,273)			3.001	2.770	MON	2,501	30,010	07/20/2012	08/17/2045
92937U-AF-5	WFRBS 2013-C13 AS - CMBS			4	1.D FM	772,476	104.9935	787,451	750,000	755,060		(2,510)			3.345	3.000	MON	2,091	25,088	04/17/2013	05/17/2045
92938J-AG-7	WFRBS 2013-UBS1 AS - CMBS			4	1.D FM	1,544,901	108.0897	1,621,345	1,500,000	1,513,152		(5,051)			4.306	3.953	MON	5,383	64,590	11/22/2013	03/16/2046
92938J-AK-8	WFRBS 2013-UBS1 B - CMBS			4	1.D FM	1,546,854	107.5689	1,613,534	1,500,000	1,520,550		(3,964)			5.040	4.567	MON	6,300	72,616	11/22/2013	03/16/2046
92938V-AS-4	WFRBS 2014-C19 AS - CMBS			4	1.D FM	2,059,976	109.0080	2,180,159	2,000,000	2,029,196		(9,372)			4.271	3.761	MON	7,118	85,420	03/10/2014	03/15/2047
92938V-AT-2	WFRBS 2014-C19 B - CMBS			4	1.D FM	1,029,943	108.5820	1,085,820	1,000,000	1,014,670		(4,713)			4.723	4.209	MON	3,936	47,230	03/10/2014	03/15/2047
94988M-AA-8	WFCM 2013-BTC A - CMBS			4	1.D FM	1,544,948	100.8050	1,512,075	1,500,000	1,512,590		(4,209)			3.544	3.252	MON	4,430	53,160	04/11/2013	04/18/2035
94988Q-AN-1	WFCM 2013-LC12 AS - CMBS			4	1.D FM	1,007,965	107.1651	1,071,651	1,000,000	1,001,297		(1,000)			4.274	4.265	MON	3,562	43,453	07/17/2013	07/17/2046
94989E-AK-3	WFCM 2015-LC20 B - CMBS			4	1.D FM	1,544,892	106.6662	1,599,993	1,500,000	1,524,900		(5,909)			3.719	3.282	MON	4,649	55,785	03/25/2015	04/15/2050
94989J-BB-1	WFCM 2015-C28 AS - CMBS			4	1.D FM	1,544,910	110.2607	1,653,911	1,500,000	1,525,136		(5,807)			3.872	3.439	MON	4,840	58,080	05/13/2015	05/15/2048
94989T-AZ-7	WFCM 2015-LC22 A4 - CMBS			4	1.D FM	1,029,939	112.7055	1,127,055	1,000,000	1,017,782		(3,805)			3.839	3.411	MON	3,199	38,390	09/15/2015	09/17/2058
95000D-BF-7	WFCM 2016-C34 AS - CMBS			4	1.D FM	1,029,919	109.4290	1,094,290	1,000,000	1,018,734		(3,421)			3.484	3.093	MON	2,903	34,840	05/10/2016	06/17/2049
96221Q-AG-8	WFRBS 2013-C18 AS - CMBS			4	1.D FM	2,059,882	108.6390	2,172,780	2,000,000	2,018,271		(6,697)			4.387	4.035	MON	7,312	87,740	12/17/2013	12/17/2046
96221T-AK-3	WFRBS 2014-LC14 B - CMBS			4	1.D FM	4,119,848	108.8973	4,355,891	4,000,000	4,038,059		(13,565)			4.907	4.549	MON	16,357	196,280	02/04/2014	03/15/2047
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						214,316,168	XXX	222,096,249	209,388,699	211,213,929		(511,928)			XXX	XXX	XXX	720,228	8,673,932	XXX	XXX
50067A-AF-9	KORTH DIRECT MTG LLC FORMERLY KORTH DIRE				1.E PL	2,000,000	99.1606	1,983,213	2,000,000	2,000,000					5.250	5.250	MON	1,750	105,000	04/26/2018	05/25/2023
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,000,000	XXX	1,983,213	2,000,000	2,000,000					XXX	XXX	XXX	1,750	105,000	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,145,254,434	XXX	3,472,775,933	3,136,101,306	3,138,817,474		(2,314,380)	22,434,424		XXX	XXX	XXX	34,163,604	133,261,191	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX

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
7699999. Total - Issuer Obligations						3,286,409,675	XXX	3,635,241,618	3,281,912,607	3,282,825,720		(1,828,680)	22,434,424		XXX	XXX	XXX	36,618,440	134,748,740	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						214,316,168	XXX	222,096,249	209,388,699	211,213,929		(511,928)			XXX	XXX	XXX	720,228	8,673,932	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						2,000,000	XXX	1,983,213	2,000,000	2,000,000					XXX	XXX	XXX	1,750	105,000	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						3,502,725,843	XXX	3,859,321,080	3,493,301,306	3,496,039,648		(2,340,608)	22,434,424		XXX	XXX	XXX	37,340,418	143,527,672	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 36,203,568 1B ..$ 49,147,605 1C ..$ 150,630,353 1D ..$ 282,621,620 1E ..$ 105,374,444 1F ..$ 168,715,362 1G ..$ 261,353,680
2A ..$ 479,078,523 2B ..$ 847,891,119 2C ..$ 765,347,606
3A ..$ 162,013,383 3B ..$ 66,351,927 3C ..$ 73,439,100
4A ..$ 17,883,719 4B ..$ 4,762,187 4C ..$ 10,205,452
5A ..$ 5B ..$ 15,000,000 5C ..$
6 ....$ 20,000

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
28852N-20-8	ELLINGTON FINANCIAL INC			160,000.000	25.00	0.000	4,000,000	22.870	3,659,200	4,000,000		276,001							2.B FE	10/16/2019
50067H-20-6	KORTH DIRECT MORTGAGE INC.			100,000.000	25.00	24.500	2,450,000	24.500	2,450,000	2,500,000		150,000		(50,000)			(50,000)		5.B GI	09/25/2019
G68603-13-6	PARTNERRE LTD		C	235,000.000	25.00	0.000	3,966,800	25.620	6,020,700	3,966,800		381,875							2.B FE	07/15/2005
G7293H-18-9	PRUDENTIAL PLC		C	100,000.000	25.00	0.000	1,080,000	28.745	2,874,500	1,080,000		162,500							2.A FE	12/13/2005
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							11,496,800	XXX	15,004,400	11,546,800		970,376		(50,000)			(50,000)		XXX	XXX
8999999 - Total Preferred Stocks							11,496,800	XXX	15,004,400	11,546,800		970,376		(50,000)			(50,000)		XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $	1B $	1C $	1D $	1E $	1F $	1G $
2A $ 1,080,000	2B $ 7,966,800	2C $				
3A $	3B $	3C $				
4A $	4B $	4C $				
5A $	5B $ 2,450,000	5C $				
6 $						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
9799999 - Total Common Stocks						XXX										XXX	XXX
9899999 - Total Preferred and Common Stocks					11,496,800	XXX	15,004,400	11,546,800		970,376		(50,000)		(50,000)		XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
107781-NP-7	BREWTON ALA		10/23/2020	Piper Jaffray & CO/ALGO		750,000	750,000	
143735-WF-1	CAROL STREAM ILL PK DIST		08/13/2020	RW Baird		1,000,000	1,000,000	
143735-WG-9	CAROL STREAM ILL PK DIST		08/13/2020	RW Baird		1,310,000	1,310,000	
179162-KD-3	CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG		12/03/2020	Piper Jaffray & CO/ALGO		1,000,000	1,000,000	
214291-HK-5	COOK CNTY ILL SCH DIST NO 094		12/03/2020	RW Baird		910,000	910,000	
222867-DY-6	COVENTRY OHIO LOC SCH DIST SUMMIT CNTY		12/03/2020	Stifel Nicolaus & Co.		3,135,000	3,135,000	
270198-CZ-5	EARLIMART CALIF ELEM SCH DIST		12/03/2020	Stifel Nicolaus & Co.		500,000	500,000	
277641-ML-7	EASTON PA		10/22/2020	PNC BANK, N.A./IPA		3,000,000	3,000,000	
27806E-BA-5	EATON COLO AREA PK & REC DIST		10/30/2020	Stifel Nicolaus & Co.		850,000	850,000	
300155-EW-4	EVERGREEN ALA		10/16/2020	Stifel Nicolaus & Co.		394,860	400,000	
300155-EX-2	EVERGREEN ALA		10/16/2020	Stifel Nicolaus & Co.		367,965	375,000	
356640-KT-8	FREEPORT ILL		10/02/2020	BAIRD (ROBERT W.) & CO. INC.		3,000,000	3,000,000	
496856-ED-3	KINGSWAY N J REGL SCH DIST		12/17/2020	Stifel Nicolaus & Co.		575,000	575,000	
543553-WL-1	LORAIN CNTY OHIO		12/17/2020	HILLTOP SECURITIES		230,000	230,000	
581170-KN-6	MC HENRY ILL		10/30/2020	BAIRD (ROBERT W.) & CO. INC.		1,000,000	1,000,000	
