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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

Family Heritage Life Insurance Company of America

NAIC Group Code 0290 (Current) 0290 (Prior) NAIC Company Code 77968 Employer's ID Number 34-1626521

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 08/22/1989 Commenced Business 11/17/1989

Statutory Home Office 6001 East Royalton Road, Suite 200 (Street and Number), Cleveland, OH, US 44147-3529 (City or Town, State, Country and Zip Code)

Main Administrative Office 6001 East Royalton Road, Suite 200 (Street and Number)

Cleveland, OH, US 44147-3529 (City or Town, State, Country and Zip Code), 440-922-5200 (Area Code) (Telephone Number)

Mail Address P.O. Box 470608 (Street and Number or P.O. Box), Cleveland, OH, US 44147-3529 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3700 South Stonebridge Drive (Street and Number)

McKinney, TX, US 75070-8080 (City or Town, State, Country and Zip Code), 469-617-4407 (Area Code) (Telephone Number)

Internet Website Address www.FamilyHeritageLife.com

Statutory Statement Contact Brett Turner (Name), 469-617-4407 (Area Code) (Telephone Number)

bxturner@globe.life (E-mail Address), 972-569-3734 (FAX Number)

OFFICERS

President	James Eric "Bo" McPartland	Secretary	Joel Patrick Scarborough
Treasurer	Michael Shane Henrie	Appointed Actuary	Barbara Sue Emig

OTHER

David Kendall Carlson, Divisional Senior Vice President	David Robert Cochrane, Divisional Senior Vice President	Seamus Fitzpatrick, Division Senior Vice President
Tony Michael Martella, Division Senior Vice President	Jeffrey Scott Morris, Divisional Senior Vice President	William Michael Pressley, Divisonal Vice President

DIRECTORS OR TRUSTEES

James Eric "Bo" McPartland	Michael Shane Henrie	Joel Patrick Scarborough
Thomas Peter Kalmbach	Jeffrey Scott Morris	Maria Rose Burnett

State of Texas
County of Collin
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.

James Eric "Bo" McPartland President	Michael Shane Henrie Treasurer	Joel Patrick Scarborough Secretary

Subscribed and sworn to before me this
24th 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

Michelle Batiste
Notary Public
January 12, 2024

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	35,091,890	2.548	35,091,890		35,091,890	2.548
1.02 All other governments		0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	5,502,785	0.400	5,502,785		5,502,785	0.400
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	46,133,537	3.350	46,133,537		46,133,537	3.350
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	272,695,941	19.801	272,695,941		272,695,941	19.801
1.06 Industrial and miscellaneous	907,233,842	65.877	907,233,842		907,233,842	65.877
1.07 Hybrid securities	15,008,542	1.090	15,008,542		15,008,542	1.090
1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
1.09 SVO identified funds		0.000			0	0.000
1.10 Unaffiliated Bank loans		0.000			0	0.000
1.11 Total long-term bonds	1,281,666,537	93.065	1,281,666,537	0	1,281,666,537	93.065
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000			0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000			0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000			0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other		0.000			0	0.000
3.05 Mutual funds		0.000			0	0.000
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		0.000			0	0.000
3.08 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	15,958,231	1.159	15,958,231		15,958,231	1.159
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance		0.000			0	0.000
4.06 Total mortgage loans	15,958,231	1.159	15,958,231	0	15,958,231	1.159
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0		0	0.000
5.02 Properties held for production of income		0.000	0		0	0.000
5.03 Properties held for sale		0.000	0		0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(9,798,815)	(0.712)	(9,798,815)		(9,798,815)	(0.712)
6.02 Cash equivalents (Schedule E, Part 2)	17,622,743	1.280	17,622,743		17,622,743	1.280
6.03 Short-term investments (Schedule DA)		0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	7,823,928	0.568	7,823,928	0	7,823,928	0.568
7. Contract loans	176,107	0.013	176,107		176,107	0.013
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	71,543,928	5.195	71,543,928		71,543,928	5.195
10. Receivables for securities	0	0.000	0		0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	1,377,168,731	100.000	1,377,168,731	0	1,377,168,731	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		13,147,492
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	7,287,197	7,287,197
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		92,313
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		4,568,771
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		15,958,231
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		15,958,231
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		15,958,231

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		47,134,340
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	4,788,917	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	24,988,619	29,777,536
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		4,612
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	165,950	
	5.2 Totals, Part 3, Column 9	(123,664)	42,286
6.	Total gain (loss) on disposals, Part 3, Column 19		(393,190)
7.	Deduct amounts received on disposals, Part 3, Column 16		2,535,633
8.	Deduct amortization of premium and depreciation		2,486,023
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		71,543,928
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		71,543,928

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,189,940,040
2.	Cost of bonds and stocks acquired, Part 3, Column 7		145,769,612
3.	Accrual of discount		11,004,411
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		830,939
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		64,055,153
7.	Deduct amortization of premium		1,981,025
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		157,713
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,281,666,537
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,281,666,537

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	35,091,890	40,950,383	8,558,062	41,005,000
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	35,091,890	40,950,383	8,558,062	41,005,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	5,502,785	6,517,590	5,586,750	5,325,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	46,133,537	50,199,993	45,439,367	57,540,000
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	272,695,941	358,141,506	209,675,868	399,095,000
Industrial and Miscellaneous, SVO	8. United States	783,147,838	927,614,810	787,005,016	750,391,424
Identified Funds, Unaffiliated Bank	9. Canada	42,659,012	49,482,453	42,957,772	40,661,286
Loans and Hybrid Securities	10. Other Countries	96,435,534	119,515,534	97,026,182	92,671,000
(unaffiliated)	11. Totals	922,242,384	1,096,612,797	926,988,970	883,723,710
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	1,281,666,537	1,552,422,269	1,196,249,017	1,386,688,710
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	1,281,666,537	1,552,422,269	1,196,249,017	

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	6,815,824	27,967,421	308,645			XXX	35,091,890	2.7	37,166,760	3.1	35,091,890	0
1.2 NAIC 2						XXX	0	0.0	0	0.0		0
1.3 NAIC 3						XXX	0	0.0	0	0.0		0
1.4 NAIC 4						XXX	0	0.0	0	0.0		0
1.5 NAIC 5						XXX	0	0.0	0	0.0		0
1.6 NAIC 6						XXX	0	0.0	0	0.0		0
1.7 Totals	6,815,824	27,967,421	308,645	0	0	XXX	35,091,890	2.7	37,166,760	3.1	35,091,890	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		0
2.2 NAIC 2						XXX	0	0.0	0	0.0		0
2.3 NAIC 3						XXX	0	0.0	0	0.0		0
2.4 NAIC 4						XXX	0	0.0	0	0.0		0
2.5 NAIC 5						XXX	0	0.0	0	0.0		0
2.6 NAIC 6						XXX	0	0.0	0	0.0		0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	400,041	177,633	2,139,456	1,306,754	1,478,901	XXX	5,502,785	0.4	7,483,633	0.6	5,502,785	0
3.2 NAIC 2						XXX	0	0.0	0	0.0		0
3.3 NAIC 3						XXX	0	0.0	0	0.0		0
3.4 NAIC 4						XXX	0	0.0	0	0.0		0
3.5 NAIC 5						XXX	0	0.0	0	0.0		0
3.6 NAIC 6						XXX	0	0.0	0	0.0		0
3.7 Totals	400,041	177,633	2,139,456	1,306,754	1,478,901	XXX	5,502,785	0.4	7,483,633	0.6	5,502,785	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	1,500,000	178,032	7,078,394	9,324,335	28,052,776	XXX	46,133,537	3.6	40,507,791	3.4	46,133,537	0
4.2 NAIC 2						XXX	0	0.0	0	0.0		0
4.3 NAIC 3						XXX	0	0.0	0	0.0		0
4.4 NAIC 4						XXX	0	0.0	0	0.0		0
4.5 NAIC 5						XXX	0	0.0	0	0.0		0
4.6 NAIC 6						XXX	0	0.0	0	0.0		0
4.7 Totals	1,500,000	178,032	7,078,394	9,324,335	28,052,776	XXX	46,133,537	3.6	40,507,791	3.4	46,133,537	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	563,055	6,794,117	62,261,112	140,298,292	62,779,365	XXX	272,695,941	21.3	243,065,287	20.4	272,695,941	0
5.2 NAIC 2						XXX	0	0.0	0	0.0		0
5.3 NAIC 3						XXX	0	0.0	0	0.0		0
5.4 NAIC 4						XXX	0	0.0	0	0.0		0
5.5 NAIC 5						XXX	0	0.0	0	0.0		0
5.6 NAIC 6						XXX	0	0.0	0	0.0		0
5.7 Totals	563,055	6,794,117	62,261,112	140,298,292	62,779,365	XXX	272,695,941	21.3	243,065,287	20.4	272,695,941	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1		12,999,834	8,000,000	31,807,094	177,063,220	XXX	229,870,148	17.9	239,332,068	20.1	173,473,633	56,396,515
6.2 NAIC 2	5,121,369	51,947,646	65,405,378	132,522,839	361,254,474	XXX	616,251,706	48.1	588,988,401	49.5	487,697,028	128,554,678
6.3 NAIC 3	97,787	3,529,906	10,879,174	23,771,028	16,833,183	XXX	55,111,078	4.3	14,996,635	1.3	45,912,522	9,198,556
6.4 NAIC 4	60,000	2,730,000			3,210,910	XXX	6,000,910	0.5	3,216,857	0.3	3,210,910	2,790,000
6.5 NAIC 5						XXX	0	0.0	2,729,093	0.2		0
6.6 NAIC 6						XXX	0	0.0	0	0.0		0
6.7 Totals	5,279,156	71,207,386	84,284,552	188,100,961	558,361,787	XXX	907,233,842	70.8	849,263,054	71.4	710,294,093	196,939,749
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		0
7.2 NAIC 2				5,821,851	9,186,691	XXX	15,008,542	1.2	12,453,515	1.0	11,209,432	3,799,110
7.3 NAIC 3						XXX	0	0.0	0	0.0		0
7.4 NAIC 4						XXX	0	0.0	0	0.0		0
7.5 NAIC 5						XXX	0	0.0	0	0.0		0
7.6 NAIC 6						XXX	0	0.0	0	0.0		0
7.7 Totals	0	0	0	5,821,851	9,186,691	XXX	15,008,542	1.2	12,453,515	1.0	11,209,432	3,799,110
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		0
8.2 NAIC 2						XXX	0	0.0	0	0.0		0
8.3 NAIC 3						XXX	0	0.0	0	0.0		0
8.4 NAIC 4						XXX	0	0.0	0	0.0		0
8.5 NAIC 5						XXX	0	0.0	0	0.0		0
8.6 NAIC 6						XXX	0	0.0	0	0.0		0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0	0	0.0		0
10.2 NAIC 2						XXX	0	0.0	0	0.0		0
10.3 NAIC 3						XXX	0	0.0	0	0.0		0
10.4 NAIC 4						XXX	0	0.0	0	0.0		0
10.5 NAIC 5						XXX	0	0.0	0	0.0		0
10.6 NAIC 6						XXX	0	0.0	0	0.0		0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 9,278,920	48,117,037	79,787,607	182,736,475	269,374,262	0	589,294,301	46.0	XXX	XXX	532,897,786	56,396,515
11.2 NAIC 2	(d) 5,121,369	51,947,646	65,405,378	138,344,690	370,441,165	0	631,260,248	49.3	XXX	XXX	498,906,460	132,353,788
11.3 NAIC 3	(d) 97,787	3,529,906	10,879,174	23,771,028	16,833,183	0	55,111,078	4.3	XXX	XXX	45,912,522	9,198,556
11.4 NAIC 4	(d) 60,000	2,730,000	0	0	3,210,910	0	6,000,910	0.5	XXX	XXX	3,210,910	2,790,000
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	14,558,076	106,324,589	156,072,159	344,852,193	659,859,520	0	(b) 1,281,666,537	100.0	XXX	XXX	1,080,927,678	200,738,859
11.8 Line 11.7 as a % of Col. 7	1.1	8.3	12.2	26.9	51.5	0.0	100.0	XXX	XXX	XXX	84.3	15.7
12. Total Bonds Prior Year												
12.1 NAIC 1	8,540,949	46,309,232	63,357,546	206,907,286	242,440,526	0	XXX	XXX	567,555,539	47.7	502,095,304	65,460,235
12.2 NAIC 2	2,039,671	42,668,322	65,107,985	127,347,706	364,278,232	0	XXX	XXX	601,441,916	50.5	469,015,494	132,426,422
12.3 NAIC 3	660,000	3,390,000	0	3,000,000	7,946,635	0	XXX	XXX	14,996,635	1.3	10,946,635	4,050,000
12.4 NAIC 4	0	0	0	0	3,216,857	0	XXX	XXX	3,216,857	0.3	3,216,857	0
12.5 NAIC 5	95,976	493,796	685,613	1,453,708	0	0	XXX	XXX	(c) 2,729,093	0.2	0	2,729,093
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	11,336,596	92,861,350	129,151,144	338,708,700	617,882,250	0	XXX	XXX	(b) 1,189,940,040	100.0	985,274,290	204,665,750
12.8 Line 12.7 as a % of Col. 9	1.0	7.8	10.9	28.5	51.9	0.0	XXX	XXX	100.0	XXX	82.8	17.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1	9,278,920	48,117,037	78,540,115	175,353,109	221,608,605		532,897,786	41.6	502,095,304	42.2	532,897,786	XXX
13.2 NAIC 2		31,921,252	42,012,274	95,504,060	329,468,874		498,906,460	38.9	469,015,494	39.4	498,906,460	XXX
13.3 NAIC 3			10,184,348	18,894,991	16,833,183		45,912,522	3.6	10,946,635	0.9	45,912,522	XXX
13.4 NAIC 4					3,210,910		3,210,910	0.3	3,216,857	0.3	3,210,910	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	9,278,920	80,038,289	130,736,737	289,752,160	571,121,572	0	1,080,927,678	84.3	985,274,290	82.8	1,080,927,678	XXX
13.8 Line 13.7 as a % of Col. 7	0.9	7.4	12.1	26.8	52.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	0.7	6.2	10.2	22.6	44.6	0.0	84.3	XXX	XXX	XXX	84.3	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	0	0	1,247,492	7,383,366	47,765,657	0	56,396,515	4.4	65,460,235	5.5	XXX	56,396,515
14.2 NAIC 2	5,121,369	20,026,394	23,393,104	42,840,630	40,972,291	0	132,353,788	10.3	132,426,422	11.1	XXX	132,353,788
14.3 NAIC 3	97,787	3,529,906	694,826	4,876,037	0	0	9,198,556	0.7	4,050,000	0.3	XXX	9,198,556
14.4 NAIC 4	60,000	2,730,000	0	0	0	0	2,790,000	0.2	0	0.0	XXX	2,790,000
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	2,729,093	0.2	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	5,279,156	26,286,300	25,335,422	55,100,033	88,737,948	0	200,738,859	15.7	204,665,750	17.2	XXX	200,738,859
14.8 Line 14.7 as a % of Col. 7	2.6	13.1	12.6	27.4	44.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.4	2.1	2.0	4.3	6.9	0.0	15.7	XXX	XXX	XXX	XXX	15.7

(a) Includes $ 153,834,404 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Family Heritage Life Insurance Company of America

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	6,815,824	27,967,421	308,645			XXX	35,091,890	2.7	37,166,760	3.1	35,091,890	0
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
1.05 Totals	6,815,824	27,967,421	308,645	0	0	XXX	35,091,890	2.7	37,166,760	3.1	35,091,890	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	400,041	177,633	2,139,456	1,306,754	1,478,901	XXX	5,502,785	0.4	7,483,633	0.6	5,502,785	0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
3.05 Totals	400,041	177,633	2,139,456	1,306,754	1,478,901	XXX	5,502,785	0.4	7,483,633	0.6	5,502,785	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	1,500,000	178,032	7,078,394	9,324,335	28,052,776	XXX	46,133,537	3.6	40,507,791	3.4	46,133,537	0
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
4.05 Totals	1,500,000	178,032	7,078,394	9,324,335	28,052,776	XXX	46,133,537	3.6	40,507,791	3.4	46,133,537	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	563,055	6,794,117	62,261,112	140,298,292	62,779,365	XXX	272,695,941	21.3	243,065,287	20.4	272,695,941	0
5.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
5.05 Totals	563,055	6,794,117	62,261,112	140,298,292	62,779,365	XXX	272,695,941	21.3	243,065,287	20.4	272,695,941	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	5,036,709	63,689,109	77,630,598	183,524,397	558,361,787	XXX	888,242,600	69.3	825,633,447	69.4	710,294,093	177,948,507
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.04 Other Loan-Backed and Structured Securities	242,447	7,518,277	6,653,954	4,576,564		XXX	18,991,242	1.5	23,629,607	2.0		18,991,242
6.05 Totals	5,279,156	71,207,386	84,284,552	188,100,961	558,361,787	XXX	907,233,842	70.8	849,263,054	71.4	710,294,093	196,939,749
7. Hybrid Securities												
7.01 Issuer Obligations				5,821,851	9,186,691	XXX	15,008,542	1.2	12,453,515	1.0	11,209,432	3,799,110
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
7.05 Totals	0	0	0	5,821,851	9,186,691	XXX	15,008,542	1.2	12,453,515	1.0	11,209,432	3,799,110
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	14,315,629	98,806,312	149,418,205	340,275,629	659,859,520	XXX	1,262,675,295	98.5	XXX	XXX	1,080,927,678	181,747,617
11.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities	242,447	7,518,277	6,653,954	4,576,564	0	XXX	18,991,242	1.5	XXX	XXX	0	18,991,242
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	14,558,076	106,324,589	156,072,159	344,852,193	659,859,520	0	1,281,666,537	100.0	XXX	XXX	1,080,927,678	200,738,859
11.09 Line 11.08 as a % of Col. 7	1.1	8.3	12.2	26.9	51.5	0.0	100.0	XXX	XXX	XXX	84.3	15.7
12. Total Bonds Prior Year												
12.01 Issuer Obligations	11,048,310	80,521,699	122,667,052	334,191,122	617,882,250	XXX	XXX	XXX	1,166,310,433	98.0	985,274,290	181,036,143
12.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.04 Other Loan-Backed and Structured Securities	288,286	12,339,651	6,484,092	4,517,578	0	XXX	XXX	XXX	23,629,607	2.0	0	23,629,607
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	11,336,596	92,861,350	129,151,144	338,708,700	617,882,250	0	XXX	XXX	1,189,940,040	100.0	985,274,290	204,665,750
12.09 Line 12.08 as a % of Col. 9	1.0	7.8	10.9	28.5	51.9	0.0	XXX	XXX	100.0	XXX	82.8	17.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	9,278,920	80,038,289	130,736,737	289,752,160	571,121,572	XXX	1,080,927,678	84.3	985,274,290	82.8	1,080,927,678	XXX
13.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	9,278,920	80,038,289	130,736,737	289,752,160	571,121,572	0	1,080,927,678	84.3	985,274,290	82.8	1,080,927,678	XXX
13.09 Line 13.08 as a % of Col. 7	0.9	7.4	12.1	26.8	52.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	0.7	6.2	10.2	22.6	44.6	0.0	84.3	XXX	XXX	XXX	84.3	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	5,036,709	18,768,023	18,681,468	50,523,469	88,737,948	XXX	181,747,617	14.2	181,036,143	15.2	XXX	181,747,617
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	242,447	7,518,277	6,653,954	4,576,564	0	XXX	18,991,242	1.5	23,629,607	2.0	XXX	18,991,242
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	5,279,156	26,286,300	25,335,422	55,100,033	88,737,948	0	200,738,859	15.7	204,665,750	17.2	XXX	200,738,859
14.09 Line 14.08 as a % of Col. 7	2.6	13.1	12.6	27.4	44.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.4	2.1	2.0	4.3	6.9	0.0	15.7	XXX	XXX	XXX	XXX	15.7

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	4,003,320	0	2,003,320	2,000,000
2. Cost of cash equivalents acquired	15,619,423		15,619,423	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	2,000,000			2,000,000
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	17,622,743	0	17,622,743	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	17,622,743	0	17,622,743	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
011161753		LOS ANGELES	CA		06/06/2018	5.500	4,643,819	0	22,676	0	0	0	4,763,836	05/23/2018
011161898		PHILADELPHIA	PA		12/21/2017	6.000	11,314,412	0	69,637	0	0	0	4,777,500	12/12/2017
0599999. Mortgages in good standing - Commercial mortgages-all other							15,958,231	0	92,313	0	0	0	9,541,336	XXX
0899999. Total Mortgages in good standing							15,958,231	0	92,313	0	0	0	9,541,336	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							15,958,231	0	92,313	0	0	0	9,541,336	XXX

General Interrogatory:

1. Mortgages in good standing $ .... unpaid taxes $ 47,392 interest due and unpaid.
2. Restructured mortgages $ .... unpaid taxes $ .... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.
4. Mortgages in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.