763614-G7-3	RICHLAND CNTY OHIO		10/23/2020	HILLTOP SECURITIES		425,000	425,000	
802385-SB-1	SANTA MONICA CALIF CMNTY COLLEGE DIST		12/03/2020	RBC DAIN RAUSCHER		500,000	500,000	
80467P-EJ-7	SAVANNA CALIF ELEM SCH DIST		12/17/2020	RAYMOND JAMES/FI		250,000	250,000	
80467P-EK-4	SAVANNA CALIF ELEM SCH DIST		12/17/2020	RAYMOND JAMES/FI		500,000	500,000	
937414-CN-8	WASHINGTON CALIF UNI SCH DIST FRESNO CNT		08/28/2020	RAYMOND JAMES/FI		750,000	750,000	
984521-UW-2	YAKIMA WASH		04/08/2020	Piper Jaffray & CO/ALGO		1,550,000	1,550,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						21,997,825	22,010,000	
033252-AU-1	ANCHORAGE ALASKA PORT REV		11/20/2020	WELLS FARGO SECURITIES LLC		750,000	750,000	
039063-AR-3	ARCADIA CALIF PENSION OBLIG		10/28/2020	Stifel Nicolaus & Co.		1,000,000	1,000,000	
106295-DE-5	BREA CALIF WTR REV		10/16/2020	Stifel Nicolaus & Co.		2,500,000	2,500,000	
18925P-FJ-2	CLOVERLEAF OHIO LOC SCH DIST CTFS PARTN		09/11/2020	RW Baird		2,755,000	2,755,000	
235839-DZ-7	DANA POINT CALIF CMNTY FACS DIST SPL TAX		08/06/2020	Stifel Nicolaus & Co.		680,000	680,000	
24917R-AF-9	DENVER COLO CITY & CNTY HSG AUTH REV		12/18/2020	RBC CAPITAL MARKETS		1,760,000	1,760,000	
283331-AR-7	EL MONTE CALIF PUB FING AUTH LEASE REV		06/19/2020	RAYMOND JAMES/FI		975,160	1,000,000	
340325-BD-0	FLORENCE S C PUB FACS CORP INSTALLMENT P		08/27/2020	Stephens Inc.		1,500,000	1,500,000	
362835-CG-3	GAINESVILLE FLA SPL OBLIG		09/11/2020	Merrill Lynch		3,250,000	3,250,000	
37524P-CP-6	GILA CNTY ARIZ REV OBLIGS		10/23/2020	Stifel Nicolaus & Co.		1,000,000	1,000,000	
407835-AQ-0	HAMILTON OHIO SPL OBLIG NONTAX REV		09/03/2020	KEY CAPITAL MARKETS		1,105,000	1,105,000	
414009-QL-7	HARRIS CNTY TEX CULTURAL ED FACS FIN COR		12/10/2020	CITIGROUP GLOBAL MARKETS INC.		1,110,000	1,110,000	
429343-BZ-8	HIDALGO CNTY TEX REGL MOBILITY AUTH VEH		09/11/2020	RAYMOND JAMES/FI		3,000,000	3,000,000	
434159-BF-5	HOCKING TECHNICAL COLLEGE OHIO GEN RCPTS		11/20/2020	BOENNING & SCATTERGOOD		2,000,000	2,000,000	
54628C-RJ-3	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		12/03/2020	Stifel Nicolaus & Co.		500,000	500,000	
59333N-V6-7	MIAMI-DADE CNTY FLA SPL OBLIG		12/10/2020	JP MORGAN SECURITIES LLC		730,000	730,000	
612285-AN-6	MONTEBELLO CALIF PENSION OBLIG		05/28/2020	CABRERA CAPITAL MARKETS		1,000,000	1,000,000	
61945D-BK-6	MOSAIC DIST CMNTY DEV AUTH VA REV		10/21/2020	Stifel Nicolaus & Co.		1,410,000	1,410,000	
682832-GW-4	ONONDAGA N Y CIVIC DEV CORP REV		08/06/2020	Stifel Nicolaus & Co.		3,000,000	3,000,000	
69674P-AP-9	PALMDALE CALIF WTR DIST WTR REV		10/21/2020	Piper Jaffray & CO/ALGO		500,000	500,000	
706716-CZ-8	PENDER CNTY N C LTD OBLIG		10/22/2020	RW Baird		1,315,000	1,315,000	
79489P-AP-3	SALINAS CALIF WASTEWATER REV		12/11/2020	Stifel Nicolaus & Co.		1,250,000	1,250,000	
818182-BK-2	SEVIER CNTY ARK SALES & USE TAX		09/11/2020	Stephens Inc.		1,640,000	1,640,000	
850714-GU-4	SPRINGFIELD ILL WTR REV		10/22/2020	JP MORGAN SECURITIES LLC		1,000,000	1,000,000	
87638Q-RH-4	TARRANT CNTY TEX CULTURAL ED FACS FIN CO		12/11/2020	KEY CAPITAL MARKETS		500,000	500,000	
881182-BS-7	TERREBONNE LEVEE & CONSV DIST LA PUB IMP		08/27/2020	RAYMOND JAMES/FI		1,000,000	1,000,000	
91754T-B4-4	UTAH ST CHARTER SCH FIN AUTH CHARTER SCH		06/19/2020	BAIRD (ROBERT W.) & CO. INC.		500,000	500,000	
92555F-CN-0	VIA MET TRAN ADVANCED TRANSN DIST TEX SA		12/10/2020	Stephens, Inc		1,000,000	1,000,000	
96062C-BW-5	WESTMINSTER CALIF REDEV AGY SUCCESSOR AG		12/09/2020	Stifel Nicolaus & Co.		1,145,000	1,145,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						39,875,160	39,900,000	
020810-AA-5	ALPINE BANKS OF COLORADO		06/11/2020	PIPER SANDLER		2,000,000	2,000,000	
02209S-AH-6	ALTRIA GROUP INC		06/29/2020	CITIGROUP GLOBAL MARKETS INC.		6,716,682	4,045,000	166,182
023576-AA-9	AMERANT BANCORP INC		06/18/2020	RAYMOND JAMES/FI		2,000,000	2,000,000	
025932-AP-9	AMERICAN FINANCIAL GROUP INC		03/26/2020	JP MORGAN SECURITIES LLC		6,903,750	7,000,000	
031162-CX-6	AMGEN INC		08/17/2020	CORPORATE ACTION		4,131,780	4,131,780	
034863-AV-2	ANGLO AMERICAN CAPITAL PLC	C	03/30/2020	RBC CAPITAL MARKETS		2,997,270	3,000,000	
034863-AW-0	ANGLO AMERICAN CAPITAL PLC	C	03/30/2020	RBC CAPITAL MARKETS		2,983,020	3,000,000	
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC		04/01/2020	Bank of America		2,998,110	3,000,000	
038923-AQ-1	ARBOR REALTY TRUST INC		03/04/2020	Adjustment		3,000,000	3,000,000	
039482-AA-2	ARCHER DANIELS MIDLAND CO		03/25/2020	CITIGROUP GLOBAL MARKETS INC.		1,976,220	2,000,000	
048269-AB-0	ATLANTIC CAPITAL BANCSHARES, INC.		08/20/2020	DTC WITHDRAW, DRS ETC.		1,000,000	1,000,000	
05465C-AA-8	AXOS FINANCIAL INC		09/15/2020	Stifel Nicolaus & Co.		1,000,000	1,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
05526D-BN-4	BAT CAPITAL CORP		03/30/2020	Bank of America		2,000,000	2,000,000	
05526D-BT-1	BAT CAPITAL CORP		09/22/2020	DEUTSCHE BANK SECURITIES, INC.		1,000,000	1,000,000	
05724B-AA-7	BAKER HUGHES HOLDINGS LLC		04/28/2020	JP MORGAN SECURITIES LLC		2,000,000	2,000,000	
084659-AS-0	BERKSHIRE HATHAWAY ENERGY CO		03/20/2020	WELLS FARGO SECURITIES LLC		3,994,840	4,000,000	
097023-CU-7	BOEING CO		05/01/2020	WELLS FARGO SECURITIES LLC		5,000,000	5,000,000	
097023-CV-5	BOEING CO		05/01/2020	CITIGROUP GLOBAL MARKETS INC.		1,999,366	2,000,000	634
097023-DC-6	BOEING CO		10/30/2020	WELLS FARGO SECURITIES LLC		2,998,080	3,000,000	
10373Q-BJ-8	BP CAPITAL MARKETS AMERICA INC		04/02/2020	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	
11120V-AJ-2	BRIXMOR OPERATING PARTNERSHIP LP		08/18/2020	Bank of America		535,860	500,000	3,938
11135F-AR-2	BROADCOM INC		05/05/2020	WELLS FARGO SECURITIES LLC		2,996,220	3,000,000	
124786-AC-8	CBC BANCORP		12/16/2020	DTC WITHDRAW, DRS ETC.		2,000,000	2,000,000	
12634Q-AJ-0	CRB GROUP INC		08/20/2020	DTC WITHDRAW, DRS ETC.		5,000,000	5,000,000	
14040H-BW-4	CAPITAL ONE FINANCIAL CORP		03/20/2020	KEY CAPITAL MARKETS		4,476,150	5,000,000	28,500
140501-AA-5	CAPITAL SOUTHWEST CORP		08/12/2020	RAYMOND JAMES/FI		2,000,000	2,000,000	40,611
14070T-AA-0	CAPSTAR FINANCIAL HOLDINGS INC		06/29/2020	DTC WITHDRAW, DRS ETC.		3,000,000	3,000,000	
15201P-AA-7	CENTERSTATE BANK CORP		05/21/2020	Stifel Nicolaus & Co.		3,000,000	3,000,000	
166754-AW-1	CHEVRON PHILLIPS CHEMICAL COMPANY LLC		03/24/2020	MIZUHO SECURITIES USA INC.		3,999,680	4,000,000	
172967-MM-0	CITIGROUP INC		03/20/2020	CITIGROUP GLOBAL MARKETS INC.		9,000,000	9,000,000	
18468H-AC-3	CLEAR STREET CAPITAL, LLC		10/08/2020	DTC WITHDRAW, DRS ETC.		5,000,000	5,000,000	
191216-CN-8	COCA-COLA CO		03/20/2020	CITIGROUP GLOBAL MARKETS INC.		4,995,850	5,000,000	
191216-CP-3	COCA-COLA CO		03/20/2020	Bank of America		998,240	1,000,000	
20369G-AA-5	COMMUNITY FINANCIAL SERVICES, INC.		10/21/2020	BREAN CAPITAL		5,000,000	5,000,000	46,125
20786W-AE-7	CONNECTONE BANCORP INC		06/10/2020	Stifel Nicolaus & Co.		3,000,000	3,000,000	
221907-AD-0	COUNTY BANCORP INC		06/30/2020	PIPER SANDLER		4,000,000	4,000,000	
254687-FN-1	WALT DISNEY CO		03/19/2020	CITIGROUP GLOBAL MARKETS INC.		4,997,250	5,000,000	
26942G-AC-4	EAGLE BANCORP MONTANA INC		06/10/2020	BREAN CAPITAL		2,000,000	2,000,000	
278865-BE-9	ECOLAB INC		03/23/2020	JP MORGAN SECURITIES LLC		499,530	500,000	
281020-AR-8	EDISON INTERNATIONAL		03/31/2020	JP MORGAN SECURITIES LLC		1,995,380	2,000,000	
292505-AD-6	ENCANA CORPORATION		03/05/2020	Various		4,982,490	4,500,000	13,542
293712-AB-1	ENTERPRISE FINANCIAL SERVICES CORP		05/15/2020	Piper Jaffray & CO/ALGO		3,000,000	3,000,000	
29460X-AA-7	EQUITY BANCSHARES, INC.		06/29/2020	PIPER SANDLER		4,000,000	4,000,000	
29911Q-AB-5	EVANS BANCORP INC		07/09/2020	PIPER SANDLER		2,000,000	2,000,000	
30018M-AA-6	EVERGREEN BANCSHARES, INC.		10/23/2020	BREAN CAPITAL		3,000,000	3,000,000	
30161N-AX-9	EXELON CORP		03/30/2020	JP MORGAN SECURITIES LLC		2,993,820	3,000,000	
30212P-AZ-8	EXPEDIA GROUP INC		07/07/2020	JP MORGAN SECURITIES LLC		2,997,660	3,000,000	
30231G-BK-7	EXXON MOBIL CORP		03/18/2020	SEAPORT SECURITIES CORP		4,964,950	5,000,000	484
30313R-AA-7	FS KKR CAPITAL CORP II		02/11/2020	GOLDMAN SACHS & CO, NY		5,000,000	5,000,000	
319137-AP-0	First Bank		05/29/2020	DTC WITHDRAW, DRS ETC.		3,000,000	3,000,000	
319383-AD-7	FIRST BUSEY CORP		05/28/2020	Piper Jaffray & CO/ALGO		3,000,000	3,000,000	
32055Y-AA-0	FIRST INTERSTATE BANCSYSTEM INC		05/13/2020	Piper Jaffray & CO/ALGO		3,500,000	3,500,000	
337158-AJ-8	FIRST HORIZON BANK		04/23/2020	MORGAN STANLEY & CO INC, NY		5,000,000	5,000,000	
33767U-AA-5	FIRSTSUN CAPITAL BANCORP		06/26/2020	DTC WITHDRAW, DRS ETC.		4,000,000	4,000,000	
34354P-AF-2	FLOWSERVE CORP		09/14/2020	Bank of America		2,989,680	3,000,000	
35137L-AM-7	FOX CORP		03/31/2020	CITIGROUP GLOBAL MARKETS INC.		998,440	1,000,000	
369550-BH-0	GENERAL DYNAMICS CORP		03/24/2020	Bank of America		1,976,600	2,000,000	
38141G-XH-2	GOLDMAN SACHS GROUP INC		03/18/2020	GOLDMAN SACHS & CO, NY		6,799,170	7,000,000	739
38147U-AC-1	GOLDMAN SACHS BDC INC		02/06/2020	Bank of America		999,100	1,000,000	
390905-AC-1	GREAT SOUTHERN BANCORP INC		06/10/2020	Piper Jaffray & CO/ALGO		1,000,000	1,000,000	
41138P-AC-7	HAPPY BANCSHARES, INC.		07/30/2020	DTC WITHDRAW, DRS ETC.		2,000,000	2,000,000	
42727V-AA-3	EQUITY BANCSHARES INC		06/29/2020	PERFORMANCE TRUST CAP		2,000,000	2,000,000	
42824C-AX-7	HEWLETT PACKARD ENTERPRISE CO		11/13/2020	FIRST TENNESSEE SECURITIES CORP		2,521,140	2,000,000	11,022
432748-AE-1	HILLTOP HOLDINGS INC		05/07/2020	Piper Jaffray & CO/ALGO		3,000,000	3,000,000	
436106-AC-2	HOLLYFRONTIER CORP		09/14/2020	BANC / AMERICA SECUR. LLC, MONT.		2,994,720	3,000,000	
44107T-AZ-9	HOST HOTELS & RESORTS LP		08/31/2020	JP MORGAN SECURITIES LLC		4,926,400	5,000,000	2,528
444859-BM-3	HUMANA INC		03/24/2020	Bank of America		3,995,000	4,000,000	
44891A-BG-1	HYUNDAI CAPITAL AMERICA		02/05/2020	MITSUBISHI UFJ SECURITIES (USA), INC.		4,984,950	5,000,000	
44891A-BL-0	HYUNDAI CAPITAL AMERICA		04/02/2020	RBC CAPITAL MARKETS		1,998,820	2,000,000	
44952F-AA-0	IFB BANCORP, INC.		10/14/2020	DTC WITHDRAW, DRS ETC.		2,000,000	2,000,000	
458140-BL-3	INTEL CORP		03/20/2020	Bank of America		4,995,450	5,000,000	
50067H-AN-7	KORTH DIRECT MORTGAGE LLC		03/27/2020	RBC CAPITAL MARKETS		3,000,000	3,000,000	
50067H-BA-4	KORTH DIRECT MORTGAGE INC.		09/28/2020	RBC CAPITAL MARKETS		2,000,000	2,000,000	
50067H-BG-1	KORTH DIRECT MORTGAGE INC.		09/15/2020	JW KROTH		1,308,000	1,308,000	
50067H-BJ-5	KORTH DIRECT MORTGAGE INC.		09/24/2020	RBC CAPITAL MARKETS		1,000,000	1,000,000	
50067H-BN-6	KORTH DIRECT MORTGAGE INC.		10/29/2020	Various		6,376,000	6,400,000	
548661-DT-1	LOWE'S COMPANIES INC		03/24/2020	JP MORGAN SECURITIES LLC		997,710	1,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
548661-DV-6	LOWE'S COMPANIES INC		03/24/2020	JP MORGAN SECURITIES LLC		2,985,990	3,000,000	
55316F-AC-3	MM FINISHED LOTS HOLDINGS LLC		03/02/2020	DTC WITHDRAW, DRS ETC.		2,033,800	2,000,000	
55317H-AA-2	MM FINISHED LOTS HOLDINGS 3 LLC		11/13/2020	DTC WITHDRAW, DRS ETC.		2,995,667	3,000,000	4,333
55412L-AA-7	MABREY BANCORPORATION INC.		08/06/2020	DTC WITHDRAW, DRS ETC.		1,500,000	1,500,000	
56585A-BH-4	MARATHON PETROLEUM CORP		04/23/2020	CITIGROUP GLOBAL MARKETS INC.		4,990,250	5,000,000	
57064B-AA-6	MARKET STREET BANCSHARES, INC.		11/30/2020	DTC WITHDRAW, DRS ETC.		2,000,000	2,000,000	
58013M-FN-9	MCDONALD'S CORP		03/25/2020	Bank of America		1,999,300	2,000,000	
58278L-AA-4	MCREIF SUBREIT, LLC		11/06/2020	DTC WITHDRAW, DRS ETC.		3,000,000	3,000,000	
583928-AE-6	MEDALLION FINANCIAL CORP		12/23/2020	SANDLER O'NEILL & PARTNERS, LP		4,000,000	4,000,000	
598511-AA-1	MIDWESTONE FINANCIAL GROUP INC (IOWA)		07/28/2020	DTC WITHDRAW, DRS ETC.		2,500,000	2,500,000	
60040R-AC-0	MILLENNIUM CONSOLIDATED HOLDINGS LLC		03/31/2020	DTC WITHDRAW, DRS ETC.		2,000,000	2,000,000	
615369-AS-4	MOODY'S CORP		03/20/2020	Bank of America		1,997,740	2,000,000	
61980A-AD-5	MOTIVA ENTERPRISES LLC		12/30/2020	HILLTOP SECURITIES INC		4,972,856	4,000,000	128,628
636180-BQ-3	NATIONAL FUEL GAS CO		05/19/2020	JP MORGAN SECURITIES LLC		1,990,360	2,000,000	
651290-AP-3	OVINTIV EXPLORATION INC		12/17/2020	SEAPORT GROUP SECURITIES, LLC		2,593,750	2,500,000	56,302
652315-AA-0	NEWPORT REALTY TRUST INC		11/02/2020	DTC WITHDRAW, DRS ETC.		2,000,000	2,000,000	21,181
65344M-AA-7	NEXPOINT REAL ESTATE FINANCE OPERATING P		10/15/2020	DTC WITHDRAW, DRS ETC.		2,969,400	3,000,000	
654744-AC-5	NISSAN MOTOR CO LTD	C	09/10/2020	MORGAN STANLEY DEAN WITTER		4,000,000	4,000,000	
655664-AR-1	NORDSTROM INC		02/13/2020	CITIGROUP GLOBAL MARKETS INC.		2,049,820	2,000,000	9,167
666807-BT-8	NORTHROP GRUMMAN CORP		03/19/2020	Various		3,995,430	4,000,000	
67103H-AJ-6	O'REILLY AUTOMOTIVE INC		03/26/2020	JP MORGAN SECURITIES LLC		2,998,770	3,000,000	
67449J-AA-4	OBSIDIAN INSURANCE HOLDINGS, INC.		12/18/2020	DTC WITHDRAW, DRS ETC.		5,000,000	5,000,000	
675234-AB-4	OCEANFIRST FINANCIAL CORP		04/29/2020	Piper Jaffray & CO/ALGO		3,000,000	3,000,000	
681936-BM-1	OMEGA HEALTHCARE INVESTORS INC		10/07/2020	JP MORGAN SECURITIES LLC		2,947,470	3,000,000	
682680-BD-4	ONEOK INC		05/04/2020	CITIGROUP GLOBAL MARKETS INC.		2,998,290	3,000,000	