SCHEDULE B - PART 2

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

1 Loan Number	Location 2 City	3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
011161753	LOS ANGELES	CA		06/06/2018	5.500	0	253,091	4,763,836
011161898	PHILADELPHIA	PA		12/21/2017	6.000	0	7,034,106	4,777,500
0599999. Mortgages in good standing - Commercial mortgages-all other						0	7,287,197	9,541,336
0899999. Total Mortgages in good standing						0	7,287,197	9,541,336
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	7,287,197	9,541,336

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
011161850	BROOKLYN	NY		02/14/2018	07/20/2020	4,568,771	0	0	0	0	0	0	4,568,771	4,568,771	0	0	0
0199999. Mortgages closed by repayment						4,568,771	0	0	0	0	0	0	4,568,771	4,568,771	0	0	0
0599999 - Totals						4,568,771	0	0	0	0	0	0	4,568,771	4,568,771	0	0	0

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
	Global Infrastructure Partners IV-A/B, L.P.		Wilmington	DE	Global Infrastructure GP IV, L.P.		09/10/2019	13	362,103	41,342	41,342	(181,557)					0	9,990,998	0.050
	Petershill IV LLC		Wilmington	DE	PH IV ADVISORS LLC		12/02/2020	13	43,500	43,500	43,500	0					0	14,956,500	0.880
1999999. Joint Venture Interests - Common Stock - Unaffiliated									405,603	84,842	84,842	(181,557)	0	0	0	0	0	24,947,498	XXX
	PIMCO Commercial Real Estate Debt Fund, LP		Wilmington	DE	PIMCO GP XXVI, LLC		01/28/2019	13	9,724,917	10,156,319	10,156,319	339,872					552,489	10,822,993	1.600
	MetLife Commercial Mortgage Income Fund, LP		Wilmington	DE	MetLife Commercial Mortgage Income Fund GP, LLC		07/01/2020	13	8,000,000	8,007,636	8,007,636	7,635					42,202	12,000,000	0.330
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									17,724,917	18,163,955	18,163,955	347,507	0	0	0	0	594,691	22,822,993	XXX
309588-AE-1	FARMERS EXCH CAP SUBORD 144A		WOODLAND HILLS	CA	STIFEL NICOLAUS & CO	2. FE	05/25/2017		1,253,340	1,321,854	1,241,005		(3,686)				72,000		0.000
309601-AE-2	FARMERS INS EXCH SURPLUS NT SUBORD 144A		WOODLAND HILLS	CA	CITIGROUP GLOBAL MARKETS INC	2. FE	10/16/2017		4,000,000	4,323,332	4,000,000		0				189,880		0.000
401378-AB-0	GUARDIAN LIFE INSURANCE CORP SUBORD 144A		NEW YORK	NY	VARIOUS	1. FE	09/17/2015		4,822,002	6,804,131	4,828,003		1,220				244,969		0.000
575767-AK-4	MASS MUTUAL LIFE INS CO SUBORD 144A		SPRINGFIELD	MA	DEUTSCHE BANK	1. FE	04/15/2015		4,909,200	5,950,100	4,912,296		602				225,000		0.000
636792-AB-9	NATL LIFE INSURANCE-VRMT SBRD 144A		MONTPELIER	VT	CREDIT SUISSE SECURITIES LLC	1. FE	07/19/2018		5,000,000	5,399,680	5,000,000		0				262,500		0.000
638671-AL-1	NATIONWIDE MUTUAL INSURANCE SUBORD 144A		COLUMBUS	OH	BANK OF AMERICA MERRILL LYNCH	1. FE	05/21/2014		3,033,210	3,387,015	3,029,457		(668)				148,500		0.000
64952G-AT-5	NEW YORK LIFE INSURANCE SUBORD 144A		NEW YORK	NY	CREDIT SUISSE SECURITIES LLC	1. FE	04/14/2020		745,417	893,493	745,503		85				16,484		0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE SR UNSCD 144A		MILWAUKEE	WI	JP MORGAN SECURITIES LLC	1. FE	09/20/2019		497,375	575,864	497,418		32				18,629		0.000
69448F-AA-9	PACIFIC LIFE INS CO SUBORD SURPLUS 144A		LINCOLN	NE	VARIOUS	1. FE	01/14/2019		3,528,800	4,540,000	3,533,840		2,516				172,000		0.000
707567-AC-7	PENN MUTUAL LIFE INS CO SUBORD SER 144A		HARRISBURG	PA	JEFFERIES LLC	1. FE	03/15/2019		674,865	714,050	666,095		(4,988)				38,125		0.000
878091-BD-8	TEACHERS INSUR & ANNUITY SUBORD 144A		NEW YORK	NY	STERNE AGEE & LEACH INC	1. FE	09/18/2014		4,104,200	5,387,608	4,092,563		(2,101)				196,000		0.000
95765P-AA-7	WESTERN & SOUTHERN LIFE INS SUBORD 144A		CINCINNATI	OH	VARIOUS	1. FE	01/23/2019		6,542,460	8,323,536	6,541,097		(684)				334,750		0.000
2799999. Surplus Debentures, etc - Unaffiliated									39,110,869	47,620,663	39,087,277	0	(7,672)	0	0	0	1,918,837	0	XXX
	Red Stone Equity Fund 75 LP				RSEP MM, LLC		12/12/2019		4,439,608	8,518,305	3,564,471		(858,544)					20,560,392	19.200
	WNC Institutional Tax Credit Fund 45, L.P.				WNC Managing Parters 45, LLC		08/13/2018		13,689,033	14,453,481	10,643,383		(1,615,196)					6,310,967	13.340
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									18,128,641	22,971,786	14,207,854	0	(2,473,740)	0	0	0	0	26,871,359	XXX
4899999. Total - Unaffiliated									75,370,030	88,841,246	71,543,928	165,950	(2,481,412)	0	0	0	2,513,528	74,641,850	XXX
4999999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals									75,370,030	88,841,246	71,543,928	165,950	(2,481,412)	0	0	0	2,513,528	74,641,850	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
	Global Infrastructure Partners IV-A/B, L.P.	Wilmington	DE	Global Infrastructure GP IV, L.P.	09/10/2019	13	0	181,872		0.050
	Petershill IV LLC	Wilmington	DE	PH IV ADVISORS LLC	12/02/2020	13	43,500	0		0.880
1999999. Joint Venture Interests - Common Stock - Unaffiliated							43,500	181,872	0	XXX
	PIMCO Commercial Real Estate Debt Fund, LP	Wilmington	DE	PIMCO GP XXVI, LLC	01/28/2019	13	0	10,000,000		1.600
	MetLife Commercial Mortgage Income Fund, LP	Wilmington	DE	MetLife Commercial Mortgage Income Fund GP, LLC	07/01/2020	13	4,000,000	4,000,000		0.330
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							4,000,000	14,000,000	0	XXX
64952G-AT-5	NEW YORK LIFE INSURANCE SUBORD 144A	NEW YORK	NY	CREDIT SUISSE SECURITIES LLC	04/14/2020		745,417			
2799999. Surplus Debentures, etc - Unaffiliated							745,417	0	0	XXX
	Red Stone Equity Fund 75 LP			Red Stone Equity Partners	12/18/2019			3,022,171		19.200
	WNC Institutional Tax Credit Fund 45, L,P.			WNC Managing Partners 45, LLC	08/15/2018			7,784,576		13.400
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	10,806,747	0	XXX
4899999. Total - Unaffiliated							4,788,917	24,988,619	0	XXX
4999999. Total - Affiliated							0	0	0	XXX
5099999 - Totals							4,788,917	24,988,619	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Royalton 6001 Ltd.	Broadview Heights	OH	Royalton 6001 Limited Partnership	04/14/2003	08/11/2020	777,404	(123,664)				(123,664)		653,740	260,550		(393,190)	(393,190)	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							777,404	(123,664)	0	0	0	(123,664)	0	653,740	260,550	0	(393,190)	(393,190)	0
	PIMCO Commercial Real Estate Debt Fund, LP	Wilmington	DE	Return of Capital	01/28/2019	05/19/2020						0		2,275,083	2,275,083			0	
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							0	0	0	0	0	0	0	2,275,083	2,275,083	0	0	0	0
4899999. Total - Unaffiliated							777,404	(123,664)	0	0	0	(123,664)	0	2,928,823	2,535,633	0	(393,190)	(393,190)	0
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							777,404	(123,664)	0	0	0	(123,664)	0	2,928,823	2,535,633	0	(393,190)	(393,190)	0

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
912810-EM-6	US TREASURY BONDS				1.A	532,656	111.5070	557,539	500,000	504,070	0	(2,302)	0	0	7.250	6.710	FA	13,692	36,250	02/13/1997	08/15/2022
912810-EM-6	US TREASURY BONDS	SD			1.A	532,656	111.5070	557,539	500,000	504,070	0	(2,302)	0	0	7.250	6.710	FA	13,692	36,250	02/13/1997	08/15/2022
912810-FF-0	US TREASURY BONDS	SD			1.A	318,797	134.7530	404,262	300,000	308,645	0	(886)	0	0	5.250	4.800	MN	2,045	15,750	12/21/2004	11/15/2028
912828-6R-6	U S TREASURY N/B	SD			1.A	205,112	106.8120	218,966	205,000	205,077	0	(22)	0	0	2.250	2.230	AO	790	4,613	05/09/2019	04/30/2024
912833-LD-0	US TREASURY STRIPS	@			1.A	1,104,600	99.9580	6,997,067	7,000,000	6,815,825	0	471,121	0	0	0.000	7.290	N/A	0	0	08/11/1995	05/15/2021
912833-LG-3	US TREASURY STRIPS	@			1.A	1,147,090	99.8670	6,990,732	7,000,000	6,468,949	0	439,151	0	0	0.000	7.150	N/A	0	0	05/23/1996	02/15/2022
912833-LL-2	US TREASURY STRIPS	@			1.A	1,294,400	99.7060	7,976,544	8,000,000	6,892,620	0	467,287	0	0	0.000	7.140	N/A	0	0	03/06/1997	02/15/2023
912833-LS-7	US TREASURY STRIPS	@			1.A	1,718,765	99.0030	8,217,307	8,300,000	6,598,421	0	404,965	0	0	0.000	6.430	N/A	0	0	10/04/1999	08/15/2024
912833-LS-7	US TREASURY STRIPS	@SD			1.A	41,416	99.0030	198,007	200,000	158,998	0	9,758	0	0	0.000	6.430	N/A	0	0	10/04/1999	08/15/2024
912833-LW-8	US TREASURY STRIPS	@			1.A	1,570,205	98.1380	8,341,730	8,500,000	6,266,592	0	399,941	0	0	0.000	6.700	N/A	0	0	01/03/2000	08/15/2025
912833-LW-8	US TREASURY STRIPS	@SD			1.A	92,365	98.1380	490,690	500,000	368,623	0	23,526	0	0	0.000	6.700	N/A	0	0	01/03/2000	08/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						8,558,062	XXX	40,950,383	41,005,000	35,091,890	0	2,210,237	0	0	XXX	XXX	XXX	30,219	92,863	XXX	XXX
0599999. Total - U.S. Government Bonds						8,558,062	XXX	40,950,383	41,005,000	35,091,890	0	2,210,237	0	0	XXX	XXX	XXX	30,219	92,863	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063D-US-5	CALIFORNIA ST GO UNLTD			2	1.C FE	506,395	109.5150	547,578	500,000	505,992	0	(403)	0	0	3.000	2.850	MS	5,000	5,375	04/17/2020	03/01/2050
20772J-AB-8	CONNECTICUT STATE (TAXABLE)			1	1.E FE	503,725	132.0280	660,140	500,000	502,283	0	(175)	0	0	5.305	5.240	AO	6,631	26,525	10/06/2010	10/01/2030
20772J-AC-6	CONNECTICUT STATE (TAXABLE)			1	1.E FE	495,945	121.7220	608,610	500,000	498,038	0	258	0	0	5.090	5.160	AO	6,363	25,450	10/20/2010	10/01/2030
57582P-WH-9	COMMONWEALTH OF MASSACHUSETTS (TAXABLE)			1	1.B FE	522,829	128.2450	641,225	500,000	513,768	0	(1,181)	0	0	4.500	4.140	FA	9,375	22,500	12/22/2011	08/01/2031
57582R-B2-1	MASSACHUSETTS STATE SER C GO UNLTD			2	1.B FE	25,131	106.2080	26,552	25,000	25,121	0	(10)	0	0	2.750	2.690	MS	229	340	02/20/2020	03/01/2050
605580-4X-4	MISSISSIPPI STATE (TAXABLE)			1	1.C FE	1,254,545	146.5680	1,465,680	1,000,000	1,178,423	0	(10,303)	0	0	5.669	3.910	AO	14,172	56,690	08/03/2012	10/01/2034
68609T-DD-7	OREGON ST GO SER 100U			2	1.B FE	981,250	110.0300	1,100,300	1,000,000	982,581	0	470	0	0	3.700	3.810	JD	3,083	37,000	02/08/2018	12/01/2044
880541-QX-8	TENNESSEE STATE (TAXABLE)			1	1.A FE	400,400	122.1290	488,516	400,000	400,217	0	(21)	0	0	4.182	4.170	FA	6,970	16,728	10/12/2011	08/01/2031
882722-K6-7	TEXAS PUBLIC FINANCE AUTHORITY (TAXABLE			2	1.A FE	400,400	103.5360	414,144	400,000	400,041	0	(53)	0	0	5.116	5.100	AO	5,116	20,464	08/02/2011	10/01/2031
882724-LW-5	STATE OF TEXAS GEN OBLIG UNLTD			2	1.A FE	496,130	112.9690	564,845	500,000	496,321	0	108	0	0	3.750	3.800	FA	7,813	18,750	02/12/2019	08/01/2042
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						5,586,750	XXX	6,517,590	5,325,000	5,502,785	0	(11,310)	0	0	XXX	XXX	XXX	64,752	229,822	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						5,586,750	XXX	6,517,590	5,325,000	5,502,785	0	(11,310)	0	0	XXX	XXX	XXX	64,752	229,822	XXX	XXX
013122-XB-7	ALBERTVILLE AL GO LTD SER A			2	1.C FE	346,063	105.1430	368,001	350,000	346,123	0	60	0	0	3.125	3.180	JD	911	6,411	04/22/2020	06/01/2047
054231-PZ-2	AVON OH LOCAL SCH DST SER 2020-1 GO UNL			2	1.C FE	244,723	100.8370	252,093	250,000	244,766	0	44	0	0	2.500	2.590	JD	2,274	0	07/31/2020	12/01/2056
054375-VL-1	AVONDALE MI SCH DIST SER A GO UNLTD			2	1.B FE	226,895	54.9240	274,620	500,000	232,632	0	5,737	0	0	0.050	3.060	MN	42	171	02/04/2020	05/01/2048
10607G-AW-0	BRAZORIA CNTY TX MUNI UTILITY GO UNLTD			2	1.C FE	438,507	99.9120	449,604	450,000	438,659	0	152	0	0	2.250	2.400	MS	4,219	0	07/29/2020	09/01/2042
10607U-BB-4	BRAZORIA CNTY TX MUNI UTILITY GO UNLTD			2	1.C FE	322,563	100.4340	326,411	325,000	322,592	0	29	0	0	2.500	2.530	AO	3,385	0	07/24/2020	04/01/2049
111664-HK-7	BROCK TX INDEP SCH DIST GO UNLTD	@		2	1.A FE	28,374	65.7130	32,857	50,000	28,988	0	614	0	0	0.000	3.520	N/A	0	0	04/29/2020	08/15/2036
117566-CW-7	BRYAN TX GO LTD CTFS			2	1.C FE	984,480	102.7840	1,027,840	1,000,000	984,904	0	424	0	0	2.625	2.700	FA	22,240	0	02/06/2020	08/15/2050
124110-FH-5	BUTTE-GLENN CA CMNTY CLG DIST GO UNLTD			2	1.C FE	48,983	106.8260	53,413	50,000	49,005	0	22	0	0	3.000	3.120	FA	625	750	04/30/2020	08/01/2044
144393-MV-4	CARPINTERIA CA UNIF SCH DIST GO UNLTD			2	1.D FE	263,355	106.7170	266,793	250,000	263,209	0	(146)	0	0	4.000	3.350	FA	1,194	0	10/28/2020	08/01/2048
145232-FM-1	CARROLL TX INDEPENDENT SCHOOL DIST GO			2	1.A FE	965,820	110.1340	1,101,340	1,000,000	967,947	0	984	0	0	3.500	3.720	FA	13,222	35,000	09/11/2018	02/15/2042
147168-DL-9	CASCADE CA UNION ELEM SCH DIST GO UNLTD	@		2	1.C FE	354,732	50.9120	356,384	700,000	354,732	0	0	0	0	0.000	3.690	N/A	0	0	12/17/2020	08/01/2039
152339-RZ-2	CENTINELA VLY CA UNION HIGH SCH GO UNLT			2	1.C FE	98,376	100.2600	100,260	100,000	98,384	0	8	0	0	3.134	3.220	FA	1,097	0	10/14/2020	08/01/2050
156753-PY-5	CERES CA UNIF SCH DIST GO UNLTD	@		2	1.C FE	85,573	36.3590	90,898	250,000	87,855	0	2,283	0	0	0.000	3.820	N/A	0	0	04/17/2020	08/01/2048
178882-NK-8	CLACKAMAS & WASHINGTON CNTY OR CAB SER	@		2	1.B FE	642,044	43.7650	656,475	1,500,000	652,537	0	10,493	0	0	0.000	2.610	N/A	0	0	08/06/2020	06/15/2050
180126-WB-6	CLAREMONT CA UNIF SCH DIST SER C GO UNL			2	1.C FE	24,905	104.3520	26,088	25,000	24,906	0	1	0	0	3.000	3.020	FA	313	163	04/23/2020	08/01/2048
197558-FT-1	COLUMBIA CNTY OR SCH DIST SER A GO UNLT	@		2	1.B FE	1,846,960	46.9330	1,877,320	4,000,000	1,863,530	0	16,570	0	0	0.000	2.600	N/A	0	0	08/14/2020	06/15/2050
204736-FM-9	COMPTON CA UNIF SCH DIST SER B GO UNLTD	@		2	1.D FE	140,168	58.0650	145,163	250,000	140,860	0	693	0	0	0.000	2.750	N/A	0	0	10/22/2020	06/01/2040
214057-HF-1	COOK COUNTY IL SCH DIST GO UNLTD			2	1.C FE	247,718	103.0820	257,705	250,000	247,748	0	30	0	0	2.375	2.430	JD	495	1,781	08/06/2020	12/01/2041
227381-PT-1	CROSBY TEXAS INDPT SCH DIST SCH BLDG GO			2	1.A FE	2,919,690	110.5970	3,317,910	3,000,000	2,935,622	0	2,470	0	0	4.250	4.430	FA	48,167	127,500	07/11/2013	02/15/2038
235218-L6-9	DALLAS TEXAS (TAXABLE)	@			1.D FE	448,450	93.5070	935,070	1,000,000	766,862	0	38,729	0	0	0.000	5.250	N/A	0	0	08/19/2010	02/15/2026
235218-L9-3	DALLAS TEXAS (TAXABLE)	@			1.D FE	378,450	87.3650	873,650	1,000,000	643,588	0	33,989	0	0	0.000	5.500	N/A	0	0	03/15/2011	02/15/2029
245278-FP-6	DEL NORTE CNTY CA UNIF SCH DIST SER E G	@		2	1.C FE	115,015	51.2720	128,180	250,000	119,720	0	3,795	0	0	0.000	3.240	N/A	0	0	10/01/2019	08/01/2043
246199-KN-2	DELAWARE CITY OH SCH DIST GO UNLTD			2	1.C FE	49,967	105.5750	52,788	50,000	49,967	0	0	0	0	3.000	3.000	JD	125	1,500	09/05/2019	12/01/2053
248217-EJ-6	DENAIR CA UNIF SCH DIST GO UNLTD CAP	@			1.F FE	5,039	57.8860	5,789	10,000	5,258	0	182	0	0	0.000	3.540	N/A	0	0	10/15/2019	08/01/2041