68622B-AA-8	ORIGIN BANK		02/06/2020	DTC WITHDRAW, DRS ETC.		2,000,000	2,000,000	
69352P-AQ-6	PPL CAPITAL FUNDING INC		04/01/2020	JP MORGAN SECURITIES LLC		2,998,980	3,000,000	
69362B-AJ-1	PSEG POWER LLC		10/28/2020	HILLTOP SECURITIES		1,615,592	1,100,000	3,953
693656-AB-6	PVH CORP		07/06/2020	BARCLAYS CAPITAL INC.		2,988,750	3,000,000	
700885-AA-4	PARKE BANCORP, INC.		07/15/2020	PIPER SANDLER		3,000,000	3,000,000	
70153Y-AA-1	PARKWAY BANCORP INC		12/18/2020	DTC WITHDRAW, DRS ETC.		4,000,000	4,000,000	26,000
74340X-BL-4	PROLOGIS LP		03/18/2020	FIRST TENNESSEE SECURITIES CORP		1,734,921	1,616,000	9,623
754730-AG-4	RAYMOND JAMES FINANCIAL INC		03/26/2020	JP MORGAN SECURITIES LLC		2,990,040	3,000,000	
75970E-AD-9	RENASANT CORP		09/01/2020	DTC WITHDRAW, DRS ETC.		2,000,000	2,000,000	
76131V-AB-9	RETAIL PROPERTIES OF AMERICA INC		08/18/2020	WELLS FARGO SECURITIES LLC		3,947,360	4,000,000	
76706R-AA-5	RIO FINL SVCS | 5.250% DUE 11/01/30		10/26/2020	BREAN CAPITAL		2,000,000	2,000,000	
77340R-AS-6	ROCKIES EXPRESS PIPELINE LLC		01/16/2020	MITSUBISHI UFJ SECURITIES (USA), INC.		4,994,000	5,000,000	
778296-AD-5	ROSS STORES INC		04/02/2020	JP MORGAN SECURITIES LLC		2,984,400	3,000,000	
78355H-KQ-1	RYDER SYSTEM INC		04/02/2020	MITSUBISHI UFJ SECURITIES (USA), INC.		1,999,620	2,000,000	
785592-AW-6	SABINE PASS LIQUEFACTION LLC		05/05/2020	MORGAN STANLEY & CO INC, NY		1,994,880	2,000,000	
808513-BB-0	CHARLES SCHWAB CORP		03/20/2020	CREDIT SUISSE SECURITIES (USA)		1,998,920	2,000,000	
808513-BC-8	CHARLES SCHWAB CORP		03/20/2020	CREDIT SUISSE SECURITIES (USA)		1,997,160	2,000,000	
81618T-AC-4	OFFICE PROPERTIES INCOME TRUST		09/17/2020	Bank of America		3,042,420	3,000,000	19,875
825107-AA-3	SHORE BANCSHARES INC		08/25/2020	PIPER SANDLER		2,000,000	2,000,000	
843395-AB-0	SOUTHERN NATIONAL BANCORP OF VIRGINIA IN		08/20/2020	JANNEY MONTGOMERY SCOTT INC		1,000,000	1,000,000	
844741-BJ-6	SOUTHWEST AIRLINES CO		04/29/2020	BANK OF AMERICA		997,830	1,000,000	
844741-BK-3	SOUTHWEST AIRLINES CO		07/28/2020	GOLDMAN SACHS & CO, NY		5,258,500	5,000,000	37,726
84861T-AG-3	SPIRIT REALTY LP		08/04/2020	TRUIST FINANCIAL CORP		2,970,060	3,000,000	
857477-BH-5	STATE STREET CORP		03/26/2020	MORGAN STANLEY & CO INC, NY		1,500,000	1,500,000	
87161C-AM-7	SYNOVUS FINANCIAL CORP		02/13/2020	KEY CAPITAL MARKETS		5,446,250	5,000,000	9,014
87164D-QS-2	SYNOVUS BANK		02/05/2020	MORGAN STANLEY & CO INC, NY		1,000,000	1,000,000	
871829-BL-0	SYSCO CORP		03/31/2020	GOLDMAN SACHS & CO, NY		1,995,840	2,000,000	
871829-BM-8	SYSCO CORP		03/31/2020	GOLDMAN SACHS & CO, NY		998,020	1,000,000	
87227R-QE-7	TCF NATIONAL BANK		05/01/2020	MORGAN STANLEY & CO INC, NY		3,000,000	3,000,000	
872540-AR-0	TJX COMPANIES INC		03/30/2020	Bank of America		2,987,880	3,000,000	
878742-AS-4	TECK RESOURCES LTD	C	12/09/2020	Stifel Nicolaus & Co.		3,062,600	2,500,000	48,333
878742-AW-5	TECK RESOURCES LTD	C	12/23/2020	FIRST TENNESSEE SECURITIES CORP		1,279,100	1,000,000	28,299
878742-BE-4	TECK RESOURCES LTD	C	06/23/2020	JP MORGAN SECURITIES LLC		2,985,390	3,000,000	
883556-CG-5	THERMO FISHER SCIENTIFIC INC		03/23/2020	JP MORGAN SECURITIES LLC		2,000,000	2,000,000	
89678F-AA-8	TRISTATE CAPITAL HOLDINGS INC		05/06/2020	PERSHING LLC		4,000,000	4,000,000	
911312-BV-7	UNITED PARCEL SERVICE INC		03/19/2020	Various		5,019,990	5,000,000	
919794-AD-9	VALLEY NATIONAL BANCORP		05/29/2020	Stifel Nicolaus & Co.		2,000,000	2,000,000	
92337P-AA-3	VERABANK, INC.		05/19/2020	PIPER SANDLER		1,000,000	1,000,000	
92343V-FE-9	VERIZON COMMUNICATIONS INC		03/19/2020	FIRST TENNESSEE SECURITIES CORP		4,934,900	5,000,000	1,313
92556H-AA-5	VIACOMCBS INC		03/27/2020	Bank of America		4,974,900	5,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
928563-AF-2	VMWARE INC		04/02/2020	JP MORGAN SECURITIES LLC		1,992,860	2,000,000	
928668-BE-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		05/06/2020	GOLDMAN SACHS & CO, NY		2,996,850	3,000,000	
95763P-EF-4	WESTERN ALLIANCE BANK		05/20/2020	Piper Jaffray & CO/ALGO		5,000,000	5,000,000	
962166-BY-9	WEYERHAEUSER CO		03/26/2020	GOLDMAN SACHS & CO, NY		2,954,100	3,000,000	
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC		03/16/2020	Stifel Nicolaus & Co.		6,024,780	6,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						444,679,165	439,100,780	718,049
8399997. Total - Bonds - Part 3						506,552,150	501,010,780	718,049
8399998. Total - Bonds - Part 5						45,959,000	46,000,000	40,276
8399999. Total - Bonds						552,511,150	547,010,780	758,326
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
9799997. Total - Common Stocks - Part 3							XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks							XXX	
9899999. Total - Preferred and Common Stocks							XXX	
9999999 - Totals						552,511,150	XXX	758,326

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
912828-VJ-6	UNITED STATES TREASURY		06/30/2020	Maturity @ 100.00		250,000	250,000	247,773	249,830		170		170		250,000				2,344	06/30/2020
0599999. Subtotal - Bonds - U.S. Governments						250,000	250,000	247,773	249,830		170		170		250,000				2,344	XXX
022447-UV-6	ALVIN TEX INDPT SCH DIST		08/15/2020	Call @ 100.00		500,000	500,000	500,000	500,000						500,000				26,450	02/15/2035
09088R-VJ-2	BIRMINGHAM ALA		11/19/2020	Call @ 100.00		880,000	880,000	880,000	880,000						880,000				72,072	02/01/2028
180848-JA-2	CLARK CNTY NEV		07/01/2020	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				67,500	07/01/2029
392641-UT-1	GREEN BAY WIS		10/01/2020	Call @ 100.00		500,000	500,000	500,000	500,000						500,000				26,750	04/01/2028
413000-MP-2	HARLINGEN TEX CONS INDPT SCH DIST		08/15/2020	Call @ 100.00		500,000	500,000	500,000	500,000						500,000				25,600	08/15/2028
438670-5S-6	HONOLULU HAWAII CITY & CNTY		10/01/2020	Maturity @ 100.00		500,000	500,000	500,000	500,000						500,000				7,530	10/01/2020
478700-J5-7	JOHNSON CNTY KANS UNI SCH DIST NO 229		07/15/2020	Call @ 100.00		3,225,000	3,225,000	3,186,623	3,201,215		20,950		20,950		3,222,165		2,835	2,835	142,063	10/01/2029
495260-ZG-9	KING CNTY WASH SCH DIST NO 414 LAKE WASH		06/01/2020	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				25,280	12/01/2029
524426-ST-1	LEESBURG VA		02/01/2020	Call @ 100.00		510,000	510,000	510,000	510,000						510,000				16,091	02/01/2039
563554-SB-1	MANITOWOC CNTY WIS		04/01/2020	Call @ 100.00		500,000	500,000	500,000	500,000						500,000				13,375	04/01/2030
567609-CU-4	MARIEMONT OHIO CITY SCH DIST		12/01/2020	Call @ 100.00		500,000	500,000	511,355	501,355		(1,355)		(1,355)		500,000				31,000	12/01/2035
678519-LS-6	OKLAHOMA CITY OKLA		03/01/2020	Call @ 100.00		750,000	750,000	745,725	749,781		219		219		750,000				20,625	03/01/2028
681504-HT-6	OLYMPIA WASH		01/21/2020	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				33,715	12/15/2039
696089-YN-5	PALATINE ILL		12/01/2020	Call @ 100.00		500,000	500,000	505,810	500,690		(690)		(690)		500,000				27,500	12/01/2027
76222R-HT-2	RHODE ISLAND ST & PROVIDENCE PLANTATIONS		04/01/2020	Call @ 100.00		500,000	500,000	505,000	500,169		(169)		(169)		500,000				15,245	04/01/2030
791697-BT-1	ST LOUIS MO SPL ADMINISTRATIVE BRD TRANS		04/01/2020	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				66,000	04/01/2030
803770-LH-7	SARPY CNTY NEB SCH DIST NO 037		12/15/2020	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				137,000	06/15/2030
848644-R3-6	SPOKANE CNTY WASH		12/01/2020	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				50,100	12/01/2032
862182-PG-1	STORM LAKE IOWA		07/22/2020	Call @ 100.00		1,085,000	1,085,000	1,076,863	1,078,786		244		244		1,079,030		5,970	5,970	26,108	06/01/2031
969080-EZ-9	WILL GRUNDY ETC CNTYS ILL CMNTY COLLEGE		01/30/2020	Call @ 100.00		2,000,000	2,000,000	2,029,260	2,000,000						2,000,000				81,278	01/01/2029
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						24,450,000	24,450,000	24,450,635	24,421,995		19,200		19,200		24,441,195		8,805	8,805	911,281	XXX
050625-CN-0	AUBURN WASH UTIL SYS REV		12/01/2020	Call @ 100.00		1,150,000	1,150,000	1,150,000	1,150,000						1,150,000				73,554	12/01/2030
196632-JP-9	COLORADO SPRINGS COLO UTILS REV		11/15/2020	Call @ 100.00		500,000	500,000	500,000	500,000						500,000				27,335	11/15/2040
232263-AD-5	CUYAHOGA CNTY OHIO ECONOMIC DEV REV		06/01/2020	Call @ 100.00		300,000	300,000	300,000	300,000						300,000				12,938	06/01/2022
26678P-AX-8	DURHAM N C LTD OBLIG		10/01/2020	Call @ 100.00		625,000	625,000	625,000	625,000						625,000				31,125	10/01/2024
3130A7-ZQ-1	FEDERAL HOME LOAN BANKS		02/27/2020	Call @ 100.00		8,660,000	8,660,000	8,642,680	8,646,353		159		159		8,646,512		13,488	13,488	71,431	05/16/2031
3130A8-K2-8	FEDERAL HOME LOAN BANKS		03/10/2020	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				28,300	06/28/2030
3130A9-RN-3	FEDERAL HOME LOAN BANKS		01/28/2020	Call @ 100.00		11,700,000	11,700,000	11,700,000	11,700,000						11,700,000				58,500	10/28/2031
3130A9-VC-2	FEDERAL HOME LOAN BANKS		01/27/2020	Call @ 100.00		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				35,000	10/27/2021
3130AA-6H-6	FEDERAL HOME LOAN BANKS		01/17/2020	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				22,389	11/25/2031
3130AD-2S-0	FEDERAL HOME LOAN BANKS		03/04/2020	Call @ 100.00		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				43,733	12/12/2028
3130AG-SY-2	FEDERAL HOME LOAN BANKS		04/16/2020	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				113,333	08/01/2034
3130AG-UT-0	FEDERAL HOME LOAN BANKS		05/05/2020	Call @ 100.00		10,880,000	10,880,000	10,880,000	10,880,000						10,880,000				239,006	08/14/2034
3134GA-SP-0	FEDERAL HOME LOAN MORTGAGE CORP		04/28/2020	Call @ 100.00		16,000,000	16,000,000	15,990,000	15,992,027		218		218		15,992,245		7,755	7,755	160,000	10/28/2031
3134GU-FH-8	FEDERAL HOME LOAN MORTGAGE CORP		01/10/2020	Call @ 100.00		5,250,000	5,250,000	5,250,000	5,250,000						5,250,000				29,531	10/10/2024
3136G4-DL-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION		01/26/2020	Call @ 100.00		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				80,000	10/26/2021
3136G4-DY-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION		04/28/2020	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				34,375	10/28/2020
3136G4-ED-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION		04/25/2020	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				38,750	10/25/2021
3136G4-GG-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		05/25/2020	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				75,000	05/25/2021
3136G4-HA-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION		02/25/2020	Call @ 100.00		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				37,125	02/25/2021
432347-LR-1	HILLSBOROUGH CNTY FLA UTIL REV		08/01/2020	Call @ 100.00		4,000,000	4,000,000	3,975,640	3,983,770		9,269		9,269		3,993,039		6,961	6,961	216,000	08/01/2030
451152-PJ-5	IDAHO BD BK AUTH REV		10/22/2020	Call @ 100.00		5,095,000	5,095,000	5,122,513	5,097,647		(2,647)		(2,647)		5,095,000				344,142	09/15/2030
48451R-AU-7	KANKAKEE VY IND MIDDLE SCH BLDG CORP		01/15/2020	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				127,800	07/15/2029
592041-XH-5	MET GOVT NASHVILLE & DAVIDSON CNTY TENN		10/01/2020	Maturity @ 100.00		500,000	500,000	500,000	500,000						500,000				7,260	10/01/2020
684273-HB-4	ORANGE CNTY CALIF LOC TRANSN AUTH SALES		02/15/2020	Call @ 100.00		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				40,394	02/15/2025
800618-AF-7	SANFORD N C ENTERPRISE SYS REV		06/01/2020	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				100,020	06/01/2030
837147-6A-0	SOUTH CAROLINA ST PUB SVC AUTH REV		01/01/2020	Call @ 100.00		5,000	5,000	5,000	5,000						5,000				156	01/01/2029
914072-H9-7	UNIVERSITY ARK UNIV REV		09/15/2020	Maturity @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				24,075	09/15/2020
914119-SF-0	UNIVERSITY CINCINNATI OHIO GEN RCPTS		12/01/2020	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				112,320	06/01/2025
91417K-QC-8	UNIVERSITY COLO ENTERPRISE SYS REV		06/01/2020	Call @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				41,258	06/01/2030
91417K-QD-6	UNIVERSITY COLO ENTERPRISE SYS REV		06/01/2020	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				56,010	06/01/2035
91756T-AH-4	UTAH ST MUN PWR AGY PWR SUPPLY SYS REV		07/01/2020	Maturity @ 100.00		500,000	500,000	500,000	500,000						500,000				9,115	07/01/2020
3199999. Subtotal - Bonds - U.S. Special Revenues						148,915,000	148,915,000	148,890,833	148,879,797		6,999		6,999		148,886,796		28,204	28,204	2,289,975	XXX
00130H-BZ-7	AES CORP		06/11/2020	Call @ 100.00		1,030,100	1,000,000	1,000,000	1,000,000						1,000,000				59,656	03/15/2021
00507V-AH-2	ACTIVISION BLIZZARD INC		09/04/2020	Call @ 100.00		2,037,235	2,000,000	1,997,560	1,999,150		332		332		1,999,482		518	518	81,830	09/15/2021

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
00751Y-AB-2	ADVANCE AUTO PARTS INC		09/17/2020	Call @ 100.00		5,262,850	5,000,000	4,883,290	4,967,363		11,058		11,058		4,978,421		21,579	21,579	525,975	01/15/2022