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
262669-HS-6	DU PAGE CNTY IL SCH DIST GO UNLTD			2	1.B FE	343,291	107.7780	377,223	350,000	343,453	0	162	0	0	3.000	3.110	MN	1,750	7,817	12/18/2019	05/01/2045
273290-FW-1	EAST KNOX OH LOCAL SCH DST SER A GO UNL			2	1.C FE	153,422	107.1040	160,656	150,000	153,186	0	(235)	0	0	3.000	2.740	MN	750	2,775	02/19/2020	11/01/2056
283065-JY-7	EL DORADO CA UNION HIGH SCH DST GO UNLT	@		2	1.C FE	122,968	49.7700	124,425	250,000	123,752	0	784	0	0	0.000	3.250	N/A	0	0	10/15/2020	08/01/2041
283734-Q4-6	CITY OF EL PASO TX CTFS GO LTD			2	1.C FE	222,240	118.2790	260,214	220,000	221,865	0	(207)	0	0	4.000	3.870	FA	3,324	8,800	02/07/2019	08/15/2044
297667-CC-9	ETIWANDA CA SCH DIST GO UNLTD SER A	@		2	1.D FE	86,386	48.9770	97,954	200,000	88,237	0	1,851	0	0	0.000	3.500	N/A	0	0	05/07/2020	08/01/2044
306297-Y7-1	FALL RIVER MA GO LTD			2	1.C FE	150,000	103.2180	154,827	150,000	150,000	0	0	0	0	2.750	2.750	JD	344	3,380	01/24/2020	12/01/2048
346788-PW-6	FORT BEND CNTY TX LEVEE SER A GO UNLTD			2	1.C FE	243,658	100.9020	252,255	250,000	243,749	0	91	0	0	2.625	2.750	AO	1,641	2,734	04/16/2020	04/01/2050
346820-VJ-9	FORT BEND CNTY TX WC & ID #2 GO UNLTD			2	1.C FE	988,920	108.3200	1,083,200	1,000,000	989,514	0	296	0	0	3.750	3.820	MS	12,500	37,500	01/24/2019	09/01/2043
34682B-FG-9	FORT BEND TX MUNI UTILITY GO UNLTD			2	1.C FE	272,256	92.7160	278,148	300,000	272,514	0	258	0	0	2.000	2.500	MS	2,000	0	08/04/2020	09/01/2045
34682H-TE-6	FORT BEND TX MUNI UTILITY DIST GO UNLTD			2	1.C FE	577,445	99.1580	585,032	590,000	577,596	0	151	0	0	2.375	2.500	JD	1,168	4,671	07/15/2020	12/01/2042
34683T-BX-6	FORT BEND TX MUNI UTLY DIST GO UNLTD			2	1.C FE	40,000	100.5520	40,221	40,000	40,000	0	0	0	0	2.500	2.500	MS	500	0	08/11/2020	09/01/2041
34988C-BU-1	FOSSIL RIDGE CO MET DIST #3 GO LTD			2	1.C FE	252,388	106.9380	267,346	250,000	252,354	0	(34)	0	0	3.000	2.880	JD	1,292	0	10/22/2020	06/01/2050
35005R-AX-9	FOSTER CITY CA GO UNLTD			2	1.B FE	395,000	100.4460	401,784	400,000	395,051	0	51	0	0	2.250	2.310	FA	3,650	0	07/29/2020	08/01/2050
351136-ER-3	FOWLER CA UNIF SCH DIST GEN OLB	@			1.C FE	12,330	66.6020	13,321	20,000	12,940	0	570	0	0	0.000	4.550	N/A	0	0	12/03/2019	08/01/2034
351190-FB-4	FOWLER MI PUBLIC SCH DIST GO UNLTD			2	1.C FE	100,000	102.3020	102,302	100,000	100,000	0	0	0	0	2.750	2.750	MN	374	0	10/15/2020	05/01/2050
364478-WL-7	CITY OF GALVESTON TX GO LTD			2	1.D FE	250,000	114.9080	287,270	250,000	250,000	0	0	0	0	4.000	4.000	MN	1,667	10,000	01/29/2019	05/01/2049
381303-ND-4	GOLDEN VLY CA UNIF SCH DIST SER C GO UN			2	1.C FE	244,065	106.5340	266,335	250,000	244,149	0	84	0	0	3.000	3.130	FA	3,125	1,750	04/24/2020	08/01/2047
397378-KG-4	GREENWOOD TX UTILITY DST GEN OBLG UNLTD			2	1.F FE	173,250	102.6370	179,615	175,000	173,285	0	35	0	0	2.750	2.800	FA	2,005	2,406	01/16/2020	08/01/2049
410360-KK-6	HANFORD CA JT UNION HIGH SCH GO UNLTD	@		2	1.D FE	97,856	50.9040	101,808	200,000	99,094	0	1,238	0	0	0.000	2.990	N/A	0	0	07/09/2020	08/01/2044
41423F-AZ-2	HARRIS CNTY TX MUNI UTILITY DST GO UNLT			2	1.C FE	145,793	95.9060	143,859	150,000	145,831	0	39	0	0	2.250	2.400	MS	1,125	0	08/10/2020	09/01/2045
41423L-EF-9	HARRIS CNTY TX MUNI UTILITY DST GO UNLT			2	1.C FE	241,703	103.6430	259,108	250,000	241,918	0	209	0	0	3.000	3.190	MS	2,500	5,625	11/12/2019	09/01/2045
41423T-FB-0	HARRIS CNTY TX MUNI UTILITY DIST GO UNL			2	1.C FE	467,160	96.5930	482,965	500,000	467,295	0	135	0	0	2.375	2.740	JD	1,979	0	10/14/2020	12/01/2044
417123-GP-5	HARTNELL CA CMNTY CLG DST GO UNTLD SER			2	1.C FE	498,995	100.8350	504,175	500,000	499,006	0	11	0	0	2.500	2.510	FA	5,243	0	07/15/2020	08/01/2048
421025-DD-6	HAYS CNTY TX DEV DIST #1 GO UNLTD			2	1.C FE	98,544	100.2470	100,247	100,000	98,561	0	17	0	0	2.625	2.700	AO	1,094	0	07/14/2020	04/01/2048
423542-QP-7	HEMET CA UNIF SCH DIST SER B GO UNLTD			2	1.C FE	301,203	100.2780	300,834	300,000	301,157	0	(46)	0	0	2.500	2.440	FA	3,458	0	07/31/2020	08/01/2046
43124A-KB-3	HIGHWAY 380 MUNI MGMT DIST #1 GO UNLTD			2	1.C FE	361,116	90.0010	360,004	400,000	361,494	0	378	0	0	1.875	2.420	MN	2,500	0	08/14/2020	05/01/2045
445047-JQ-7	HUMBLE TX INDEP SCH DIST SER A GO UNLTD			2	1.A FE	494,790	101.3310	506,655	500,000	494,844	0	54	0	0	2.250	2.300	FA	4,313	0	07/23/2020	02/15/2049
452641-KV-4	IMPERIAL CA CMNTY CLG DIS SER D GO UNLT	@		2	1.C FE	12,728	53.3750	13,344	25,000	12,775	0	47	0	0	0.000	2.790	N/A	0	0	11/10/2020	08/01/2044
467754-HZ-3	JACKSON CNTY OR SCH DIST CABS SER B GO	@		2	1.B FE	24,402	50.0980	27,554	55,000	25,313	0	830	0	0	0.000	3.330	N/A	0	0	11/20/2019	06/15/2044
483206-4C-9	KALAMAZOO MI FED TXB GO			2	1.E FE	2,907,597	108.4660	3,112,974	2,870,000	2,887,294	0	(3,954)	0	0	4.670	4.500	JD	11,169	134,029	04/16/2015	12/01/2044
483854-FT-7	KANE COOK & DUPAGE ILLINOIS (TAXABLE)			2	1.A FE	519,825	100.2870	501,435	500,000	500,000	0	(2,333)	0	0	5.700	5.190	JD	1,267	28,500	09/01/2010	12/15/2033
483854-FU-4	KANE COOK & DUPAGE ILLINOIS (TAXABLE)			2	1.A FE	512,035	100.2820	501,410	500,000	500,000	0	(1,440)	0	0	5.700	5.380	JD	1,267	28,500	09/13/2010	12/15/2034
486063-WP-1	KATY TX INDEPENDENT SCHOOL DIST GO			2	1.A FE	3,470,495	116.2400	4,068,400	3,500,000	3,472,079	0	671	0	0	4.000	4.050	FA	52,889	140,000	11/01/2018	02/15/2047
494656-G4-7	KING & SNOHOMISH WASHINGTON (TAXABLE)			2	1.B FE	500,500	100.2040	501,020	500,000	500,000	0	(31)	0	0	5.166	5.150	JD	2,153	25,830	09/15/2010	12/01/2029
49474E-4A-8	KING COUNTY WASHINGTON (TAXABLE)			1	1.A FE	300,300	134.3000	402,900	300,000	300,171	0	(16)	0	0	6.047	6.030	JD	1,512	18,141	11/16/2010	12/01/2030
498062-KT-4	KITSAP COUNTY WASHINGTON (TAXABLE)			1	1.A FE	500,500	129.5330	647,665	500,000	500,302	0	(28)	0	0	5.020	5.010	JD	2,092	25,100	10/15/2010	06/01/2029
508354-SF-5	LAKE COUNTY ILLINOIS (TAXABLE)			2	1.A FE	1,105,000	100.2990	1,108,304	1,105,000	1,105,000	0	0	0	0	5.460	5.460	JD	2,681	60,333	07/19/2010	12/15/2029
508759-HR-1	LAKE COUNTY ILLINOIS	@			1.C FE	13,180	98.7880	24,697	25,000	21,963	0	954	0	0	0.000	4.490	N/A	0	0	07/01/2009	12/01/2023
511012-LW-4	LAKE TAHOE CA UNIF SCH DIST GO UNLTD			5	1.E FE	21,875	102.7470	25,687	25,000	22,611	0	653	0	0	0.000	2.940	FA	0	0	11/12/2019	08/01/2045
513804-KJ-2	LANCASTER CA SCH DIST SER D GO UNLTD	@		2	1.C FE	76,290	54.4460	81,669	150,000	77,550	0	1,260	0	0	0.000	3.070	N/A	0	0	06/05/2020	08/01/2042
516408-KU-4	LANSING MI CMNTY CLG GO LTD			2	1.C FE	252,628	104.4800	261,200	250,000	252,448	0	(180)	0	0	3.000	2.860	MN	1,250	7,646	04/15/2020	05/01/2049
524210-RK-9	LEEDS AL GO UNLTD TXBL			2	1.C FE	249,000	109.1650	272,913	250,000	249,047	0	19	0	0	4.250	4.270	MN	1,771	10,625	02/27/2019	05/01/2048
52908E-UT-8	LEXINGTON-FAYETTE KENTUCKY (TAXABLE)			2	1.C FE	497,720	106.3310	531,655	500,000	498,473	0	105	0	0	4.000	4.030	AO	5,000	20,000	06/06/2012	10/01/2032
542433-XB-8	LONG BEACH CA UNIF SCH DIST GO UNLTD			2	1.D FE	78,077	107.7920	107,793	100,000	78,362	0	285	0	0	3.000	4.310	FA	1,250	1,500	03/20/2020	08/01/2050
556452-JD-3	MADERA CA UNIF SCH DIST GO UNLTD			2	1.D FE	197,660	98.7060	197,412	200,000	197,682	0	22	0	0	2.375	2.430	FA	1,940	0	08/05/2020	08/01/2050
556589-JF-7	MADISON AL WTR & WSTWTR BRD REV			2	1.C FE	123,760	108.1780	135,223	125,000	123,776	0	16	0	0	3.000	3.050	JD	313	2,219	04/16/2020	12/01/2050
560245-KG-6	MAHWAH TWP NJ GO UNLTD			2	1.A FE	106,039	58.2200	110,618	190,000	107,142	0	1,103	0	0	0.050	2.570	JJ	40	0	07/28/2020	01/15/2044
562333-FY-5	MANCHESTER NEW HAMPSHIRE (TAXABLE)			2	1.C FE	501,825	100.0000	500,000	500,000	500,000	0	(122)	0	0	5.500	5.450	JJ	13,750	27,500	12/02/2010	07/01/2030
564283-ZL-6	MANSFIELD OH GO LTD			2	1.E FE	404,000	103.2540	413,016	400,000	403,949	0	(51)	0	0	3.000	2.880	JD	2,300	0	11/02/2020	12/01/2060
564377-6F-1	MANSFIELD TEXAS (TAXABLE)			2	1.B FE	505,950	100.4130	502,065	500,000	500,097	0	(777)	0	0	4.648	4.480	FA	8,780	23,240	12/22/2011	02/15/2032
567288-RZ-0	MARICOPA COUNTY USD ARIZONA (TAXABLE)			1	1.C FE	1,014,750	142.0750	1,172,119	825,000	940,930	0	(9,554)	0	0	6.409	4.560	JJ	26,437	52,874	09/27/2011	07/01/2030
569203-QG-0	MARION & POLK CNTYS OR SCH DIST GO UNLT	@		2	1.C FE	180,008	52.2190	195,823	375,000	181,038	0	1,030	0	0	0.000	2.990	N/A	0	0	10/09/2020	06/15/2045
581725-DT-2	MCKINLEYVILLE CA UNION SCH DIST GO UNLT	@		2	1.C FE	233,655	49.6870	248,435	500,000	242,457	0	8,802	0	0	0.000	4.150	N/A	0	0	02/05/2020	08/01/2042