01374T-AH-5	ALCENTRA CAPITAL CORP		04/15/2020	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				93,750	04/15/2020
013817-AV-3	ARCONIC INC		04/06/2020	Call @ 100.00		1,258,320	1,198,000	1,196,179	1,197,749		50		50		1,197,799		201	201	21,815	04/15/2021
024836-AC-2	AMERICAN CAMPUS COMMUNITIES OPERATING PA		01/31/2020	Call @ 100.00		1,514,644	1,500,000	1,497,165	1,499,564		47		47		1,499,611		389	389	31,394	10/01/2020
031162-BC-3	AMGEN INC		08/17/2020	CORPORATE ACTION		4,550,370	3,000,000	2,984,250	2,987,153		215		215		2,987,367		1,563,003	1,563,003	159,083	03/15/2040
031162-BG-4	AMGEN INC		03/22/2020	Call @ 100.00		2,059,040	2,000,000	1,994,840	1,999,120		131		131		1,999,251		749	749	81,134	06/15/2021
031162-CX-6	AMGEN INC		08/21/2020	CORPORATE ACTION		780	780	780							780					09/01/2053
03349M-AD-7	TESORO CORP		01/21/2020	KEY CAPITAL MARKETS		49,384	44,000	47,243	47,079		(24)		(24)		47,055		2,329	2,329	238	12/15/2026
039483-BB-7	ARCHER-DANIELS-MIDLAND CO		06/30/2020	Call @ 100.00		1,027,750	1,000,000	1,007,290	1,001,053		(440)		(440)		1,000,613		(613)	(613)	64,951	03/01/2021
046265-AG-9	STERLING BANCORP		06/08/2020	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				35,000	06/08/2020
048269-AA-2	ATLANTIC CAPITAL BANCSHARES INC		09/30/2020	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				187,500	09/30/2025
05357H-AG-5	AVMT 2013-AVM B - CMBS		06/05/2020	Paydown		4,100,000	4,100,000	4,140,045	4,104,465		(4,465)		(4,465)		4,100,000				78,004	12/07/2032
055392-AB-0	BFL FDG I LLC		11/01/2020	Paydown		158,402	158,402	144,391	146,942		11,459		11,459		158,402				10,237	05/01/2026
05964H-AE-5	BANCO SANTANDER SA	C	11/17/2020	RAYMOND JAMES/FI		3,152,550	3,000,000	2,994,240	2,996,465		958		958		2,997,424		155,126	155,126	116,146	02/23/2023
093662-AF-1	BLOCK FINANCIAL LLC		10/01/2020	Maturity @ 100.00		5,000,000	5,000,000	4,983,700	4,997,423		2,577		2,577		5,000,000				206,250	10/01/2020
108035-AA-4	BRIDGE BANCORP INC		11/24/2020	Piper Jaffray & CO/ALGO		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				174,692	09/30/2025
11120V-AB-9	BRIXMOR OPERATING PARTNERSHIP LP		12/18/2020	Call @ 100.00		2,102,662	2,000,000	1,984,460	1,993,729		2,226		2,226		1,995,955		4,045	4,045	206,641	08/15/2022
11133T-AB-9	BROADRIDGE FINANCIAL SOLUTIONS INC		09/01/2020	Maturity @ 100.00		3,100,000	3,100,000	3,252,334	3,127,891		(27,891)		(27,891)		3,100,000				122,450	09/01/2020
12189L-AB-7	BURLINGTON NORTHERN SANTA FE LLC		06/01/2020	Call @ 100.00		1,500,000	1,500,000	1,498,020	1,499,858		88		88		1,499,946		54	54	40,500	09/01/2020
12325J-AA-9	BUSINESS DEV CORP OF AMER		08/14/2020	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				285,833	09/01/2020
12505J-AA-1	CBL & ASSOCIATES LP		06/30/2020	SEAPORT GROUP SECURITIES, LLC		855,000	3,000,000	746,250	2,100,000			1,353,750	(1,353,750)		746,250		108,750	108,750		12/01/2023
12505J-AB-9	CBL & ASSOCIATES LP		06/30/2020	SEAPORT GROUP SECURITIES, LLC		1,140,000	4,000,000	860,000	2,580,000			1,720,000	(1,720,000)		860,000		280,000	280,000	92,000	10/15/2024
125930-BD-1	COMM 2015-CCRE26 A3 - CMBS		08/01/2020	Paydown		796	796	804	800		(4)		(4)		796				18	10/13/2048
126650-BY-5	CVSPAS 2011 CTF - CMBS		12/10/2020	Paydown		36,436	36,436	36,436	36,436						36,436				1,181	01/10/2034
12701#-AA-1	CRG ISSUER 2017-1		10/15/2020	Paydown		1,173,017	1,173,017	1,173,017	1,173,017						1,173,017				42,367	01/10/2024
143658-BA-9	CARNIVAL CORP		10/15/2020	Maturity @ 100.00		2,000,000	2,000,000	1,994,800	1,999,370		630		630		2,000,000				79,000	10/15/2020
22546Q-AD-9	CREDIT SUISSE (NEW YORK BRANCH)		01/14/2020	Maturity @ 100.00		3,000,000	3,000,000	2,992,680	2,999,968		32		32		3,000,000				81,000	01/14/2020
22822V-AA-9	CROWN CASTLE INTERNATIONAL CORP		07/06/2020	Call @ 100.00		2,031,140	2,000,000	1,999,540	1,999,913		39		39		1,999,952		48	48	91,773	02/15/2021
22966R-AA-4	CUBESMART LP		11/02/2020	Call @ 100.00		2,140,672	2,000,000	1,997,100	1,999,176		261		261		1,999,437		563	563	264,672	07/15/2022
23311R-AD-8	DCP MIDSTREAM LLC		03/15/2020	Maturity @ 100.00		4,000,000	4,000,000	3,931,100	3,996,858		3,142		3,142		4,000,000				107,000	03/15/2020
23331A-BK-4	D.R. HORTON INC		02/15/2020	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				100,000	02/15/2020
24380@-AB-4	DEER DISTRICT LLC		06/01/2020	Adjustment		55,731	55,731	55,731	55,731						55,731				1,404	06/01/2044
25389J-AL-0	DIGITAL REALTY TRUST LP		08/03/2020	Call @ 100.00		3,180,918	3,000,000	2,977,080	2,991,097		2,022		2,022		2,993,120		6,880	6,880	309,951	07/01/2022
26441Y-AV-9	DUKE REALTY LP		03/13/2020	Call @ 100.00		1,055,509	1,000,000	992,710	997,918		159		159		998,078		1,922	1,922	66,204	06/15/2022
29226R-AA-5	EMPLOYERS MUTUAL CASUALTY COMPANY		06/01/2020	Adjustment		5,000,000	(5,000,000)	5,000,000	5,000,000						5,000,000					08/20/2039
29348Q-AB-8	ENABLE OKLAHOMA INTRASTATE TRANSMISSION		03/15/2020	Maturity @ 100.00		5,000,000	5,000,000	4,959,000	4,998,966		1,034		1,034		5,000,000				156,250	03/15/2020
294752-AH-3	REGENCY CENTERS CORP		09/02/2020	Call @ 100.00		5,362,325	5,000,000	4,979,550	4,993,493		1,457		1,457		4,994,950		5,050	5,050	511,804	11/15/2022
29717P-AD-9	ESSEX PORTFOLIO LP		09/14/2020	Call @ 100.00		3,000,000	3,000,000	2,969,700	2,990,996		2,331		2,331		2,993,327		6,673	6,673	296,604	08/15/2022
302445-AD-3	FLIR SYSTEMS INC		08/19/2020	Call @ 100.00		1,020,020	1,000,000	999,310	999,794		88		88		999,882		118	118	41,201	06/15/2021
30288*-AA-8	FLNG LIQUEFACTION 2, LLC		09/30/2020	Paydown		145,200	145,200	145,200	145,200						145,200				4,985	03/31/2038
313747-AS-6	FEDERAL REALTY INVESTMENT TRUST		12/31/2020	Call @ 100.00		5,207,200	5,000,000	4,937,150	4,981,950		6,795		6,795		4,988,745		11,255	11,255	419,700	08/01/2022
320517-AB-1	FIRST HORIZON CORP (TENNESSEE)		11/15/2020	Call @ 100.00		2,000,000	2,000,000	2,006,420	2,001,371		(1,371)		(1,371)		2,000,000				64,167	12/15/2020
360271-AK-6	FULTON FINANCIAL CORP		06/11/2020	FIRST TENNESSEE SECURITIES CORP		2,035,000	2,000,000	1,992,300	1,996,475		702		702		1,997,177		37,823	37,823	53,800	03/16/2022
361841-AD-1	GLP CAPITAL LP		03/08/2020	Call @ 100.00		2,046,794	2,000,000	2,005,000	2,000,552		(184)		(184)		2,000,369		(369)	(369)	81,190	11/01/2020
36192K-AT-4	GSMS 2012-GCJ7 A4 - CMBS		12/01/2020	Paydown		558,969	558,969	570,142	561,198		(2,229)		(2,229)		558,969				13,884	05/12/2045
36962G-4J-0	GENERAL ELECTRIC CO		01/08/2020	Maturity @ 100.00		1,000,000	1,000,000	996,580	999,992		8		8		1,000,000				27,500	01/08/2020
36962G-4R-2	GENERAL ELECTRIC CO		09/16/2020	Maturity @ 100.00		2,000,000	2,000,000	1,984,340	1,998,688		1,312		1,312		2,000,000				87,500	09/16/2020
37045X-AY-2	GENERAL MOTORS FINANCIAL COMPANY INC		07/13/2020	Maturity @ 100.00		1,500,000	1,500,000	1,499,580	1,499,955		45		45		1,500,000				48,000	07/13/2020
38148T-NJ-4	GOLDMAN SACHS GROUP INC		02/18/2020	Call @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				225,000	08/17/2031
38239L-AB-2	GOODMAN US FINANCE TWO LLC		12/18/2020	Call @ 100.00		3,203,259	3,000,000	2,982,660	2,995,211		1,999		1,999		2,997,209		2,791	2,791	426,259	03/22/2022
39121J-AH-3	GREAT RIVER ENERGY		07/01/2020	Call @ 100.00		220,000	220,000	220,000	220,000						220,000				9,852	07/01/2030
41138P-AA-1	HAPPY BANCSHARES INC		08/01/2020	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				176,250	08/01/2025
42824C-AG-4	HEWLETT PACKARD ENTERPRISE CO		08/17/2020	Call @ 100.00		1,002,469	1,000,000	999,720	999,965		28		28		999,993		7	7	32,669	10/15/2020
437076-AT-9	HOME DEPOT INC		06/15/2020	Call @ 100.00		1,000,000	1,000,000	998,680	999,903		62		62		999,965		35	35	29,625	09/15/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
44106M-AU-6	SERVICE PROPERTIES TRUST		12/18/2020	Call @ 100.00		10,136,791	10,000,000	9,899,000	9,975,724		10,483		10,483		9,986,208		150,583	150,583	369,455	02/15/2021
446150-AJ-3	HUNTINGTON BANCSHARES INC		11/04/2020	TENDERED		1,141,181	1,132,000	1,129,770	1,131,446		387		387		1,131,832		9,348	9,348	40,611	03/14/2021
446413-AH-9	HUNTINGTON INGALLS INDUSTRIES INC		11/15/2020	Call @ 100.00		3,075,000	3,000,000	3,190,500	3,113,613		(38,613)		(38,613)		3,075,000		(75,000)	(75,000)	225,000	11/15/2025
466112-AP-4	JBS USA LUX SA		10/14/2020	Call @ 100.00		2,039,160	2,000,000	2,005,000	2,002,361		(324)		(324)		2,002,037		(2,037)	(2,037)	175,264	07/15/2024
46625H-HU-7	JPMORGAN CHASE & CO		10/15/2020	Maturity @ 100.00		2,000,000	2,000,000	1,990,200	1,999,100		900		900		2,000,000				85,000	10/15/2020
466313-AF-0	JABIL INC		08/06/2020	Call @ 100.00		3,054,539	3,000,000	3,191,250	3,030,818		(19,128)		(19,128)		3,011,690		(11,690)	(11,690)	162,820	12/15/2020
46637W-AD-5	JPMCC 2012-CIBX A4 - CMBS		12/01/2020	Paydown		128,874	128,875	131,452	129,318		(443)		(443)		128,875				2,405	06/16/2045
46640J-AR-8	JPMCC 2013-C13 A4 - CMBS		05/01/2020	Paydown		132,539	132,539	133,864	133,197		(658)		(658)		132,539				571	01/18/2046
482480-AD-2	KLA-TENCOR CORP		03/02/2020	Call @ 100.00		2,084,133	2,000,000	1,999,660	1,999,945		5		5		1,999,949		51	51	111,862	11/01/2021
50067H-AC-1	KORTH DIRECT MORTGAGE INC.		12/25/2020	Call @ 100.00		56,649	56,649	56,649	56,649						56,649				1,624	11/25/2024
521865-AX-3	LEAR CORP		03/21/2020	Call @ 100.00		5,131,250	5,000,000	5,000,000	5,000,000						5,000,000				310,625	01/15/2025
52472E-AA-7	PROSPERITY BANCSHARES INC		12/01/2020	Call @ 100.00		5,000,000	5,000,000	4,985,000	4,989,715		1,379		1,379		4,991,094		8,906	8,906	275,000	12/01/2025
53117C-AN-2	LIBERTY PROPERTY LP		03/05/2020	Call @ 100.00		2,100,687	2,000,000	1,996,100	1,998,914		74		74		1,998,988		1,012	1,012	119,020	06/15/2022
534187-BB-4	LINCOLN NATIONAL CORP		06/15/2020	Call @ 100.00		1,044,733	1,000,000	998,670	999,766		70		70		999,836		164	164	67,771	06/24/2021
55316F-AA-7	MM FINISHED LOTS HOLDINGS LLC		03/02/2020	Various		75,245	75,245	75,245	75,245						75,245				11,568	01/31/2024
55316F-AC-3	MM FINISHED LOTS HOLDINGS LLC		12/31/2020	Paydown		1,364,092	1,364,092	1,382,591			(18,499)		(18,499)		1,364,092				58,977	01/31/2024
55317H-AA-2	MM FINISHED LOTS HOLDINGS 3 LLC		12/31/2020	Paydown		421,019	421,019	420,411			608		608		421,019				1,292	11/30/2025
55336V-BL-3	MPLX LP		08/29/2020	Call @ 100.00		2,579,700	2,500,000	2,712,500	2,596,659		(29,730)		(29,730)		2,566,929		(66,929)	(66,929)	211,627	05/01/2024
55660C-AA-6	MAD 2013-650M A - CMBS		07/01/2020	Paydown		3,500,000	3,500,000	3,604,826	3,509,387		(9,387)		(9,387)		3,500,000				67,253	10/14/2032
55660C-AG-3	MAD 2013-650M B - CMBS		06/12/2020	Paydown		1,500,000	1,500,000	1,540,109	1,503,355		(3,355)		(3,355)		1,500,000				30,762	10/14/2032
55660C-AL-2	MAD 2013-650M D - CMBS		06/12/2020	Paydown		1,500,000	1,500,000	1,450,969	1,492,064		7,936		7,936		1,500,000				30,762	10/14/2032
564759-PS-1	MANUFACTURERS AND TRADERS TRUST CO		12/28/2020	Maturity @ 100.00		1,693,000	1,693,000	1,498,712	1,677,388		15,612		15,612		1,693,000				31,540	12/28/2020
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS, LLC		07/05/2020	Paydown		150,493	150,493	150,493	150,493						150,493				5,176	09/30/2025
56585A-AZ-5	MARATHON PETROLEUM CORP		10/01/2020	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				107,500	10/01/2022
577778-AT-0	MACY'S RETAIL HOLDINGS LLC		10/15/2020	Paydown		100,000	100,000	99,500	99,940		60		60		100,000				7,125	04/15/2021
61980A-AC-7	MOTIVA ENTERPRISES LLC		01/15/2020	Maturity @ 100.00		888,000	888,000	886,260	887,992		8		8		888,000				25,530	01/15/2020
629568-AV-8	NABORS INDUSTRIES INC		09/15/2020	Maturity @ 100.00		4,000,000	4,000,000	4,221,000	4,023,511		(23,511)		(23,511)		4,000,000				200,000	09/15/2020
629568-BB-1	NABORS INDUSTRIES INC		12/07/2020	KEY CAPITAL MARKETS		2,400,000	4,000,000	1,000,000	3,994,013		368	2,994,381	(2,994,013)		1,000,000		1,400,000	1,400,000	251,600	09/15/2023
637417-AE-6	NATIONAL RETAIL PROPERTIES INC		03/20/2020	Call @ 100.00		3,153,963	3,000,000	2,953,950	2,985,663		1,052		1,052		2,986,716		13,284	13,284	203,046	10/15/2022
682134-AC-5	OMNICOM GROUP INC		03/23/2020	Call @ 100.00		3,047,550	3,000,000	3,161,010	3,023,673		(8,472)		(8,472)		3,015,201		(15,201)	(15,201)	128,392	08/15/2020
683715-AA-4	OPEN TEXT CORP	C	03/05/2020	Call @ 100.00		507,030	500,000	500,000	500,000						500,000				24,999	01/15/2023
694476-AC-6	PACIFIC LIFECORP		02/10/2020	Maturity @ 100.00		740,000	740,000	779,390	740,590		(590)		(590)		740,000				22,200	02/10/2020
72345H-AA-3	PINNACLE BANK (TENNESSEE)		11/17/2020	DTC WITHDRAW, DRS ETC.		3,000,000	3,000,000	2,970,690	2,981,278		2,697		2,697		2,983,975		16,025	16,025	177,859	07/30/2025
74368C-AE-4	PROTECTIVE LIFE GLOBAL FUNDING		06/12/2020	FIRST TENNESSEE SECURITIES CORP		3,041,790	3,000,000	3,000,000	3,000,000						3,000,000		41,790	41,790	45,311	09/14/2021
759891-AA-2	RENRE NORTH AMERICA HOLDINGS INC		03/15/2020	Maturity @ 100.00		5,000,000	5,000,000	5,070,350	5,002,023		(2,023)		(2,023)		5,000,000				143,750	03/15/2020
78010X-AE-1	NATWEST MARKETS PLC	C	08/24/2020	Maturity @ 100.00		1,500,000	1,500,000	1,499,205	1,499,966		34		34		1,500,000				84,375	08/24/2020