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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
586145-WQ-3	MEMPHIS TENNESSEE (TAXABLE)			1	1.C FE	844,508	143.9350	1,194,661	830,000	839,795	0	(585)	0	0	5.942	5.800	JJ	24,659	49,319	07/08/2010	07/01/2032
587635-JL-8	MERCED CA UNION HIGH SCH DIST GO UNLTD	@		2	1.D FE	89,439	31.7860	95,358	300,000	91,459	0	2,020	0	0	0.000	3.920	N/A	0	0	05/22/2020	08/01/2051
59748C-AN-6	MIDLAND CNTY MI WTR SPLY SYS GO LTD			2	1.C FE	157,298	106.9260	160,389	150,000	156,927	0	(370)	0	0	3.000	2.250	MS	1,738	0	07/23/2020	09/01/2048
609391-GS-0	MONITEAU PA SCH DIST			2	1.C FE	230,305	106.6310	266,578	250,000	230,527	0	222	0	0	3.000	3.400	MS	2,500	2,417	04/02/2020	03/01/2053
61371P-BZ-9	MONTGOMERY CNTY TX MUNI UTILITY GO UNLT			2	1.C FE	98,626	100.5450	100,545	100,000	98,631	0	5	0	0	2.625	2.700	AO	438	0	10/05/2020	04/01/2046
61373F-AZ-0	MONTGOMERY CNTY TX MUNI UTLY GO UNLTD			2	1.C FE	112,833	101.0600	116,219	115,000	112,839	0	6	0	0	2.625	2.730	MS	503	0	10/28/2020	09/01/2045
622078-CQ-4	MOUNT MORRIS MI CONSOL SCH DIST GO UNLT			2	1.B FE	49,925	102.5550	51,278	50,000	49,927	0	2	0	0	2.375	2.380	MN	478	0	08/05/2020	05/01/2044
623040-LW-0	MT SAN ANTONIO CA CMNTY SER D GO UNLTD	@		2	1.C FE	21,956	46.6680	23,334	50,000	22,095	0	139	0	0	0.000	3.370	N/A	0	0	10/21/2020	08/01/2045
668690-FN-5	NORTON OH CITY SCH DIST CIBS GO UNLTD			2	1.C FE	242,320	100.7800	251,950	250,000	242,355	0	35	0	0	2.625	2.790	MN	1,057	0	10/07/2020	11/01/2049
671205-2Z-4	OAK GROVE CA SCH DIST GO UNLTD SER F-2	@		2	1.D FE	705,225	49.1000	736,500	1,500,000	714,270	0	9,045	0	0	0.000	2.800	N/A	0	0	07/14/2020	06/01/2045
671556-PB-8	OAK PARK CA UNIF SCH DIST GO UNLTD	@		1	1.C FE	101,108	47.1220	117,805	250,000	101,681	0	574	0	0	0.000	4.790	N/A	0	0	10/29/2020	08/01/2042
675383-TF-0	OCEANSIDE CA UNIF SCH DIST GO UNLTD	@		2	1.D FE	12,513	52.2540	13,064	25,000	12,559	0	47	0	0	0.000	2.820	N/A	0	0	11/10/2020	08/01/2045
681669-FR-3	OMAHA-DOUGLAS NE PBL BLDG SER B GO LTD			2	1.D FE	78,343	108.1780	86,542	80,000	78,370	0	27	0	0	3.000	3.120	MN	400	1,073	04/30/2020	05/01/2045
713176-2E-4	PEORIA ILLINOIS (TAXABLE)			2	1.F FE	497,300	102.5510	512,755	500,000	498,171	0	124	0	0	4.750	4.790	JJ	11,875	23,750	04/05/2012	01/01/2032
717095-8D-8	PFLUGERVILLE TX INDEP SCH DIST SER A GO			2	1.A FE	201,568	106.0950	212,190	200,000	201,447	0	(121)	0	0	2.750	2.660	FA	2,078	2,689	01/31/2020	02/15/2045
723627-FA-8	PIONEER CA UNION ELEM SCH DIST GO UNLTD	@		2	1.D FE	73,635	52.3420	78,513	150,000	75,516	0	1,881	0	0	0.000	2.930	N/A	0	0	02/12/2020	08/01/2044
72600P-BT-3	PLACER CA UNION HIGH SCH DIST GO UNLTD			2	1.C FE	145,719	107.0850	160,628	150,000	145,776	0	57	0	0	3.000	3.150	FA	1,875	963	04/30/2020	08/01/2049
733590-QX-4	PORT BEAUMONT TX NAV DIST GO UNLTD			2	1.D FE	638,290	99.5510	647,082	650,000	638,434	0	141	0	0	2.250	2.350	MS	5,403	0	07/24/2020	03/01/2044
734336-WP-1	PORT HURON MI GO LTD			2	1.C FE	248,583	100.2340	250,585	250,000	248,593	0	8	0	0	3.017	3.050	MS	2,514	0	11/17/2020	03/01/2045
734336-WQ-9	PORT HURON MI GO LTD			2	1.C FE	354,375	100.2930	351,026	350,000	354,218	0	(157)	0	0	3.117	2.960	MS	3,637	4,576	08/05/2020	03/01/2049
73474M-QU-2	PORT NECHES-GROVES TX IND SCH DT GO UNL			2	1.A FE	275,000	106.1720	291,973	275,000	275,000	0	0	0	0	2.750	2.750	FA	2,855	1,639	04/23/2020	02/15/2045
76541V-HL-4	RICHMOND VIRGINIA (TAXABLE)			2	1.B FE	500,000	100.2930	501,465	500,000	500,000	0	0	0	0	5.270	5.270	MN	4,392	26,350	11/03/2010	11/01/2029
771588-RV-4	ROCHESTER MINNESOTA (TAXABLE)			2	1.A FE	500,000	100.3430	501,710	500,000	500,000	0	0	0	0	5.000	5.000	FA	10,417	25,000	09/21/2010	02/01/2033
774217-4W-0	ROCKVILLE MARYLAND (TAXABLE)			2	1.A FE	498,120	101.5900	507,950	500,000	498,646	0	66	0	0	4.375	4.400	JD	1,823	21,875	10/26/2011	06/01/2036
77427H-DU-6	ROCKWALL CNTY TX MUNI UTILITY GO UNLTD			2	1.C FE	146,291	99.2170	148,826	150,000	146,344	0	53	0	0	2.250	2.400	AO	1,406	0	07/29/2020	10/01/2041
777849-VB-3	ROSEVILLE CA JT UNION HIGH SCH GO UNLTD	@		2	1.D FE	85,314	50.8020	88,904	175,000	87,517	0	2,201	0	0	0.000	2.960	N/A	0	0	02/06/2020	08/01/2044
794879-GH-3	SALINAS CITY CA ELEM SCH DIST GO UNLTD	@		2	1.C FE	13,538	54.9890	13,747	25,000	13,665	0	127	0	0	0.000	2.400	N/A	0	0	08/06/2020	07/01/2042
797355-6Z-2	SAN DIEGO CA UNIF SCH DIST GO SER K2	@		2	1.C FE	956,550	49.0010	1,225,023	2,500,000	1,071,425	0	41,403	0	0	0.000	3.980	N/A	0	0	02/13/2018	07/01/2042
800766-MN-4	SANGAMON CNTY IL SCH DIST #186 GO UNLTD			2	1.C FE	407,131	123.5860	432,551	350,000	403,946	0	(3,184)	0	0	5.000	3.100	JD	1,458	9,965	04/17/2020	06/01/2053
816547-HB-2	SELMA CA UNIF SCH DIST SER D GO UNLTD	@		2	1.C FE	109,480	58.8180	117,636	200,000	112,119	0	2,639	0	0	0.000	2.830	N/A	0	0	02/18/2020	08/01/2041
826239-FT-7	SIERRA CA JT CMNTY CG DIST GO UNLTD			2	1.C FE	101,883	115.8870	115,887	100,000	101,566	0	(175)	0	0	4.000	3.760	FA	1,667	4,000	02/14/2019	08/01/2053
882270-UY-5	TEXAS CITY TX INDEP SCH DIST GO UNLTD			2	1.A FE	1,000,750	116.0490	1,160,490	1,000,000	1,000,693	0	(57)	0	0	4.000	3.980	FA	15,111	40,000	10/18/2018	08/15/2048
904121-PM-6	UMATILLA CNTY OR SCH DIST #8 R GO	@		2	1.B FE	347,853	51.1570	383,678	750,000	355,781	0	7,923	0	0	0.000	3.200	N/A	0	0	04/14/2020	06/15/2044
91588C-EU-2	UPPER LAKE CA UNIF SCH DIST SER A GO	@		2	1.C FE	52,639	48.6400	58,368	120,000	54,762	0	1,717	0	0	0.000	3.210	N/A	0	0	10/02/2019	08/01/2044
92823P-ME-3	VIRIDIAN TX MUNI MGMT DIST GO UNLTD			2	1.C FE	122,561	101.2370	126,540	125,000	122,576	0	13	0	0	2.625	2.730	JD	565	0	10/30/2020	12/01/2046
939483-HR-7	WASHINGTON OH LOCAL SCH DST SER B GO UN			2	1.C FE	250,000	102.1110	255,278	250,000	250,000	0	0	0	0	2.750	2.750	JD	570	4,068	04/15/2020	12/01/2049
951801-HL-6	WEST CARROLLTON OH CITY SCH DIST GO UNL			2	1.C FE	750,000	103.6630	777,473	750,000	750,000	0	0	0	0	2.800	2.800	JD	1,750	14,815	02/12/2020	12/01/2056
954358-HZ-3	WEST MEMPHIS AR SCH DIST #4 REF GO LTD			2	1.C FE	247,585	103.2260	258,065	250,000	247,670	0	73	0	0	3.000	3.050	FA	3,125	5,500	10/08/2019	02/01/2049
967795-BW-4	WILBARGER CREEK MUNI UTIL DIST GO UNLTD			2	1.C FE	25,000	103.0240	25,756	25,000	25,000	0	0	0	0	2.750	2.750	MS	229	391	01/27/2020	09/01/2042
978879-NB-6	WOODBRIDGE TWP NJ BRD OF EDU GO UNLTD			2	1.C FE	24,764	98.7250	24,681	25,000	24,767	0	4	0	0	2.250	2.290	JJ	238	0	08/07/2020	07/15/2045
981306-XQ-1	WORCESTER MA SER B GO LTD			2	1.D FE	194,000	100.0830	200,166	200,000	194,123	0	123	0	0	2.500	2.640	FA	2,083	2,347	02/04/2020	02/01/2050
983068-7F-8	WYLIE TX INDEP SCH DIST GO UNLTD CABS	@		2	1.A FE	118,342	37.8210	141,829	375,000	120,252	0	1,912	0	0	0.000	4.160	N/A	0	0	08/11/2020	08/15/2048
983068-7Z-4	WYLIE TX INDEP SCH DIST GO UNLTD CABS	@		2	1.A FE	937,269	36.4050	1,081,229	2,970,000	952,397	0	15,129	0	0	0.000	4.160	N/A	0	0	08/11/2020	08/15/2048
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						45,439,367	XXX	50,199,993	57,540,000	46,133,537	0	203,433	0	0	XXX	XXX	XXX	401,316	1,107,508	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						45,439,367	XXX	50,199,993	57,540,000	46,133,537	0	203,433	0	0	XXX	XXX	XXX	401,316	1,107,508	XXX	XXX
039063-AR-3	ARCADIA CA PENSION OBLIG REV			2	1.A FE	125,000	103.5970	129,496	125,000	125,000	0	0	0	0	3.173	3.170	JD	540	0	10/28/2020	12/01/2040
041189-YP-0	ARKANSAS TECH UNIV SER A REV			2	1.C FE	1,000,000	101.0310	1,010,310	1,000,000	1,000,000	0	0	0	0	3.322	3.320	JJ	1,292	0	11/18/2020	01/01/2043
041806-XC-9	ARLINGTON TX HGR EDU FIN CORP EDU REV			2	1.A FE	579,852	106.9570	641,745	600,000	580,254	0	387	0	0	3.000	3.160	FA	6,800	11,900	11/27/2019	08/15/2054
041806-ZS-2	ARLINGTON TX HGR EDU FIN CORP SER A REV			2	1.A FE	905,002	100.0580	925,537	925,000	905,189	0	188	0	0	2.250	2.350	JD	1,734	6,648	07/30/2020	12/01/2050
045142-DL-7	ASHWAUBENON WI CMNTY DEV AUTH CABS REV	@		2	1.C FE	9,082	37.4880	9,372	25,000	9,119	0	38	0	0	0.000	3.060	N/A	0	0	11/09/2020	06/01/2049
067869-GD-3	BARNESVILLE GA WTR & SWR SER A REV			2	1.C FE	400,000	104.0380	416,152	400,000	400,000	0	0	0	0	3.175	3.170	MS	1,552	0	10/30/2020	09/01/2046
085495-AV-1	BERNE UNION OH LOCAL SCH DIST COPS REV			2	1.C FE	482,590	101.3850	506,925	500,000	482,636	0	46	0	0	2.625	2.830	JD	1,094	0	10/30/2020	12/01/2045

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
087032-EY-0	BETHEL PA PARK MUNI AUTH SWR REV			2	1.C FE	99,375	104.2470	104,247	100,000	99,376	0	1	0	0	2.700	2.730	MS	368	0	10/19/2020	09/01/2049
103627-AE-5	BOYS TOWN VILLAGE NE REV			2	1.B FE	230,590	100.3210	250,804	250,000	230,654	0	64	0	0	2.375	2.760	JJ	1,402	0	11/03/2020	07/01/2050
118631-AR-1	BUCKS COUNTY PENNSYLVANIA (TAXABLE)			2	1.A FE	1,071,920	103.2100	1,032,100	1,000,000	1,008,252	0	(8,312)	0	0	4.890	4.000	JD	2,173	48,900	01/31/2012	12/15/2030
139372-RM-0	CAPE CORAL FL WTR & SWR			2	1.E FE	1,022,480	113.5050	1,135,050	1,000,000	1,016,530	0	(2,118)	0	0	4.000	3.720	AO	10,000	40,000	02/05/2018	10/01/2042
161037-Z3-3	CHARLOTTE NC COPS SER A REV			2	1.B FE	99,483	117.1380	117,138	100,000	99,495	0	12	0	0	4.000	4.030	JD	333	4,000	03/23/2020	06/01/2049
17131M-UH-8	CHULA VISTA CA ELEM SCH DIST COPS REV			2	1.C FE	492,565	101.6800	508,400	500,000	492,728	0	163	0	0	2.625	2.700	MS	4,375	7,000	02/04/2020	09/01/2048
183834-AP-5	CLAYMONT OH CITY SCH DIST COPS REV			2	1.C FE	199,166	98.0880	196,176	200,000	199,178	0	12	0	0	2.450	2.470	JD	1,633	0	08/12/2020	12/01/2049
199122-FG-2	COLUMBUS GA HOSP AUTH SER B			2	1.C FE	1,471,388	107.8900	1,720,846	1,595,000	1,478,046	0	2,831	0	0	3.375	3.830	JJ	26,916	53,831	08/03/2018	07/01/2047
20775H-BZ-5	CONNECTICUT ST HSG FIN AUTH SER D-1 REV			2	1.A FE	225,000	102.5500	230,738	225,000	225,000	0	0	0	0	2.750	2.750	MN	963	0	10/16/2020	11/15/2055
218091-AC-0	CORALVILLE ROAD USE TAX REV SER A			2	1.C FE	407,744	103.3220	413,288	400,000	407,381	0	(363)	0	0	3.250	3.000	JD	1,083	5,922	07/08/2020	06/01/2050
230593-AA-3	CUMBERLAND CNTY NORTH CAROLINA (TAXABLE			2	1.C FE	500,500	100.4100	502,050	500,000	500,000	0	(49)	0	0	6.100	6.080	MN	5,083	30,500	01/13/2011	11/01/2025
234588-BJ-9	DALLAS CNTY AL WTR & SWR AUTH REV			2	1.C FE	51,700	103.5400	51,770	50,000	51,678	0	(21)	0	0	3.250	2.850	MS	542	0	11/05/2020	09/01/2050
235036-6Z-8	DALLAS-FORT WORTH TX INTL ARPT SER C RE			2	1.E FE	400,000	104.8970	419,588	400,000	400,000	0	0	0	0	3.089	3.080	MN	2,059	2,711	07/31/2020	11/01/2040
235839-DZ-7	DANA POINT CA CMNTY FACS DIST SER B REV			2	1.C FE	275,000	101.2540	278,449	275,000	275,000	0	0	0	0	2.898	2.890	MS	2,922	0	08/06/2020	09/01/2041
249176-DF-2	DENVER CO CITY & CNTY WSTWTR			2	1.A FE	3,884,520	111.0770	4,443,080	4,000,000	3,890,899	0	2,360	0	0	3.500	3.660	MN	23,333	140,000	02/08/2018	11/01/2047
289770-AU-3	ELMORE CNTY AL BRD OF EDU REV			2	1.D FE	24,529	107.9840	26,996	25,000	24,543	0	14	0	0	3.000	3.110	FA	313	454	12/17/2019	08/01/2044
295542-SW-5	ERIE CITY PA WTR AUTH REVENUE			1	1.C FE	253,440	105.9420	264,855	250,000	253,424	0	(16)	0	0	3.456	3.380	JD	720	936	10/07/2020	06/01/2060
296122-WT-7	ESCAMBIA CNTY FL HSG FIN AUTH SF MTG RE			2	1.A FE	90,000	107.5780	96,820	90,000	90,000	0	0	0	0	3.200	3.200	AO	720	2,440	10/31/2019	10/01/2044
312902-LX-5	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	1,752,000	89.2460	4,016,084	4,500,000	2,860,920	0	141,009	0	0	0.000	5.110	N/A	0	0	04/27/2011	12/17/2029
3133XG-6E-9	FEDERAL HOME LOAN BANK				1.A	3,233,400	127.8030	3,834,099	3,000,000	3,097,470	0	(15,188)	0	0	5.750	5.060	JD	9,104	172,500	07/06/2009	06/12/2026
3133XG-6E-9	FEDERAL HOME LOAN BANK	SD			1.A	2,155,600	127.8030	2,556,066	2,000,000	2,064,980	0	(10,125)	0	0	5.750	5.060	JD	6,069	115,000	07/06/2009	06/12/2026
3134A3-2N-5	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	969,837	93.2660	2,137,673	2,292,000	1,598,781	0	77,954	0	0	0.000	5.060	N/A	0	0	12/23/2010	03/15/2028
3134A3-2P-0	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	1,109,106	92.0230	2,484,637	2,700,000	1,834,955	0	89,708	0	0	0.000	5.070	N/A	0	0	12/14/2010	09/15/2028
3134A3-2Q-8	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	961,584	90.9140	2,174,680	2,392,000	1,587,171	0	77,389	0	0	0.000	5.060	N/A	0	0	12/21/2010	03/15/2029
3134A3-2R-6	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	1,696,874	89.6720	3,724,103	4,153,000	2,745,721	0	127,455	0	0	0.000	4.810	N/A	0	0	11/15/2010	09/15/2029
3134A4-AB-0	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	5,868,237	87.1080	13,198,650	15,152,000	9,424,658	0	428,331	0	0	0.000	4.700	N/A	0	0	11/10/2010	03/15/2031
3134A4-CL-6	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	1,318,599	89.6720	2,764,606	3,083,000	2,083,997	0	91,670	0	0	0.000	4.540	N/A	0	0	10/27/2010	09/15/2029
3134A4-CN-2	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	1,079,910	87.7770	2,633,328	3,000,000	1,809,068	0	91,864	0	0	0.000	5.270	N/A	0	0	02/02/2011	09/15/2030
3134A4-CP-7	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	818,119	86.9390	1,776,174	2,043,000	1,295,481	0	56,554	0	0	0.000	4.510	N/A	0	0	09/13/2010	03/15/2031
3134A4-KY-9	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	12,797,700	84.6870	30,013,392	35,440,000	20,489,903	0	949,410	0	0	0.000	4.790	N/A	0	0	03/16/2012	07/15/2032
3134A4-NP-5	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	1,192,800	90.2450	2,707,359	3,000,000	1,949,815	0	95,948	0	0	0.000	5.110	N/A	0	0	04/04/2011	07/15/2029
3134A4-NT-7	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	493,830	86.3400	932,474	1,080,000	704,144	0	28,006	0	0	0.000	4.100	N/A	0	0	04/03/2012	07/15/2031
3134A4-NU-4	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	3,912,991	85.4950	8,035,684	9,399,000	5,795,521	0	247,735	0	0	0.000	4.390	N/A	0	0	03/30/2012	01/15/2032
3134A4-NV-2	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	3,169,006	84.5970	7,486,843	8,850,000	5,021,714	0	240,384	0	0	0.000	4.950	N/A	0	0	04/05/2012	07/15/2032
31358C-5B-8	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	903,257	88.9470	1,657,092	1,863,000	1,288,999	0	51,146	0	0	0.000	4.090	N/A	0	0	03/16/2012	02/06/2030
31358C-5C-6	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	883,565	88.1260	1,641,793	1,863,000	1,261,981	0	50,192	0	0	0.000	4.100	N/A	0	0	03/16/2012	08/06/2030
31358C-5D-4	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	862,606	87.4480	1,629,166	1,863,000	1,234,177	0	49,320	0	0	0.000	4.120	N/A	0	0	03/16/2012	02/06/2031
31358C-5E-2	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	843,604	86.3990	1,609,617	1,863,000	1,208,020	0	48,387	0	0	0.000	4.130	N/A	0	0	03/16/2012	08/06/2031
31358C-5F-9	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	824,918	85.4090	1,591,179	1,863,000	1,182,285	0	47,468	0	0	0.000	4.140	N/A	0	0	03/16/2012	02/06/2032
31358C-5G-7	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	808,188	84.4560	1,573,432	1,863,000	1,158,308	0	46,505	0	0	0.000	4.140	N/A	0	0	03/16/2012	08/06/2032
31358C-5H-5	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	790,191	83.6230	1,557,913	1,863,000	1,133,483	0	45,615	0	0	0.000	4.150	N/A	0	0	03/16/2012	02/06/2033
31358C-5J-1	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	774,114	82.3190	1,533,609	1,863,000	1,110,429	0	44,688	0	0	0.000	4.150	N/A	0	0	03/16/2012	08/06/2033
31358C-5K-8	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	758,390	81.2420	1,513,538	1,863,000	1,087,867	0	43,779	0	0	0.000	4.150	N/A	0	0	03/16/2012	02/06/2034
31358C-5L-6	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	741,344	80.0950	1,492,175	1,863,000	1,064,331	0	42,932	0	0	0.000	4.160	N/A	0	0	03/16/2012	08/06/2034
31358C-5M-4	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	724,614	78.9790	1,471,394	1,863,000	1,041,207	0	42,097	0	0	0.000	4.170	N/A	0	0	03/16/2012	02/06/2035
31358C-5N-2	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	708,182	77.7950	1,449,325	1,863,000	1,018,477	0	41,274	0	0	0.000	4.180	N/A	0	0	03/16/2012	08/06/2035
31358C-5P-7	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	687,317	76.8330	1,431,412	1,863,000	991,754	0	40,563	0	0	0.000	4.220	N/A	0	0	03/19/2012	02/06/2036
31358C-5Q-5	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	673,102	75.7350	1,410,949	1,863,000	971,250	0	39,725	0	0	0.000	4.220	N/A	0	0	03/19/2012	08/06/2036
31358C-5R-3	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	659,204	74.5630	1,389,111	1,863,000	951,190	0	38,904	0	0	0.000	4.220	N/A	0	0	03/19/2012	02/06/2037
31358C-5S-1	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	645,585	73.5670	1,370,561	1,863,000	931,538	0	38,100	0	0	0.000	4.210	N/A	0	0	03/19/2012	08/06/2037
31358D-DC-5	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	388,472	90.7700	896,814	988,000	644,889	0	32,037	0	0	0.000	5.160	N/A	0	0	01/19/2011	05/15/2029
31358D-DR-2	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	3,124,265	88.4240	7,516,100	8,500,000	5,218,708	0	264,660	0	0	0.000	5.270	N/A	0	0	03/30/2011	05/15/2030
31358D-DS-0	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	5,878,300	87.7950	14,047,280	16,000,000	9,726,661	0	478,221	0	0	0.000	5.100	N/A	0	0	01/07/2011	11/15/2030