78409V-AK-0	S&P GLOBAL INC		09/12/2020	Call @ 100.00		2,397,957	2,000,000	1,993,020	1,995,609		443		443		1,996,052		3,948	3,948	492,557	02/15/2026
81618T-AB-6	SELECT INCOME REIT		01/03/2020	Call @ 100.00		3,000,000	3,000,000	2,976,300	2,999,569		28		28		2,999,597		403	403	45,600	02/01/2020
82436#-AA-6	SHERWIN-WILLIAMS CONTROL TRUST-2017		12/15/2020	Paydown		61,038	61,038	61,649	61,592		(554)		(554)		61,038				1,456	03/15/2037
87161C-AL-9	SYNOVUS FINANCIAL CORP		11/17/2020	RAYMOND JAMES/FI		3,093,120	3,000,000	2,991,870	2,995,289		1,422		1,422		2,996,711		96,409	96,409	98,438	11/01/2022
89233P-6R-2	TOYOTA MOTOR CREDIT CORPORATION		01/27/2020	Call @ 100.00		5,000,000	5,000,000	5,050,000	5,000,000						5,000,000				37,500	10/25/2032
899896-AC-8	TUPPERWARE BRANDS CORP		05/28/2020	FIRST TENNESSEE SECURITIES CORP		860,000	2,000,000	1,260,450	2,004,732		(963)	743,318	(744,281)		1,260,450		(400,450)	(400,450)	47,500	06/01/2021
92343V-AX-2	VERIZON COMMUNICATIONS INC		06/29/2020	Call @ 100.00		3,094,260	3,000,000	2,974,350	2,996,200		1,472		1,472		2,997,672		2,328	2,328	196,993	04/01/2021
92343V-CC-6	VERIZON COMMUNICATIONS INC		12/18/2020	Call @ 100.00		1,016,560	1,000,000	999,820	999,979		16		16		999,996		4	4	59,973	03/15/2021
92890H-AE-2	WEA FINANCE LLC		10/05/2020	Various		3,000,000	3,000,000	2,989,710	2,998,357		1,588		1,588		2,999,945		55	55	95,003	10/05/2020
939648-AB-7	WASHINGTON PRIME GROUP LP		03/02/2020	Call @ 100.00		7,000,000	7,000,000	6,998,040	6,999,934		44		44		6,999,978		22	22	113,040	04/01/2020
95763P-AJ-0	WESTERN ALLIANCE BANK		11/17/2020	Various		9,000,000	9,000,000	9,085,000	9,020,513		(20,513)		(20,513)		9,000,000				544,961	07/15/2025
960410-AC-2	WESTJET AIRLINES LTD	C	01/10/2020	Call @ 100.00		3,060,060	3,000,000	2,995,920	2,998,753		21		21		2,998,773		1,227	1,227	67,060	06/16/2021
98978V-AJ-2	ZOETIS INC		10/13/2020	Call @ 100.00		1,000,000	1,000,000	998,680	999,764		213		213		999,977		23	23	31,625	11/13/2020
G9420R-AA-4	VALARIS PLC	C	06/03/2020	SEAPORT GROUP SECURITIES, LLC		522,292	5,000,000	1,087,500	3,750,000		44,473	2,706,973	(2,662,500)		1,087,500		(565,208)	(565,208)	2,708	06/01/2022
G9420R-AB-2	VALARIS PLC	C	06/03/2020	SEAPORT GROUP SECURITIES, LLC		420,000	4,000,000	800,000	2,340,000		28,634	1,568,634	(1,540,000)		800,000		(380,000)	(380,000)	95,000	01/15/2024
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						260,687,247	261,234,279	255,555,000	264,343,094		(42,054)	11,087,056	(11,129,110)		255,017,765		2,437,991	2,437,991	12,272,974	XXX
8399997. Total - Bonds - Part 4						434,302,247	434,849,279	429,144,242	437,894,716		(15,685)	11,087,056	(11,102,741)		428,595,757		2,474,999	2,474,999	15,476,573	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
8399998. Total - Bonds - Part 5						46,000,000	46,000,000	45,959,000			37,838		37,838		45,996,838		3,162	3,162	426,189	XXX
8399999. Total - Bonds						480,302,247	480,849,279	475,103,242	437,894,716		22,154	11,087,056	(11,064,902)		474,592,595		2,478,161	2,478,161	15,902,762	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX
9999999 - Totals						480,302,247	XXX	475,103,242	437,894,716		22,154	11,087,056	(11,064,902)		474,592,595		2,478,161	2,478,161	15,902,762	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
3130AH-VH-3	FEDERAL HOME LOAN BANKS		01/08/2020	CAPITAL INSTITUTIONAL SERVICES	07/16/2020	Call @ 100.00	6,000,000	6,000,000	6,000,000	6,000,000									90,000	
3134GV-FW-3	FEDERAL HOME LOAN MORTGAGE CORP		03/06/2020	CAPITAL INSTITUTIONAL SERVICES	06/12/2020	Call @ 100.00	15,000,000	15,000,000	15,000,000	15,000,000									37,500	
3199999. Subtotal - Bonds - U.S. Special Revenues							21,000,000	21,000,000	21,000,000	21,000,000									127,500	
064159-TG-1	BANK OF NOVA SCOTIA	C	03/11/2020	Capital Institutional Services	06/15/2020	Call @ 100.00	11,000,000	11,000,000	11,000,000	11,000,000									55,000	
22966R-AA-4	CUBESMART LP		10/30/2020	CALLED	10/30/2020	Call @ 100.00	2,000,000	2,000,000	2,000,000	2,000,000										
026874-CX-3	AMERICAN INTERNATIONAL GROUP INC		03/16/2020	MORGAN STANLEY DEAN WITTER	08/15/2020	Maturity	10,000,000	9,990,000	10,000,000	10,000,000		10,000		10,000					168,750	30,938
674599-BY-0	OCCIDENTAL PETROLEUM CORP		03/10/2020	SEAPORT GROUP SECURITIES, LLC	12/30/2020	Redemption	2,000,000	1,969,000	2,000,000	1,996,838		27,838		27,838			3,162	3,162	74,939	9,339
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							25,000,000	24,959,000	25,000,000	24,996,838		37,838		37,838			3,162	3,162	298,689	40,276
8399998. Total - Bonds							46,000,000	45,959,000	46,000,000	45,996,838		37,838		37,838			3,162	3,162	426,189	40,276
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								45,959,000	46,000,000	45,996,838		37,838		37,838			3,162	3,162	426,189	40,276

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
FIFTH THIRD BANK	CINCINNATI, OHIO			63,743		137,709,551	XXX
US BANK	TORRANCE, CALIFORNIA					261,428	XXX
THE NORTHERN TRUST COMPANY	CHICAGO, ILLINOIS					250,000	XXX
JP MORGANCHASE	SAN ANTONIO, TEXAS					(217,677)	XXX
WELLS FARGO BANK	WINSTON SALEM, NORTH CAROLINA					110,588	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	63,743		138,113,889	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	63,743		138,113,889	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	63,743		138,113,889	XXX

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

1.	January	114,639,024	4.	April	41,584,518	7.	July	68,220,443	10.	October	113,703,815
2.	February	148,843,766	5.	May	27,744,158	8.	August	95,253,962	11.	November	127,834,307
3.	March	72,715,642	6.	June	78,375,517	9.	September	116,043,152	12.	December	138,113,889

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
8899999 - Total Cash Equivalents								

NONE

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	POLICYHOLDER SECURITY	150,000	161,771		
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	POLICYHOLDER SECURITY	50,000	54,995		
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	B	POLICYHOLDER SECURITY	997,746	1,462,419		
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	POLICYHOLDER SECURITY	250,000	274,975		
33. New York NY						
34. North Carolina NC	B	POLICYHOLDER SECURITY	1,000,000	1,037,730		
35. North Dakota ND						
36. Ohio OH	B	POLICYHOLDER SECURITY	2,100,000	2,264,787		
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	B	POLICYHOLDER SECURITY	110,000	120,989		
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	4,657,746	5,377,666		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				