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
31358D-JP-0	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	3,026,975	73.7360	8,199,532	11,120,000	4,961,250	0	236,294	0	0	0.000	4.940	N/A	0	0	11/10/2010	07/15/2037
31359Y-CZ-8	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	3,497,253	91.5540	8,028,449	8,769,000	5,813,091	0	289,809	0	0	0.000	5.180	N/A	0	0	01/21/2011	01/15/2029
31359Y-DB-0	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	1,147,560	89.0430	2,671,308	3,000,000	1,899,608	0	93,648	0	0	0.000	5.120	N/A	0	0	01/11/2011	01/15/2030
31359Y-QG-5	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	2,207,683	87.4950	4,391,399	5,019,000	3,252,508	0	137,203	0	0	0.000	4.330	N/A	0	0	03/19/2012	01/15/2031
31359Y-QJ-9	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	1,126,621	85.5510	2,753,916	3,219,000	1,852,037	0	90,400	0	0	0.000	5.060	N/A	0	0	03/02/2011	01/15/2032
31359Y-QK-6	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	1,378,013	84.5440	3,313,295	3,919,000	2,220,713	0	106,641	0	0	0.000	4.980	N/A	0	0	06/29/2011	07/15/2032
31359Y-QL-4	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	2,467,438	83.7220	6,148,558	7,344,000	4,010,652	0	196,519	0	0	0.000	5.080	N/A	0	0	06/14/2011	01/15/2033
31359Y-QM-2	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	3,126,267	82.5740	6,333,472	7,670,000	4,539,153	0	185,368	0	0	0.000	4.190	N/A	0	0	03/14/2012	07/15/2033
31359Y-QN-0	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	1,480,736	81.3970	3,662,888	4,500,000	2,368,629	0	113,760	0	0	0.000	4.980	N/A	0	0	06/14/2011	01/15/2034
31359Y-QP-5	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	1,786,881	80.1990	4,322,769	5,390,000	2,844,135	0	131,034	0	0	0.000	4.770	N/A	0	0	06/15/2011	07/15/2034
31359Y-QQ-3	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	2,104,630	79.1960	5,253,876	6,634,000	3,374,908	0	158,565	0	0	0.000	4.870	N/A	0	0	06/14/2011	01/15/2035
31359Y-QR-1	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	846,394	77.8460	2,166,468	2,783,000	1,380,360	0	64,993	0	0	0.000	4.880	N/A	0	0	11/05/2010	07/15/2035
31359Y-QS-9	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	858,554	76.9410	2,106,669	2,738,000	1,367,696	0	61,660	0	0	0.000	4.660	N/A	0	0	02/29/2012	01/15/2036
31359Y-QT-7	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	3,510,971	75.9030	7,592,597	10,003,000	5,184,707	0	214,074	0	0	0.000	4.230	N/A	0	0	02/16/2012	07/15/2036
31359Y-QU-4	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	2,294,429	74.6730	5,085,259	6,810,000	3,419,922	0	143,271	0	0	0.000	4.300	N/A	0	0	01/20/2012	01/15/2037
31364E-BA-1	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	2,132,450	93.2460	4,662,330	5,000,000	3,497,045	0	168,772	0	0	0.000	5.000	N/A	0	0	12/20/2010	03/23/2028
3136F1-EQ-9	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	7,115,318	87.1420	16,557,056	19,000,000	11,436,826	0	554,596	0	0	0.000	5.030	N/A	0	0	06/28/2011	03/17/2031
3136F3-LA-2	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	2,597,461	82.0460	5,627,563	6,859,000	3,952,025	0	167,107	0	0	0.000	4.350	N/A	0	0	03/14/2012	10/03/2033
338430-DN-8	FLAGSTAFF AZ COPS SER A REV			2	1.D FE	325,000	103.0500	334,913	325,000	325,000	0	0	0	0	3.007	3.000	MN	1,629	2,335	07/24/2020	05/01/2040
34074M-TK-7	FLORIDA ST HSG FIN CORP SER 1 REV			2	1.A FE	194,017	107.4440	204,144	190,000	193,542	0	(415)	0	0	3.300	3.020	JJ	3,135	5,277	11/06/2019	07/01/2049
343137-GE-9	FLORIDA ST TURNPIKE AUTH TURNP REV SER			2	1.C FE	51,034	110.2710	55,136	50,000	50,942	0	(92)	0	0	3.000	2.740	JJ	750	808	01/14/2020	07/01/2049
347658-YC-4	FORT LAUDERDALE FL WTR & SWR			2	1.B FE	3,890,000	111.0790	4,443,160	4,000,000	3,895,992	0	2,148	0	0	3.500	3.650	MS	46,667	140,000	02/06/2018	09/01/2048
365273-CE-9	GARDEN GROVE CA PUB FING AUTH SER A REV			2	1.B FE	242,248	101.6450	254,113	250,000	242,279	0	32	0	0	2.500	2.650	JD	1,007	0	10/23/2020	12/15/2050
37353P-DD-8	GEORGIA ST HSG & FIN AUTH SER A REV			2	1.A FE	723,312	109.1660	731,412	670,000	718,013	0	(5,299)	0	0	3.700	2.630	JD	2,066	24,790	01/29/2020	06/01/2049
382900-EY-0	GOODYEAR AZ WTR & SWR REV			2	1.D FE	760,838	106.5970	799,478	750,000	760,101	0	(737)	0	0	3.000	2.820	JJ	11,250	4,250	04/14/2020	07/01/2049
392274-2K-1	GTR ORLANDO FL AVIATION AUTH SER A REV			2	1.D FE	887,013	105.8350	952,515	900,000	887,288	0	222	0	0	3.250	3.320	AO	7,313	29,088	09/20/2019	10/01/2054
40179P-AA-3	GUILFORD COUNTY NORTH CAROLINA (TAXABLE			2	1.B FE	518,860	102.5410	512,705	500,000	502,796	0	(2,139)	0	0	4.564	4.100	AO	5,705	22,820	03/29/2012	04/01/2032
407835-AR-8	HAMILTON OH NONTAX REV			2	1.C FE	80,134	100.9600	80,768	80,000	80,131	0	(3)	0	0	3.331	3.300	JJ	770	0	11/09/2020	01/01/2045
424898-FA-7	HENDERSON CNTY NC LTD OBLG REV			2	1.C FE	30,103	110.6060	33,182	30,000	30,098	0	(5)	0	0	3.000	2.960	JD	75	495	04/30/2020	06/01/2040
44244C-TB-3	HOUSTON TX UTIL SYS SER D REV			2	1.C FE	987,910	117.9520	1,179,520	1,000,000	988,433	0	248	0	0	4.000	4.070	MN	5,111	40,000	10/30/2018	11/15/2048
45202B-DJ-2	ILLINOIS ST HSG DEV AUTH MF SER A REV			2	1.A FE	750,000	106.6710	800,033	750,000	750,000	0	0	0	0	3.400	3.400	JJ	12,750	14,096	12/05/2019	01/01/2063
45462T-KM-3	INDIANA BOND BANK REV			2	1.D FE	147,843	108.6930	163,040	150,000	147,932	0	83	0	0	3.000	3.100	JJ	2,075	2,863	11/07/2019	01/15/2039
45505T-QT-1	INDIANA ST HSG & CMNTY DEV AUT REV SER			2	1.A FE	150,000	106.6910	160,037	150,000	150,000	0	0	0	0	2.850	2.850	JJ	2,138	1,793	01/15/2020	01/01/2042
45528S-4Y-9	INDIANAPOLIS BOND BANK INDIANA (TAXABLE			1	1.C FE	1,197,950	124.8580	1,248,580	1,000,000	1,095,655	0	(13,884)	0	0	5.854	4.030	JJ	26,993	58,540	06/19/2012	01/15/2030
45528U-ZM-6	INDIANAPOLIS IN LOCAL PUBLIC REV SER A			2	1.B FE	993,290	112.8130	1,128,130	1,000,000	993,433	0	107	0	0	3.840	3.870	FA	16,000	38,400	03/22/2019	02/01/2054
48504N-DF-3	KANSAS CITY MO INDL DEV AUTH ARPT REV			2	1.E FE	542,530	114.8630	574,315	500,000	541,870	0	(660)	0	0	4.000	2.950	MS	3,444	0	10/29/2020	03/01/2050
485428-ZY-5	KANSAS DEV FINANCE AUTHORITY (TAXABLE)			1	1.D FE	1,180,000	130.6160	1,306,160	1,000,000	1,113,635	0	(9,022)	0	0	5.501	4.100	MN	9,168	55,010	06/13/2012	05/01/2034
48542R-KU-7	KANSAS DEVMNT FINANCE AUTH SER P REV			2	1.D FE	746,490	100.2070	751,553	750,000	746,524	0	34	0	0	2.375	2.400	JD	1,484	6,086	07/29/2020	06/01/2045
491207-5G-7	KENTUCKY ST BOND CORP FING SER F REV			2	1.D FE	250,000	104.3650	260,913	250,000	250,000	0	0	0	0	3.000	3.000	FA	875	0	10/30/2020	02/01/2050
49130T-PQ-3	KENTUCKY HOUSING CORPORATION (TAXABLE)			2	1.A FE	190,000	101.6460	193,127	190,000	190,000	0	0	0	0	4.268	4.260	JJ	4,055	8,109	06/06/2012	01/01/2028
514349-DU-0	LANCASTER PA INDL DEV AUTH SER A REV			2	1.D FE	50,088	103.5390	51,770	50,000	50,065	0	(17)	0	0	3.000	2.960	JJ	750	1,346	09/10/2019	07/01/2049
524803-BA-0	LEHIGH CNTY AUTH WTR & SWR REV			2	1.C FE	173,728	103.3690	180,897	175,000	173,731	0	3	0	0	3.232	3.270	JD	471	1,163	10/27/2020	12/01/2050
54627D-DR-9	LOUISIANA ST HSG CORP SF MTGE REV SER A			2	1.A FE	245,000	110.3340	270,318	245,000	245,000	0	0	0	0	3.800	3.800	JD	776	9,310	03/08/2019	06/01/2044
546395-V5-0	LOUISIANA ST PUBLIC FACS AUTH REV SER A			2	1.C FE	331,945	107.2830	348,670	325,000	331,685	0	(261)	0	0	3.000	2.750	JD	813	3,169	07/24/2020	06/01/2050
546589-P5-5	LOUISVILLE & JEFFERSON CNTY KY SER A RE			2	1.D FE	899,868	101.7790	941,456	925,000	900,092	0	224	0	0	2.375	2.500	MN	2,807	6,408	07/16/2020	05/15/2050
55646F-AW-0	MADERA CNTY CA PUBLIC FING AUTH REV			2	1.C FE	302,100	100.4480	301,344	300,000	302,035	0	(65)	0	0	2.500	2.420	AO	3,146	0	08/07/2020	10/01/2045
55658F-AW-5	MADISON AL BRD OF EDU SPL TAX REV			2	1.D FE	1,014,930	108.1090	1,081,090	1,000,000	1,013,714	0	(1,216)	0	0	3.000	2.810	FA	12,500	21,583	01/22/2020	02/01/2049
560459-5F-2	MAINE MUNICIPAL BOND BANK (TAXABLE)			1	1.E FE	533,010	125.7070	628,538	500,000	518,901	0	(1,807)	0	0	5.666	5.090	MN	4,722	28,330	05/16/2011	11/01/2034
56052F-QN-8	MAINE ST HSG AUTH MTGE PURCH SER E REV			2	1.B FE	500,000	105.9810	529,905	500,000	500,000	0	0	0	0	3.100	3.100	MN	1,981	16,404	09/27/2019	11/15/2044
56052F-TN-5	MAINE ST HSG AUTH MTGE PURCH SER F REV			2	1.B FE	750,000	100.4560	753,420	750,000	750,000	0	0	0	0	2.250	2.250	MN	5,297	0	08/06/2020	11/15/2045
56052F-TP-0	MAINE ST HSG AUTH MTGE PURCH SER F REV			2	1.B FE	950,000	100.5110	954,855	950,000	950,000	0	0	0	0	2.400	2.400	MN	7,157	0	08/06/2020	11/15/2050
561851-KT-2	MANATEE CNTY FL PUBLIC UTILITI REV			2	1.B FE	904,100	112.9600	1,129,600	1,000,000	908,056	0	1,834	0	0	3.625	4.200	AO	9,063	36,250	10/22/2018	10/01/2048
572716-KP-2	MARSHALL UNIV WV SER A REV			2	1.D FE	550,000	105.7620	581,694	550,000	550,000	0	0	0	0	3.000	3.000	MN	2,750	8,983	04/20/2020	05/01/2046

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
574140-R7-6	MARYLAND NAT CAP PK MONT CNTY (TAXABLE)			2	1.A FE	89,149	106.9320	96,239	90,000	89,451	0	39	0	0	4.000	4.060	JD	300	3,600	03/28/2012	12/01/2031
574140-R8-4	MARYLAND NAT CAP PK MONT CNTY (TAXABLE)			2	1.A FE	172,569	106.9320	187,131	175,000	173,367	0	104	0	0	4.000	4.090	JD	583	7,000	03/28/2012	12/01/2032
57419R-5L-5	MARYLAND ST CMNTY DEV ADMIN SER A REV			2	1.C FE	250,000	111.2810	278,203	250,000	250,000	0	0	0	0	3.750	3.750	MS	3,125	9,375	02/27/2019	09/01/2039
57419T-CF-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG RE			2	1.C FE	200,000	108.9690	217,938	200,000	200,000	0	0	0	0	3.600	3.600	JJ	3,600	6,460	07/24/2019	07/01/2061
574486-FS-0	MARYSVILLE OH WTR SYS MTGE REV			2	1.D FE	145,133	103.5370	155,306	150,000	145,201	0	68	0	0	3.000	3.170	JD	375	2,388	04/30/2020	12/01/2049
57586N-6S-5	MASSACHUSETTS ST HSG FIN AGY SER C-1 RE			2	1.C FE	375,000	105.8800	397,050	375,000	375,000	0	0	0	0	3.350	3.350	JD	1,047	12,179	11/21/2019	06/01/2062
57587A-Y9-3	MASSACHUSETTS ST HSG FIN AGY SER B-1 RE			2	1.C FE	995,000	105.8920	1,053,625	995,000	995,000	0	0	0	0	3.300	3.300	JD	2,736	35,662	10/24/2019	12/01/2056
576000-KV-4	MASSACHUSETTS SCH BLDG AUTH (TAXABLE)			1	1.B FE	642,750	144.9740	724,870	500,000	604,789	0	(5,201)	0	0	5.715	3.840	FA	10,795	28,575	08/16/2012	08/15/2039
59261A-XU-6	METRO TRANS AUTH NY SER A; SUBSER A-3			2	1.F FE	1,016,150	111.9650	1,119,650	1,000,000	1,013,414	0	(1,437)	0	0	4.000	3.800	MN	5,111	40,000	02/01/2019	11/15/2046
594654-GC-3	MICHIGAN ST HSG DEV AUTH SER B REV			2	1.C FE	1,400,000	105.1240	1,471,736	1,400,000	1,400,000	0	0	0	0	3.150	3.150	JD	3,675	47,898	10/09/2019	06/01/2050
59465M-6P-5	MICHIGAN ST HSG DEV AUTH SER A-1 REV			2	1.C FE	500,000	107.2230	536,115	500,000	500,000	0	0	0	0	3.600	3.600	AO	4,500	18,000	07/11/2019	10/01/2060
60416S-4D-9	MINNESOTA ST HSG FIN AGY SER B REV			2	1.B FE	585,000	104.7970	613,062	585,000	585,000	0	0	0	0	2.800	2.800	JJ	8,190	6,052	01/24/2020	01/01/2044
60535Q-WG-1	MISSISSIPPI ST HOME CORP SER B REV			2	1.A FE	100,000	101.2940	101,294	100,000	100,000	0	0	0	0	2.250	2.250	JD	188	638	07/28/2020	12/01/2045
60629Q-AT-4	MISSOURI ST STHRN ST UNIV AUXI REV			2	1.C FE	153,579	102.9670	154,451	150,000	153,286	0	(293)	0	0	3.125	2.840	AO	1,172	3,529	02/06/2020	10/01/2049
60636V-BW-6	MISSOURI STATE DEV FIN BRD (TAXABLE)			2	1.C FE	500,500	102.2060	511,030	500,000	500,059	0	(68)	0	0	4.240	4.220	MN	3,533	21,200	07/19/2012	11/01/2033
60636Y-HM-6	MISSOURI HSG DEV COMMN (TAXABLE)			2	1.B FE	165,165	103.0760	170,075	165,000	165,000	0	0	0	0	4.156	4.130	JJ	3,429	6,857	10/17/2012	07/01/2033
60637B-TW-0	MISSOURI ST HSG DEV COM SER A REV			2	1.B FE	225,000	110.7930	249,284	225,000	225,000	0	0	0	0	3.850	3.850	MN	1,444	8,663	03/01/2019	11/01/2044
613209-EB-7	MONTGOMERY CNTY AL PUBLIC BLDG AUTH REV			2	1.D FE	254,558	112.6080	281,520	250,000	253,799	0	(420)	0	0	4.000	3.760	MS	3,333	10,000	02/27/2019	03/01/2048
613347-JB-0	MONTGOMERY CNTY MD HSG OPPNTY SER A1 RE			2	1.A FE	500,000	107.4060	537,030	500,000	500,000	0	0	0	0	3.450	3.450	JJ	8,625	11,548	09/26/2019	07/01/2064
618027-BW-5	MORRIS COUNTY NEW JERSEY (TAXABLE)			2	1.C FE	500,500	101.5340	507,670	500,000	500,030	0	(63)	0	0	4.938	4.920	JD	1,097	24,690	12/08/2011	06/15/2027
641279-MU-5	NEVADA ST HSG DIV SF MTGE SER A REV			2	1.B FE	81,850	107.3840	85,907	80,000	81,642	0	(184)	0	0	3.400	3.100	AO	680	2,720	11/07/2019	10/01/2049
641494-HS-1	NEVADA ST SYS OF HGR EDU COPS SER A REV			2	1.D FE	202,460	102.9140	205,828	200,000	202,245	0	(215)	0	0	3.000	2.850	JJ	3,000	2,517	01/10/2020	07/01/2050
642577-VX-5	NEW BRAUNFELS TX UTILITY REV			2	1.C FE	50,978	107.2320	53,616	50,000	50,908	0	(70)	0	0	3.000	2.730	JJ	750	250	04/15/2020	07/01/2045
64469M-EY-3	NEW HAMPSHIRE ST HSG FIN AUTHM SER 2 RE			2	1.A FE	150,000	106.3020	159,453	150,000	150,000	0	0	0	0	3.350	3.350	JJ	2,513	3,559	10/04/2019	07/01/2061
64542W-BK-5	NEW HOPE TX CULTURAL EDU FACS FIN REV			2	1.C FE	1,000,000	109.0440	1,090,440	1,000,000	1,000,000	0	0	0	0	4.232	4.230	AO	10,580	42,320	11/03/2016	04/01/2048
646108-D5-6	NEW JERSEY ST HSG & MTGE FIN A SER A RE			2	1.D FE	50,000	106.0660	53,033	50,000	50,000	0	0	0	0	3.150	3.150	MN	263	1,378	12/04/2019	05/01/2053
64613A-CV-2	NEW JERSEY ST HSG & MTGE FIN SER E REV			2	1.C FE	900,000	101.1540	910,386	900,000	900,000	0	0	0	0	2.400	2.400	AO	5,400	2,940	07/29/2020	10/01/2045
647201-JH-6	NEW MEXICO ST MTGE FIN AUTH SER F REV			2	1.A FE	490,000	105.8390	518,611	490,000	490,000	0	0	0	0	3.100	3.100	JJ	7,595	9,958	10/03/2019	07/01/2049
647370-JS-5	NEW MEXICO ST HOSP EQUIPMENT REV SER A			2	1.C FE	250,625	107.4000	268,501	250,000	250,570	0	(55)	0	0	3.000	2.960	FA	3,125	4,667	01/16/2020	08/01/2048
649451-HA-2	NEW YORK ST CONVENTION CENTER SER B REV	@		1	1.F FE	74,230	31.4770	62,954	200,000	76,104	0	1,874	0	0	0.000	2.790	N/A	0	0	02/05/2020	11/15/2055
64966W-ED-5	NEW YORK CITY NY HSG DEV CORP SER A REV			2	1.C FE	2,500,000	102.8040	2,570,100	2,500,000	2,500,000	0	0	0	0	2.800	2.800	FA	29,167	32,861	02/05/2020	02/01/2050
64971X-WS-3	NEW YORK CITY NY TRANSITIONAL SER D1 RE			2	1.A FE	509,970	107.4560	537,280	500,000	509,834	0	(136)	0	0	3.000	2.770	MN	2,333	0	10/29/2020	11/01/2050
64972C-7K-3	NEW YORK CITY HSG DEV CORP MUN REV			2	1.C FE	504,895	108.3820	541,910	500,000	503,797	0	(585)	0	0	4.050	3.900	MN	3,375	20,250	01/08/2019	11/01/2048
64972E-DD-8	NEW YORK CITY HSG DEV CORP REV			2	1.C FE	185,000	109.6920	202,931	185,000	185,000	0	0	0	0	3.950	3.950	MN	1,218	7,308	02/07/2019	11/01/2049
64972F-7H-3	NEW YORK CITY NY MUNI WTR FIN SER FF RE			2	1.B FE	995,000	103.8390	1,038,390	1,000,000	995,287	0	112	0	0	4.000	4.030	JD	1,778	40,000	10/10/2018	06/15/2045
64987D-S6-2	NEW YORK ST HSG FIN AGY SER P REV			2	1.C FE	100,000	103.8940	103,894	100,000	100,000	0	0	0	0	3.150	3.150	MN	525	2,739	12/04/2019	11/01/2054
64987J-DP-3	NEW YORK ST HSG FIN AGY SER B-2 REV			2	1.C FE	350,000	102.4480	358,568	350,000	350,000	0	0	0	0	2.850	2.850	MN	1,191	0	10/16/2020	11/01/2055
649883-TM-7	NEW YORK STATE MTG AGY (TAXABLE)			2	1.B FE	299,549	101.9010	300,608	295,000	295,000	0	0	0	0	4.203	4.000	AO	3,100	12,399	07/13/2012	10/01/2027
64989K-LG-9	NEW YORK ST PWR AUTH SER A REV			2	1.C FE	169,180	108.7090	195,676	180,000	169,266	0	86	0	0	3.250	3.530	MN	748	2,974	04/30/2020	11/15/2060
649902-2E-2	NEW YORK STATE DORM AUTH (TAXABLE)			1	1.B FE	564,625	124.5950	622,975	500,000	536,848	0	(3,642)	0	0	5.289	4.220	MS	7,787	26,445	01/10/2012	03/15/2033
64990F-PX-6	NEW YORK STATE DORM AUTH SER D REV			2	1.C FE	150,779	107.1010	160,652	150,000	150,716	0	(63)	0	0	3.000	2.940	FA	1,700	2,775	12/19/2019	02/15/2049
650010-CT-6	NEW YORK ST THRUWAY AUTH GEN REV SER B			2	1.F FE	23,884	104.9520	26,238	25,000	23,909	0	22	0	0	3.000	3.220	JJ	375	502	11/12/2019	01/01/2053
654531-CC-4	NIPOMO CA CMNTY SVCS DIST SPEC ASSESS			2	1.C FE	123,253	100.0020	125,003	125,000	123,274	0	21	0	0	2.375	2.450	MS	1,089	0	08/06/2020	09/02/2045
654531-CD-2	NIPOMO CA CMNTY SVCS DIST SPEC ASSESS			2	1.C FE	72,872	98.8760	74,157	75,000	72,892	0	20	0	0	2.375	2.510	MS	653	0	08/06/2020	09/02/2050
658207-PA-7	NORTH CAROLINA HOUSING FIN AGY (TAXABLE			2	1.B FE	5,005	100.0000	5,000	5,000	5,000	0	0	0	0	4.319	4.290	JJ	108	216	07/10/2012	01/01/2029
65821F-HS-8	NORTH CAROLINA HOUSING FIN REV SER 42			2	1.B FE	92,075	105.1160	105,116	100,000	92,278	0	203	0	0	2.850	3.370	JJ	1,425	1,425	03/19/2020	01/01/2043
658308-AA-9	NORTH CAROLINA TURNPIKE AUTH (TAXABLE)			1	1.B FE	800,632	125.1170	1,000,936	800,000	800,332	0	(35)	0	0	5.318	5.310	JJ	21,272	42,544	11/03/2010	01/01/2031
65830V-AP-5	NORTH CAROLINA TURNPIKE AUTHORITY REV	@		2	1.B FE	116,998	49.1590	122,898	250,000	117,565	0	567	0	0	0.000	2.740	N/A	0	0	10/23/2020	01/01/2046
658542-BH-7	NORTH CENTRL REGL WTR DIST ND SER A REV			2	1.C FE	100,000	105.2230	105,223	100,000	100,000	0	0	0	0	3.125	3.120	MS	1,042	1,050	04/24/2020	09/01/2051
658909-VA-1	NORTH DAKOTA ST HSG FIN AGY SER C REV			2	1.B FE	475,000	108.1970	513,936	475,000	475,000	0	0	0	0	3.350	3.350	JJ	7,956	16,178	05/22/2019	07/01/2042
65944R-KX-9	N FORT BEND TX WTR AUTH WTR SER A REV			2	1.E FE	97,515	106.0900	106,090	100,000	97,563	0	40	0	0	3.000	3.110	JD	133	3,000	09/09/2019	12/15/2058
661735-BR-0	NORTH PRAIRIE RURAL WTR DIST SER A REV			2	1.C FE	100,000	106.1180	106,118	100,000	100,000	0	0	0	0	3.000	3.000	MS	1,000	1,008	04/29/2020	09/01/2049
662835-A7-2	NORTH TEXAS MUNICIPAL WTR DIST REGLW			2	1.C FE	1,982,380	111.8580	2,237,160	2,000,000	1,983,325	0	384	0	0	3.750	3.800	JD	6,250	75,000	02/23/2018	06/01/2047

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
66286P-DT-4	N TEXAS MUNI WTR DIST MUSTANG CK REV			2	1.C FE	250,000	105.1380	262,845	250,000	250,000	0	0	0	0	3.000	3.000	JD	4,333	0	04/24/2020	06/01/2050
667549-AY-5	NORTHWEST JASPER IN REGL WATR DIST REV			2	1.C FE	197,914	99.6890	199,378	200,000	197,930	0	16	0	0	2.500	2.550	JJ	1,847	0	08/05/2020	07/01/2050
67756Q-ZV-2	OHIO ST HSG FIN AGY RSDL MTGER SER B RE			2	1.A FE	271,087	106.9740	283,481	265,000	270,396	0	(612)	0	0	3.350	3.050	MS	2,959	8,878	11/07/2019	09/01/2049
677659-V6-8	OHIO STATE WATER DEVELOPMENT (TAXABLE)			1	1.A FE	520,785	123.4290	586,288	475,000	499,884	0	(2,771)	0	0	4.817	4.000	JD	1,907	22,881	03/21/2012	12/01/2030
67886M-TC-3	OKLAHOMA ST HSG FIN AGY SER A REV			2	1.A FE	70,268	106.4810	74,537	70,000	70,249	0	(19)	0	0	3.000	2.950	MS	700	671	04/22/2020	09/01/2040
67908P-AZ-9	OKLAHOMA STATE (TAXABLE)			1	1.D FE	1,000,000	127.1120	1,271,120	1,000,000	1,000,000	0	0	0	0	5.610	5.610	JJ	28,050	56,100	07/21/2010	07/01/2030
679191-JJ-6	OKLAHOMA ST UNIV AGRIC & MECH SER B REV			2	1.D FE	150,000	106.8490	160,274	150,000	150,000	0	0	0	0	3.000	3.000	MS	2,850	0	04/15/2020	09/01/2050
68608W-AB-8	OREGON STATE UNIVERSITY REV TXB			2	1.D FE	5,030,200	108.4980	5,424,900	5,000,000	5,014,429	0	(3,036)	0	0	4.340	4.260	AO	54,250	217,000	04/23/2015	04/01/2044
70227R-BE-9	PASADENA CA PENSION OBLIG SER A REV			2	1.A FE	650,000	104.6430	680,180	650,000	650,000	0	0	0	0	3.237	3.230	MN	3,507	14,319	02/06/2020	05/01/2045
706716-CJ-4	PENDER CNTY NC LTD OBLIG REV			2	1.D FE	52,380	107.8730	53,937	50,000	52,342	0	(38)	0	0	3.000	2.440	JD	258	0	10/22/2020	06/01/2045
70870E-DQ-9	PENNSYLVANIA ST ECON DEV FING AUTH REV	@			1.C FE	352,916	37.3640	354,958	950,000	357,783	0	4,868	0	0	0.000	3.220	N/A	0	0	07/23/2020	07/01/2053
70879Q-DW-0	PENNSYLVANIA ST HSG FIN AGY SF REV			2	1.C FE	250,000	106.7990	266,998	250,000	250,000	0	0	0	0	3.400	3.400	AO	2,125	8,500	05/23/2019	10/01/2049
709144-JC-4	COMMONWEALTH OF PENNSYLVANIA (TAXABLE)			2	1.E FE	492,370	100.8100	504,053	500,000	497,482	0	564	0	0	5.250	5.400	AO	6,563	26,250	09/24/2010	04/01/2027
70917S-6X-6	PENNSYLVANIA ST HGR EDUCTNL FACS REV			2	1.D FE	47,993	107.5810	53,791	50,000	48,042	0	47	0	0	3.000	3.220	FA	567	1,042	11/14/2019	08/15/2047
71883M-QB-3	PHOENIX AZ CIVIC IMPT CORP SER B REV			2	1.F FE	246,253	105.0330	262,583	250,000	246,346	0	88	0	0	3.250	3.330	JJ	4,063	4,514	11/07/2019	07/01/2049
73208P-BT-7	POMONA CA PENSION OBLG SER BJ REV			2	1.E FE	40,000	104.9130	41,965	40,000	40,000	0	0	0	0	3.816	3.810	FA	555	0	08/14/2020	08/01/2046
73358W-4E-1	PORT AUTH OF NEW YORK & NEW JERSEY REV			2	1.D FE	990,780	107.0140	1,070,140	1,000,000	990,852	0	70	0	0	3.500	3.540	MN	5,833	31,889	11/20/2019	11/01/2067
73358W-5V-2	PORT AUTH OF NEW YORK & NEW JERSEY REV			2	1.D FE	166,266	114.7970	172,196	150,000	165,647	0	(619)	0	0	4.000	2.740	JJ	2,650	0	07/17/2020	07/15/2060
746189-QU-6	PURDUE UNIVERSITY INDIANA (TAXABLE)			1	1.A FE	500,500	128.3730	641,865	500,000	500,291	0	(31)	0	0	5.184	5.170	JJ	12,960	25,920	11/05/2010	07/01/2030
76221T-LD-9	RHODE ISLAND ST HSG & MTG FIN SER 1B RE			2	1.C FE	1,000,000	107.2420	1,072,420	1,000,000	1,000,000	0	0	0	0	3.400	3.400	AO	8,500	31,450	10/03/2019	10/01/2059
762243-X9-9	RHODE ISLAND STATE (TAXABLE)			2	1.B FE	500,000	100.2790	501,395	500,000	500,000	0	0	0	0	6.386	6.380	MN	4,080	31,930	11/16/2010	05/15/2029
771902-HF-3	ROCHESTER MN HLTH CARE FACS REV			2	1.C FE	1,000,760	114.0360	1,140,360	1,000,000	1,000,638	0	(73)	0	0	4.000	3.980	MN	5,111	40,000	09/19/2018	11/15/2048
777857-AP-8	ROSEVILLE CA JT UNION HIGH SCH COPS REV			2	1.C FE	403,516	102.1770	408,708	400,000	403,350	0	(166)	0	0	2.625	2.500	JD	875	3,413	08/07/2020	06/01/2050
791526-RU-2	SAINT LOUIS CNTY MO SPL OBLG SER B REV			2	1.C FE	241,720	98.5740	246,435	250,000	241,794	0	74	0	0	2.700	2.860	JD	563	2,419	07/29/2020	12/01/2050
795685-DW-3	SALT LAKE COUNTY UTAH (TAXABLE)			2	1.A FE	500,000	101.5500	507,750	500,000	500,000	0	0	0	0	5.100	5.100	MN	4,250	25,500	10/20/2010	11/01/2032
79730C-KQ-6	SAN DIEGO CA PUBLIC FACS FING SER A REV			2	1.C FE	49,327	110.3470	55,174	50,000	49,335	0	9	0	0	3.000	3.070	FA	625	333	05/01/2020	08/01/2049
812636-MJ-4	SEATTLE WA HSG AUTH SER A REV			2	1.C FE	102,009	105.9390	105,940	100,000	101,977	0	(32)	0	0	3.000	2.760	JD	250	1,125	10/23/2020	06/01/2052
837123-JM-1	SOUTH CAROLINA ST PORTS AUTH SER A REV			2	1.E FE	992,751	108.0530	1,096,738	1,015,000	993,093	0	302	0	0	3.250	3.350	JJ	16,494	24,649	09/18/2019	07/01/2059
83756C-XU-4	SOUTH DAKOTA HSG DEV AUTH SER A REV			2	1.A FE	305,000	110.5650	337,223	305,000	305,000	0	0	0	0	3.900	3.900	MN	1,983	11,895	02/06/2019	05/01/2042
850714-GV-2	SPRINGFIELD IL WATER SER B REV			2	1.C FE	254,063	104.3170	260,793	250,000	254,008	0	(55)	0	0	3.000	2.800	MS	1,021	0	10/29/2020	03/01/2041
864784-GM-9	SUFFOLK CNTY NY WTR AUTH REV SER B			2	1.A FE	198,000	110.0280	220,056	200,000	198,032	0	32	0	0	3.000	3.050	JD	500	3,317	04/28/2020	06/01/2045
86754E-AV-8	SUNNYVALE CA FING AUTH LEASE REV			2	1.B FE	119,729	101.0120	126,265	125,000	119,743	0	14	0	0	2.500	2.700	AO	425	0	10/23/2020	04/01/2052
874461-GL-4	TALLAHASSEE FLORIDA (TAXABLE)			1	1.B FE	566,250	124.1740	620,870	500,000	538,076	0	(3,822)	0	0	5.068	3.970	AO	6,335	25,340	06/20/2012	10/01/2030
880461-C9-7	TENNESSEE HSG DEV AGY RSDL FIN ISS 3 RE			2	1.B FE	125,000	104.7500	130,938	125,000	125,000	0	0	0	0	2.950	2.950	JJ	1,844	2,776	09/05/2019	07/01/2049
88059E-N7-5	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	734,215	74.2070	1,412,176	1,903,000	1,044,750	0	41,061	0	0	0.000	4.050	N/A	0	0	03/13/2012	12/15/2035
88059E-N9-1	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	709,191	72.0680	1,371,464	1,903,000	1,011,567	0	39,281	0	0	0.000	4.000	N/A	0	0	01/10/2012	12/15/2036
88059E-P2-4	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	697,868	70.6990	1,345,406	1,903,000	990,149	0	38,542	0	0	0.000	4.000	N/A	0	0	03/08/2012	06/15/2037
88059E-P3-2	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	684,148	69.7330	1,327,023	1,903,000	970,684	0	37,784	0	0	0.000	4.010	N/A	0	0	03/08/2012	12/15/2037
88059E-V3-5	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	561,973	84.2610	1,047,375	1,243,000	800,260	0	31,528	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2031
88059E-V4-3	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	550,798	83.2310	1,034,566	1,243,000	784,343	0	30,900	0	0	0.000	4.060	N/A	0	0	03/14/2012	06/15/2032
88059E-V5-0	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	539,835	82.0830	1,020,300	1,243,000	768,734	0	30,286	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2032
88059E-V6-8	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	810,031	80.7110	1,535,938	1,903,000	1,153,496	0	45,444	0	0	0.000	4.060	N/A	0	0	03/14/2012	06/15/2033
88059E-V7-6	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	793,913	79.6160	1,515,102	1,903,000	1,130,545	0	44,540	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2033
88059E-V8-4	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	787,861	78.4010	1,491,981	1,903,000	1,116,868	0	43,369	0	0	0.000	3.990	N/A	0	0	03/08/2012	06/15/2034
88059E-V9-2	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	772,409	77.1650	1,468,463	1,903,000	1,094,965	0	42,519	0	0	0.000	4.000	N/A	0	0	03/08/2012	12/15/2034
88059E-W2-6	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	749,097	75.7590	1,441,711	1,903,000	1,065,919	0	41,892	0	0	0.000	4.050	N/A	0	0	03/13/2012	06/15/2035
88059E-YA-6	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	546,601	84.2610	1,018,726	1,209,000	778,370	0	30,665	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2031
88059E-YB-4	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	535,732	83.2310	1,006,269	1,209,000	762,889	0	30,055	0	0	0.000	4.060	N/A	0	0	03/14/2012	06/15/2032
88059E-YC-2	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	525,069	82.0830	992,391	1,209,000	747,707	0	29,457	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2032
88059E-YD-0	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	514,623	80.7110	975,801	1,209,000	732,831	0	28,871	0	0	0.000	4.060	N/A	0	0	03/14/2012	06/15/2033
88059E-YE-8	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	504,383	79.6160	962,560	1,209,000	718,249	0	28,297	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2033
88059E-YF-5	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	500,538	78.4010	947,874	1,209,000	709,560	0	27,553	0	0	0.000	3.990	N/A	0	0	03/08/2012	06/15/2034
88059E-YG-3	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	490,721	77.1650	932,933	1,209,000	695,645	0	27,013	0	0	0.000	4.000	N/A	0	0	03/08/2012	12/15/2034

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
88059E-YH-1	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	475,911	75.7590	915,937	1,209,000	677,192	0	26,615	0	0	0.000	4.050	N/A	0	0	03/13/2012	06/15/2035
88059F-BA-8	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	405,919	71.0550	717,658	1,010,000	547,160	0	19,334	0	0	0.000	3.630	N/A	0	0	09/12/2012	01/15/2038
882750-PL-0	TEXAS ST DEPT OF HSG & CMNTY SER A REV			2	1.B FE	490,000	108.7400	532,826	490,000	490,000	0	0	0	0	3.950	3.950	JJ	9,678	19,355	02/06/2019	01/01/2050
88275F-RC-5	TEXAS ST DEPT OF HSG & CMNTY AFFS SER A			2	1.B FE	256,740	109.7620	274,405	250,000	255,860	0	(658)	0	0	3.750	3.400	MS	3,125	9,477	07/17/2019	09/01/2049
882854-J7-8	TEXAS ST WTR DEV BRD- SER A; REVENUE			2	1.A FE	1,991,680	118.4350	2,368,700	2,000,000	1,992,072	0	178	0	0	4.000	4.020	AO	16,889	80,000	10/09/2018	04/15/2048
914302-GW-8	UNIV OF HOUSTON TX UNIV REV SER A			2	1.C FE	1,839,060	107.6180	1,937,124	1,800,000	1,836,071	0	(2,989)	0	0	3.000	2.750	FA	20,400	26,400	01/23/2020	02/15/2050
91514A-GX-7	UNIV OF TEXAS TX UNIV SER B			2	1.A FE	3,409,401	109.9640	3,898,238	3,545,000	3,418,789	0	3,344	0	0	3.375	3.600	FA	45,197	119,640	02/05/2018	08/15/2044
915455-MN-6	UPPER ALLEGHENY PA JT SANTN AU SER A RE			2	1.C FE	9,766	108.3330	10,833	10,000	9,774	0	5	0	0	3.000	3.120	MS	100	239	10/17/2019	09/01/2049
91754T-ZF-3	UTAH ST CHRT SCH FIN AUTH CHRT REV			2	1.C FE	122,400	100.1210	125,151	125,000	122,470	0	70	0	0	2.625	2.740	AO	693	2,005	02/20/2020	04/15/2045
92812Q-4B-0	VIRGINIA HOUSING DEV AUTH (TAXABLE)			2	1.B FE	1,015,000	103.0840	1,030,840	1,000,000	1,002,339	0	(1,787)	0	0	4.422	4.220	AO	11,055	44,220	10/09/2012	10/01/2042
92812Q-V3-8	VIRGINIA HOUSING DEV AUTH (TAXABLE)			2	1.B FE	1,000,000	101.8520	1,018,520	1,000,000	1,000,000	0	0	0	0	5.251	5.250	JJ	26,255	52,510	11/17/2011	01/01/2039
92812V-RB-4	VIRGINIA ST HSG DEV AUTH REV				1.B FE	488,740	107.9870	539,935	500,000	489,131	0	192	0	0	3.800	3.920	MS	6,333	19,000	01/07/2019	03/01/2053
92812V-VD-5	VIRGINIA ST HSG DEV AUTH REV SER A			2	1.B FE	250,000	109.9950	274,988	250,000	250,000	0	0	0	0	3.875	3.870	MS	3,225	9,688	02/27/2019	09/01/2049
928172-WG-6	VIRGINIA STATE (TAXABLE)			1	1.B FE	487,110	131.9460	620,146	470,000	479,777	0	(933)	0	0	5.900	5.570	FA	11,554	27,730	11/10/2010	08/01/2030
92818A-EY-8	VIRGINIA RESOURCES AUTHORITY (TAXABLE)			1	1.A FE	505,000	122.1570	610,780	500,000	502,935	0	(267)	0	0	4.353	4.270	MN	3,628	21,765	11/18/2011	11/01/2031
92818G-JN-4	VIRGINIA RESOURCES AUTHORITY (TAXABLE)			1	1.C FE	599,961	132.9910	638,350	480,000	554,015	0	(6,319)	0	0	6.000	4.020	MN	4,800	28,800	08/07/2012	11/01/2039
93978T-ZF-9	WASHINGTON ST HSG FIN COMMISSION REV			2	1.A FE	315,513	108.0720	362,041	335,000	316,482	0	458	0	0	3.800	4.170	JD	1,061	12,730	11/05/2018	12/01/2045
95308R-RH-4	W HARRIS CNTY TX REGL WTR AUTH SYS REV			2	1.E FE	74,063	104.3450	78,259	75,000	74,081	0	15	0	0	3.000	3.050	JD	100	2,250	09/04/2019	12/15/2058
96005P-AE-7	WESTERVILLE OHIO (TAXABLE)			2	1.B FE	400,000	101.7060	406,824	400,000	400,000	0	0	0	0	6.030	6.030	JD	2,010	24,120	05/12/2011	12/01/2031
976595-GN-2	WISCONSIN CENTER DIST SER D CABS REV	@		2	1.D FE	46,607	43.6420	50,188	115,000	46,673	0	66	0	0	0.000	3.400	N/A	0	0	11/17/2020	12/15/2045
97689Q-LX-2	WISCONSIN ST HSG & ECON DEV SER C REV			2	1.C FE	49,918	105.8660	52,933	50,000	49,921	0	3	0	0	2.950	2.960	MS	492	1,438	09/12/2019	03/01/2042
976904-U7-5	WISCONSIN ST HSG & ECON DEV AUTH REV			2	1.D FE	50,000	106.2920	53,146	50,000	50,000	0	0	0	0	3.375	3.370	MN	281	1,533	11/15/2019	05/01/2057
97712D-4S-2	WISCONSIN ST HLTH & EDUCTNL FACS REV			2	1.E FE	98,716	105.9850	105,985	100,000	98,755	0	35	0	0	3.125	3.200	JD	139	3,082	11/26/2019	12/15/2044
98322Q-UF-2	WYOMING ST CMNTY DEV AUTH HSG SER 3 REV			2	1.B FE	50,000	104.1590	52,080	50,000	50,000	0	0	0	0	2.875	2.870	JD	120	1,438	09/06/2019	12/01/2044
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						209,675,868	XXX	358,141,506	399,095,000	272,695,941	0	7,974,283	0	0	XXX	XXX	XXX	880,773	3,023,276	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						209,675,868	XXX	358,141,506	399,095,000	272,695,941	0	7,974,283	0	0	XXX	XXX	XXX	880,773	3,023,276	XXX	XXX
001192-AK-9	AGL CAPITAL CORP SR UNSCD			2	2.A FE	2,988,540	122.9730	3,689,217	3,000,000	2,990,263	0	250	0	0	4.400	4.420	JD	11,000	132,000	05/13/2013	06/01/2043
00206R-BK-7	AT&T INC SR UNSCD			2	2.B FE	2,835,710	114.9250	3,447,765	3,000,000	2,855,057	0	3,104	0	0	4.350	4.680	JD	5,800	130,500	09/24/2014	06/15/2045
00206R-JD-5	AT&T INC SR UNSCD			1	2.B FE	3,553,950	141.1410	4,234,254	3,000,000	3,528,607	0	(16,497)	0	0	6.200	4.780	MS	54,767	186,000	06/05/2019	03/15/2040
00287Y-CB-3	ABBVIE INC SR UNSCD			2	2.A FE	248,925	124.9730	312,434	250,000	248,929	0	4	0	0	4.250	4.270	MN	1,181	5,313	11/17/2020	11/21/2049
00287Y-DA-4	ABBVIE INC SR UNSCD			2	2.A FE	3,475,502	131.1120	3,933,375	3,000,000	3,474,005	0	(1,497)	0	0	4.850	3.810	JD	6,467	72,750	11/17/2020	06/15/2044
00287Y-DB-2	ABBVIE INC SR UNSCD			2	2.A FE	1,124,843	130.1570	1,305,482	1,003,000	1,124,482	0	(361)	0	0	4.750	3.950	MS	14,028	0	11/17/2020	03/15/2045
00507V-AN-9	ACTIVISION BLIZZARD INC SR UNSCD			2	2.A FE	2,987,240	130.2240	3,906,747	3,000,000	2,987,526	0	203	0	0	4.500	4.520	JD	6,000	135,000	07/26/2018	06/15/2047
012725-AD-9	ALBEMARLE CORP SR UNSCD			2	2.C FE	4,170,890	119.6190	4,784,780	4,000,000	4,167,642	0	(2,742)	0	0	5.450	5.130	JD	18,167	218,000	04/16/2020	12/01/2044
020002-AY-7	ALLSTATE CORP SR UNSCD			1	1.G FE	803,221	125.9270	996,090	791,000	801,954	0	(286)	0	0	5.200	5.090	JJ	18,966	41,132	12/14/2015	01/15/2042
02079K-AG-2	ALPHABET INC SR UNSCD			2	1.C FE	506,045	96.2640	481,320	500,000	506,005	0	(37)	0	0	2.250	2.200	FA	4,563	0	08/04/2020	08/15/2060
023135-BM-7	AMAZON.COM INC SR UNSCD			2	1.E FE	4,959,100	141.8240	7,091,235	5,000,000	4,960,312	0	441	0	0	4.250	4.290	FA	76,146	212,500	08/15/2017	08/22/2057
025932-87-2	AMERICAN FINANCIAL GROUP SUBORD PFD			2	2.B FE	3,800,000	114.7730	4,361,385	3,800,000	3,800,000	0	0	0	0	5.625	5.620	MJSD	17,813	108,063	05/21/2020	06/01/2060
025932-AL-8	AMERICAN FINANCIAL GROUP CORP SR UNSCD			2	2.A FE	2,448,063	120.6020	3,075,356	2,550,000	2,449,307	0	1,244	0	0	4.500	4.760	JD	5,100	114,750	05/20/2020	06/15/2047
025932-AP-9	AMERICAN FINANCIAL GROUP SR UNSCD			2	2.A FE	4,976,443	123.7130	5,876,391	4,750,000	4,963,394	0	(13,048)	0	0	5.250	4.630	AO	61,651	124,688	04/17/2020	04/02/2030
030288-AB-0	AMERICAN TRANSMISSION SYST SR UNSCD 144			2	2.B FE	2,970,210	121.8610	3,655,839	3,000,000	2,973,277	0	575	0	0	5.000	5.060	MS	50,000	150,000	09/25/2014	09/01/2044
03040W-AJ-4	AMERICAN WATER CAP CORP SR UNSCD			2	2.A FE	4,990,900	130.6230	6,531,190	5,000,000	4,992,261	0	209	0	0	4.300	4.310	JD	17,917	215,000	12/12/2012	12/01/2042
031162-BH-2	AMGEN INC SR UNSCD			2	2.A FE	2,280,120	144.0950	2,881,914	2,000,000	2,254,698	0	(7,029)	0	0	5.650	4.680	JD	5,022	113,000	02/08/2017	06/15/2042
035229-CN-1	ANHEUSER-BUSCH COS LLC SR UNSCD			1	2.B FE	6,109,550	143.9960	7,199,800	5,000,000	5,995,928	0	(24,287)	0	0	6.500	5.000	FA	135,417	325,000	10/15/2015	02/01/2043
03523T-BT-4	ANHEUSER-BUSCH INBEV WOR SR UNSCD			2	2.B FE	444,970	124.1080	620,542	500,000	446,645	0	850	0	0	4.439	5.160	AO	5,240	22,195	01/08/2019	10/06/2048
03523T-BW-7	ANHEUSER-BUSCH INBEV WOR SR UNSCD			2	2.B FE	1,494,675	152.8250	2,292,377	1,500,000	1,494,745	0	37	0	0	5.800	5.820	JJ	38,183	87,000	01/10/2019	01/23/2059
035240-AG-5	ANHEUSER BUSCH INBEV WOR SR UNSCD			1	2.B FE	3,165,780	131.3770	3,941,325	3,000,000	3,150,139	0	(4,175)	0	0	4.950	4.570	JJ	68,475	148,500	12/19/2016	01/15/2042
03765H-AC-5	APOLLO MGMT HOLDIN SR UNSCD 144A			2	1.G FE	237,473	125.9790	314,948	250,000	237,844	0	195	0	0	5.000	5.340	MS	3,681	12,500	02/13/2019	03/15/2048
037833-EA-4	APPLE INC SR UNSCD			2	1.B FE	2,225,993	102.4300	2,304,689	2,250,000	2,226,116	0	126	0	0	2.550	2.590	FA	20,878	0	08/13/2020	08/20/2060
03820C-A#-2	APPLIED INDSTRL TECHNOLOGIES INC SR N -			1	2.C	1,998,000	101.6900	2,033,816	2,000,000	1,999,687	0	384	0	0	3.190	3.200	JJ	31,900	63,800	07/01/2014	07/01/2022
03938J-AA-7	ARCH CAPITAL GRP US INC SR UNSCD			1	2.A FE	3,308,880	135.1170	4,053,531	3,000,000	3,271,651	0	(6,705)	0	0	5.144	4.500	MN	25,720	154,320	10/01/2014	11/01/2043
039483-AS-1	ARCHER DANIELS SR UNSCD			1	1.F FE	1,312,480	142.4780	1,424,788	1,000,000	1,254,586	0	(20,236)	0	0	7.000	3.910	FA	29,167	70,000	01/09/2018	02/01/2031

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
039483-BH-4	ARCHER DANIELS MIDLAND SR UNSCD			1	1.F FE	1,936,020	126.4450	2,528,904	2,000,000	1,945,940	0	1,442	0	0	4.016	4.200	AO	16,733	80,320	02/26/2013	04/16/2043
04010L-AV-5	ARES CAPITAL CORP SR UNSCD			2	2.C FE	2,988,630	108.2010	3,246,039	3,000,000	2,993,096	0	1,483	0	0	4.250	4.310	MS	42,500	127,500	01/08/2018	03/01/2025
04317@-AN-8	ARTHUR J GALLAGHER & COMPANY - P			1	2.B PL	3,000,000	110.6990	3,320,979	3,000,000	3,000,000	0	0	0	0	4.310	4.310	JD	2,514	129,300	06/24/2014	06/24/2025
04621X-AD-0	ASSURANT INC SR UNSCD NTE				2.C FE	2,499,315	126.6080	2,656,251	2,098,000	2,423,404	0	(16,675)	0	0	6.750	5.110	FA	53,499	138,308	06/04/2020	02/15/2034
04621X-AF-5	ASSURANT INC SR UNSCD			1	2.C FE	1,992,700	106.6840	2,133,680	2,000,000	1,998,119	0	800	0	0	4.000	4.040	MS	23,556	80,000	03/25/2013	03/15/2023
049560-AL-9	ATMOS ENERGY CORP SR UNSCD			2	1.E FE	2,994,360	124.9420	3,748,275	3,000,000	2,995,270	0	129	0	0	4.150	4.160	JJ	57,408	124,500	01/08/2013	01/15/2043
05348E-AZ-2	AVALONBAY COMMUNITIES SER MTN SR UNSCD			2	1.G FE	982,600	122.0330	1,220,336	1,000,000	984,004	0	350	0	0	3.900	4.000	AO	8,233	39,000	10/06/2016	10/15/2046
05379B-AM-9	AVISTA CORP SECURED 1ST MORTG			1	1.G FE	1,231,560	128.6080	1,286,089	1,000,000	1,203,905	0	(8,586)	0	0	5.700	4.000	JJ	28,500	57,000	08/09/2017	07/01/2037
05971J-AA-0	BANCORP SOUTH SUBORD			2,5	2.C FE	4,475,000	100.8280	4,537,296	4,500,000	4,476,296	0	1,296	0	0	4.125	4.180	MN	21,141	144,375	06/11/2020	11/20/2029
06051G-EU-9	BANK OF AMERICA CORP				1.G FE	2,013,120	106.0090	2,120,190	2,000,000	2,003,117	0	(1,464)	0	0	3.300	3.220	JJ	31,167	66,000	05/15/2013	01/11/2023
06051G-FG-9	BANK OF AMERICA CORP SR UNSCD				1.G FE	3,225,570	138.0140	4,140,438	3,000,000	3,198,881	0	(4,828)	0	0	4.875	4.410	AO	36,563	146,250	10/17/2014	04/01/2044
06849R-AC-6	BARRICK NA FINANCE LLC SR UNSCD			1	2.A FE	106,230	146.3060	109,730	75,000	105,160	0	(1,070)	0	0	7.500	4.240	MS	1,656	5,625	01/15/2020	09/15/2038
07177M-AN-3	BAXALTA INC SR UNSCD			2	2.B FE	677,740	137.8120	873,731	634,000	674,000	0	(874)	0	0	5.250	4.800	JD	740	33,285	04/06/2016	06/23/2045
071813-AX-7	BAXTER INTERNATIONAL INC SR UNSCD			1	2.A FE	586,745	144.1950	720,976	500,000	581,111	0	(3,042)	0	0	6.250	4.830	JD	2,604	31,250	02/01/2019	12/01/2037
07274N-BH-5	BAYER US FINANCE II LLC SR UNSCD 144A			2	2.A FE	201,135	119.7610	299,405	250,000	201,569	0	233	0	0	4.700	5.950	JJ	5,418	11,750	02/28/2019	07/15/2064
075887-AV-1	BECTON DICKINSON SR UNSCD			1	2.C FE	1,270,570	131.2880	1,312,884	1,000,000	1,236,029	0	(8,429)	0	0	6.000	4.150	MN	7,667	60,000	08/03/2016	05/15/2039
084423-AP-7	BERKLEY (WR) CORP SR UNSCD			1	2.A FE	1,155,170	135.1650	1,351,654	1,000,000	1,131,277	0	(5,174)	0	0	6.250	5.050	FA	23,611	62,500	11/10/2015	02/15/2037
084423-AT-9	BERKLEY (WR) CORPORATION SR UNSCD			1	2.A FE	2,971,950	130.7620	3,922,860	3,000,000	2,975,191	0	557	0	0	4.750	4.800	FA	59,375	142,500	09/25/2014	08/01/2044
084664-BU-4	BERKSHIRE HATHAWAY FINANCE CORP SR UNSC			1	1.C FE	2,070,520	132.5310	2,650,622	2,000,000	2,059,211	0	(1,687)	0	0	4.400	4.180	MN	11,244	88,000	04/09/2013	05/15/2042
09062X-AD-5	BIOGEN INC SR UNSCD			2	1.G FE	4,424,600	135.0690	5,402,768	4,000,000	4,387,746	0	(8,766)	0	0	5.200	4.530	MS	61,244	208,000	10/06/2016	09/15/2045
092113-AN-9	BLACK HILLS CORP SR UNSCD			2	2.A FE	1,989,100	122.8280	2,456,578	2,000,000	1,990,033	0	211	0	0	4.200	4.230	MS	24,733	84,000	08/10/2016	09/15/2046
09256B-AE-7	BLACKSTONE HOLDINGS FINA SR UNSCD 144A			1	1.E FE	8,119,300	148.1710	10,371,998	7,000,000	8,056,135	0	(26,349)	0	0	6.250	5.090	FA	165,278	437,500	06/28/2018	08/15/2042
09256B-AK-3	BLACKSTONE HOLDINGS SR UNSCD 144A			2	1.E FE	976,920	121.8270	1,218,271	1,000,000	978,280	0	438	0	0	4.000	4.130	AO	9,889	40,000	10/02/2017	10/02/2047
097023-CR-4	BOEING CO SR UNSCD				2.C FE	247,663	106.3240	265,811	250,000	247,698	0	25	0	0	3.950	3.990	FA	4,115	9,902	07/29/2019	08/01/2059
097023-CX-1	BOEING CO SR UNSCD			2	2.C FE	2,500,000	141.5670	3,539,193	2,500,000	2,500,000	0	0	0	0	5.930	5.930	MN	24,708	72,890	04/30/2020	05/01/2060
110122-DF-2	BRISTOL-MYERS SQUIBB CO SR UNSCD			1	1.F FE	2,527,018	145.3920	2,907,846	2,000,000	2,519,075	0	(7,943)	0	0	5.700	3.810	AO	24,067	57,000	07/15/2020	10/15/2040
110122-DG-0	BRISTOL-MYERS SQUIBB CO SR UNSCD			1	1.G FE	4,660,576	142.2420	5,376,759	3,780,000	4,649,451	0	(11,125)	0	0	5.250	3.730	FA	74,970	99,225	07/15/2020	08/15/2043
114259-AP-9	BROOKLYN UNION GAS CO SR UNSCD 144A			2	1.G FE	4,390,920	129.3400	5,173,612	4,000,000	4,354,750	0	(8,378)	0	0	4.504	3.930	MS	55,549	180,160	05/06/2016	03/10/2046
118230-AM-3	BUCKEYE PARTNERS LP SR UNSCD			2	3.B FE	2,781,375	98.4470	2,544,855	2,585,000	2,769,010	0	(4,219)	0	0	5.850	5.300	MN	19,323	151,223	12/01/2017	11/15/2043
12189L-AG-6	BURLINGTN NORTH SANTE FE SR UNSCD			2	1.E FE	1,106,520	138.3540	1,383,543	1,000,000	1,091,720	0	(2,815)	0	0	4.950	4.260	MS	14,575	49,500	03/06/2015	09/15/2041
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC			2	1.E FE	2,046,840	132.3180	2,646,378	2,000,000	2,039,163	0	(1,126)	0	0	4.375	4.230	MS	29,167	87,500	02/26/2013	09/01/2042
12542R-K#-6	CHS INC SR UNSCD - P			1	2.C	3,800,000	115.7780	4,399,583	3,800,000	3,800,000	0	0	0	0	5.400	5.400	JJ	88,920	205,200	01/25/2016	01/25/2036
12626P-AN-3	CRH AMERICA INC SR UNSCD 144A			2	2.A FE	2,152,300	132.8630	2,657,278	2,000,000	2,140,639	0	(3,170)	0	0	5.125	4.630	MN	12,243	102,500	01/11/2017	05/18/2045
126408-GK-3	CSX CORP SR UNSCD			1	2.A FE	1,430,851	148.0060	1,610,309	1,088,000	1,379,040	0	(12,522)	0	0	6.150	3.910	MN	11,152	66,912	07/29/2016	05/01/2037
126408-GS-6	CSX CORP SR UNSCD			1	2.A FE	1,697,182	152.3380	1,992,586	1,308,000	1,659,828	0	(11,644)	0	0	6.220	4.170	AO	13,786	81,358	08/11/2017	04/30/2040
126650-CM-0	CVS HEALTH CORP SR UNSCD			2	2.B FE	2,953,290	129.7550	3,892,659	3,000,000	2,961,848	0	1,748	0	0	4.875	4.990	JJ	65,406	146,250	07/13/2015	07/20/2035
12692@-AA-4	CVSR HOLDCO LLC SR SCD -P			1	3.C PL	2,633,117	102.7900	2,706,581	2,633,117	2,633,119	0	0	0	0	4.680	4.680	MS	31,150	123,230	07/15/2016	03/31/2037
134429-AZ-2	CAMPBELL SOUP CO SR UNSCD			1	2.C FE	3,938,350	110.9200	5,546,005	5,000,000	3,992,985	0	24,238	0	0	3.800	5.390	FA	78,639	190,000	08/30/2018	08/02/2042
134429-BH-1	CAMPBELL SOUP CO SR UNSCD			2	2.C FE	995,270	133.6720	1,336,720	1,000,000	995,480	0	79	0	0	4.800	4.830	MS	14,133	48,000	03/12/2018	03/15/2048
141781-BC-7	CARGILL INC SR UNSCD 144A			1	1.F FE	1,960,840	116.2870	2,325,746	2,000,000	1,967,108	0	904	0	0	4.100	4.210	MN	13,667	82,000	03/01/2013	11/01/2042
14310F-AA-0	CARLYLE HOLDINGS II FIN SR UNSCD 144A			1	2.A FE	1,180,730	129.2580	1,292,589	1,000,000	1,176,301	0	(4,429)	0	0	5.625	4.370	MS	14,219	56,250	01/10/2020	03/30/2043
14314C-AA-3	CARLYLE FINANCE LLC SR UNSCD 144A			2	2.A FE	1,998,280	129.9570	2,599,158	2,000,000	1,998,339	0	24	0	0	5.650	5.650	MS	33,272	113,000	09/14/2018	09/15/2048
149123-CB-5	CATERPILLAR INC SR UNSCD			1	1.G FE	2,860,170	126.4460	3,793,389	3,000,000	2,882,632	0	3,332	0	0	3.803	4.070	FA	43,101	114,090	05/13/2013	08/15/2042
15189W-AD-2	CENTERPOINT ENERGY RESOU SR UNSCD			1	2.A FE	2,452,413	142.8770	2,643,225	1,850,000	2,384,643	0	(21,465)	0	0	6.625	4.210	MN	20,427	122,563	09/01/2017	11/01/2037
161175-BA-1	CHARTER COMM OPT LLC/CAP SR SCD			2	2.C FE	3,424,188	141.3750	4,149,371	2,935,000	3,396,676	0	(9,144)	0	0	6.484	5.320	AO	35,947	190,305	11/06/2017	10/23/2045
161175-BC-7	CHARTER COMM OPT LLC/CAP SR SECURED			2	2.C FE	1,258,430	151.6080	1,516,085	1,000,000	1,255,285	0	(2,635)	0	0	6.834	5.220	AO	12,909	68,340	10/16/2019	10/23/2055
171340-AL-6	CHURCH & DWIGHT CO INC SR UNSCD			2	2.A FE	1,859,020	125.0340	2,500,694	2,000,000	1,866,303	0	2,621	0	0	3.950	4.370	FA	32,917	79,000	02/12/2018	08/01/2047
172062-AE-1	CINCINNATI FINL GROUP SR UNSCD			1	1.G FE	2,733,025	139.1350	3,109,687	2,235,000	2,628,766	0	(20,292)	0	0	6.125	4.410	MN	22,816	136,894	04/23/2015	11/01/2034
185508-AG-3	CLECO POWER LLC SR UNSCD			1	2.A FE	1,843,809	133.4440	1,968,308	1,475,000	1,812,729	0	(10,575)	0	0	6.000	4.280	JD	7,375	88,500	12/04/2017	12/01/2040
20030N-BB-6	COMCAST CORP SR UNSCD			1	1.G FE	1,334,360	156.6050	1,566,053	1,000,000	1,295,897	0	(9,949)	0	0	6.400	4.140	MS	21,333	64,000	11/10/2016	03/01/2040
205887-CD-2	CONAGRA BRANDS INC SR UNSCD			2	2.C FE	995,830	133.3200	1,333,201	1,000,000	996,120	0	128	0	0	5.300	5.330	MN	8,833	53,000	10/15/2018	11/01/2038
207597-EF-8	CONNECTICUT LIGHT AND POWER COMPANY			2	1.E FE	2,987,190	103.8550	3,115,656	3,000,000	2,997,039	0	1,397	0	0	2.500	2.550	JJ	34,583	75,000	05/15/2013	01/15/2023
209111-EQ-2	CONS EDISON CO OF NY SR UNSCD SER 06-E			1	2.A FE	1,137,130	137.4390	1,374,393	1,000,000	1,127,173	0	(5,339)	0	0	5.700	4.560	JD	4,750	57,000	01/29/2019	12/01/2036

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
220062-AA-1	GONZAGA UNIVERSITY SER 16-A SECURED			1	1.F FE	2,000,000	113.8210	2,276,420	2,000,000	2,000,000	0	0	0	0	4.158	4.150	AO	20,790	83,160	10/13/2016	04/01/2046
23311V-AF-4	DCP MIDSTREAM OPERATING SR UNSCD			2	3.A FE	2,970,180	103.3110	3,099,330	3,000,000	2,973,453	0	541	0	0	5.600	5.660	AO	42,000	168,000	03/10/2014	04/01/2044
23355L-AK-2	DXC TECHNOLOGY CO SR UNSCD			2	2.B FE	997,910	110.4620	1,104,628	1,000,000	998,171	0	261	0	0	4.125	4.170	AO	8,708	19,938	04/14/2020	04/15/2025
260543-CE-1	DOW CHEMICAL CO SR UNSCD			2	2.C FE	972,390	131.4460	1,314,467	1,000,000	976,226	0	601	0	0	5.250	5.440	MN	6,708	52,500	08/22/2013	11/15/2041
260543-CG-6	DOW CHEMICAL CO SR UNSCD			2	2.C FE	1,570,747	122.4110	2,007,549	1,640,000	1,581,061	0	1,530	0	0	4.375	4.630	MN	9,168	71,750	03/20/2013	11/15/2042
260543-CR-2	DOW CHEMICAL CORP SR UNSCD			2	2.C FE	3,500,000	143.6450	5,027,607	3,500,000	3,500,000	0	0	0	0	5.550	5.540	MN	16,727	194,250	11/18/2019	11/30/2048
260543-DD-2	DOW CHEMICAL CO SR UNSCD			2	2.B FE	1,488,900	111.9560	1,679,349	1,500,000	1,489,043	0	143	0	0	3.600	3.640	MN	18,750	0	08/17/2020	11/15/2050
26138E-AJ-8	DR PEPPER SNAPPLE GROUP SR UNSCD			1	2.B FE	3,791,880	158.0960	4,742,907	3,000,000	3,728,192	0	(25,163)	0	0	7.450	5.290	MN	37,250	223,500	05/08/2018	05/01/2038
26138E-AT-6	DR PEPPER SNAPPLE SR UNSCD			2	2.B FE	1,000,000	128.0050	1,280,051	1,000,000	1,000,000	0	0	0	0	4.500	4.500	MN	5,750	45,000	03/24/2017	11/15/2045
26860#-AA-8	EIF PIO PICO LLC SR SCD -P			1	2.B PL	2,722,569	113.9590	3,102,613	2,722,569	2,722,569	0	0	0	0	4.170	4.170	JD	57,081	113,531	02/11/2015	12/31/2041
26882P-BE-1	ERAC USA FINANCE LLC SR UNSCD 144A				2.A FE	7,401,840	154.3550	9,261,324	6,000,000	7,298,490	0	(48,129)	0	0	7.000	5.070	AO	88,667	420,000	10/15/2018	10/15/2037
26884A-BH-5	ERP OPERATING LP SR UNSCD			2	1.G FE	3,967,520	123.4890	4,939,596	4,000,000	3,969,560	0	629	0	0	4.000	4.040	FA	66,667	160,000	08/01/2017	08/01/2047
26884L-AF-6	EQT CORP SR UNSCD			2	3.C FE	4,201,805	99.1720	4,462,763	4,500,000	4,256,846	0	29,800	0	0	3.900	4.840	AO	43,875	175,500	07/15/2019	10/01/2027
26884T-AH-5	ERAC USA FINANCE LLC (144A)			1	2.A FE	2,016,080	104.9900	2,099,811	2,000,000	2,003,447	0	(1,844)	0	0	3.300	3.200	AO	13,933	66,000	05/20/2013	10/15/2022
277432-AL-4	EASTMAN CHEMICAL CO SR UNSCD			2	2.C FE	3,128,860	127.1380	3,814,152	3,000,000	3,108,675	0	(3,015)	0	0	4.800	4.530	MS	48,000	144,000	05/29/2013	09/01/2042
278062-AD-6	EATON CORP			1	2.A FE	3,101,850	121.5500	3,646,509	3,000,000	3,070,278	0	(4,640)	0	0	4.000	3.750	MN	19,667	120,000	04/23/2013	11/02/2032
278062-AE-4	EATON CORP SR UNSCD			1	2.A FE	5,171,550	125.8810	6,294,060	5,000,000	5,143,161	0	(4,069)	0	0	4.150	3.950	MN	34,007	207,500	12/28/2012	11/02/2042
278865-AM-2	ECOLAB INC SR UNSCD			1	2.A FE	3,029,778	143.2220	3,836,928	2,679,000	2,991,372	0	(8,706)	0	0	5.500	4.620	JD	9,414	147,345	03/02/2016	12/08/2041
28370T-AD-1	KINDER MORGAN ENER PART SR UNSCD			1	2.B FE	1,430,977	143.1970	1,612,402	1,126,000	1,409,603	0	(7,802)	0	0	7.500	5.410	MN	10,791	84,450	02/06/2018	11/15/2040
292480-AL-4	ENABLE MIDSTREAM PARTNER SR UNSCD			2	2.C FE	986,580	102.7910	1,027,914	1,000,000	989,129	0	1,186	0	0	4.950	5.120	MN	6,325	49,500	10/23/2018	05/15/2028
29250R-AW-6	ENBRIDGE ENERGY PARTNERS SR UNSCD			2	2.A FE	2,989,620	121.6820	3,650,481	3,000,000	2,994,324	0	998	0	0	5.875	5.920	AO	37,208	176,250	10/01/2015	10/15/2025
29273R-AR-0	ENERGY TRANSFER LP SR UNSCD			2	2.C FE	512,415	121.6240	608,122	500,000	511,909	0	(277)	0	0	6.500	6.290	FA	13,542	32,500	01/07/2019	02/01/2042
29278N-AE-3	ENERGY TRANSFER OPERATNG SR UNSCD			2	2.C FE	269,788	118.1880	295,470	250,000	269,306	0	(310)	0	0	6.000	5.450	JD	667	15,000	05/15/2019	06/15/2048
29279F-AA-7	ENERGY TRANSFER OPERATNG SR UNSCD			2	2.C FE	292,933	120.7900	301,976	250,000	292,381	0	(552)	0	0	6.250	5.100	AO	3,299	15,625	02/27/2020	04/15/2049
29364D-AT-7	ENTERGY ARKANSAS INC SECURED 1ST MTG			2	1.F FE	1,985,760	109.9700	2,199,414	2,000,000	1,987,240	0	272	0	0	4.950	4.990	JD	4,400	99,000	12/03/2014	12/15/2044
29364N-10-8	ENTERGY MISSISSIPPI INC 1ST MTG SCD			2	1.F FE	1,000,000	107.7460	1,077,467	1,000,000	1,000,000	0	0	0	0	4.900	4.900	JAJO	12,250	49,000	09/08/2016	10/01/2066
29379V-AZ-6	ENTERPRISE PRODUCTS OPERATING LLC			2	2.A FE	2,042,060	104.9780	2,099,574	2,000,000	2,009,685	0	(4,703)	0	0	3.350	3.090	MS	19,728	67,000	05/15/2013	03/15/2023
294429-AG-0	EQUIFAX INC SR UNSCD			1	2.B FE	2,883,105	136.9060	3,118,735	2,278,000	2,811,247	0	(20,583)	0	0	7.000	4.910	JJ	79,730	159,460	03/31/2017	07/01/2037
29736R-AF-7	ESTEE LAUDER CO INC SR UNSCD			1	1.E FE	1,670,357	110.5230	1,998,265	1,808,000	1,683,069	0	3,497	0	0	3.700	4.180	FA	25,272	66,896	02/22/2017	08/15/2042
299808-AH-8	EVEREST REINSURANCE HLDG SR UNSCD			2	1.G FE	494,220	113.1610	565,808	500,000	494,247	0	27	0	0	3.500	3.560	AO	4,083	0	10/05/2020	10/15/2050
30231G-AZ-5	EXXON MOBIL CORP SR UNSCD			2	1.C FE	250,000	106.6810	266,703	250,000	250,000	0	0	0	0	3.095	3.090	FA	2,902	7,738	08/13/2019	08/16/2049
302491-AV-7	FMC CORPORATION SR UNSCD			2	2.C FE	99,949	129.6170	129,618	100,000	99,952	0	2	0	0	4.500	4.500	AO	1,125	4,638	09/17/2019	10/01/2049
30251B-AB-4	FMR LLC SR UNSCD 144A			1	1.E FE	3,992,141	153.1610	4,671,429	3,050,000	3,881,375	0	(28,040)	0	0	6.450	4.320	MN	25,137	196,725	10/07/2016	11/15/2039
30288*-AB-6	FLNG LIQUEFACTION 2 LLC SR SCD -P			1	2.B FE	4,039,619	113.2590	4,575,232	4,039,618	4,039,619	0	0	0	0	4.790	4.790	MS	48,912	193,498	02/08/2017	03/31/2038
30306V-AA-7	FLNG LIQUEFACTION 3 LLC SR SCD 144A -P			1	2.B FE	3,000,000	102.6620	3,079,869	3,000,000	3,000,000	0	0	0	0	5.550	5.550	MS	42,088	166,500	07/03/2018	03/31/2039
313747-AX-5	FEDERAL REALTY INVESTMENT SR UNSCD			2	1.G FE	884,250	104.9710	1,049,710	1,000,000	892,314	0	2,269	0	0	3.625	4.320	FA	15,104	36,250	03/29/2017	08/01/2046
31428X-AT-3	FEDEX CORP SR UNSCD			1	2.B FE	1,874,720	116.6470	2,332,946	2,000,000	1,894,714	0	2,933	0	0	3.875	4.250	FA	32,292	77,500	03/07/2013	08/01/2042
31428X-CA-2	FEDEX CORP SR UNSCD			2	2.B FE	495,250	141.5170	707,590	500,000	495,341	0	91	0	0	5.250	5.310	MN	3,354	15,896	04/03/2020	05/15/2050
320209-AB-5	FIRST FINANCIAL BANCORP SUBORD			2,5	2.B FE	5,200,000	103.7410	5,394,579	5,200,000	5,200,000	0	0	0	0	5.250	5.250	MN	34,883	147,875	04/24/2020	05/15/2030
33616C-AB-6	FIRST REPUBLIC BANK SUBORD			2	2.A FE	2,934,720	126.4450	3,793,368	3,000,000	2,939,785	0	1,234	0	0	4.375	4.500	FA	54,688	131,250	09/12/2016	08/01/2046
33616C-AC-4	FIRST REPUBLIC BANK SUBORD			2	2.A FE	1,968,740	131.7140	2,634,282	2,000,000	1,970,773	0	559	0	0	4.625	4.720	FA	35,458	92,500	02/06/2017	02/13/2047
341081-FH-5	FLORIDA PWR & LIGHT SECD NTE			2	1.E FE	1,993,240	124.2560	2,485,134	2,000,000	1,994,392	0	161	0	0	3.800	3.810	JD	3,378	76,000	01/03/2013	12/15/2042
34959J-AH-1	FORTIVE CORP SR UNSCD			2	2.B FE	3,432,495	122.9450	4,014,180	3,265,000	3,418,728	0	(3,539)	0	0	4.300	4.000	JD	6,240	140,395	10/25/2016	06/15/2046
360271-AM-2	FULTON FINANCIAL CORP SUBORD			2,5	2.A FE	1,645,000	100.0440	1,750,782	1,750,000	1,648,755	0	3,755	0	0	3.750	4.290	MS	19,323	35,000	04/08/2020	03/15/2035
361448-AU-7	GATX CORPORATION SR UNSCD			2	2.B FE	2,995,860	131.7710	3,953,154	3,000,000	2,996,389	0	79	0	0	5.200	5.200	MS	45,933	156,000	02/27/2014	03/15/2044
370334-BP-8	GENERAL MILLS INC SR UNSCD			2	2.B FE	3,014,730	125.2880	3,758,661	3,000,000	3,012,373	0	(349)	0	0	4.150	4.120	FA	47,033	124,500	01/28/2013	02/15/2043
372546-AU-5	GEORGE WASHINGTON UNIVERSITY UNSCD			1	1.E FE	1,113,880	136.6850	1,366,853	1,000,000	1,104,705	0	(2,384)	0	0	4.868	4.180	MS	14,334	48,680	11/10/2016	09/15/2045
375558-BK-8	GILEAD SCIENCES INC SR UNSCD			2	2.A FE	992,830	122.4700	1,224,707	1,000,000	993,361	0	138	0	0	4.150	4.190	MS	13,833	41,500	09/15/2016	03/01/2047
38141G-FD-1	GOLDMAN SACHS GROUP INC SUBORD			1	2.B FE	1,153,700	152.2770	1,522,771	1,000,000	1,143,876	0	(5,165)	0	0	6.750	5.430	AO	16,875	67,500	01/09/2019	10/01/2037
38239K-AA-6	GOODMAN US FIN FOUR SR UNSCD 144A			2	2.A FE	5,488,068	116.3720	6,187,499	5,317,000	5,469,869	0	(6,418)	0	0	4.500	4.250	AO	50,512	239,265	02/09/2018	10/15/2037
402740-AE-4	GULFSTREAM NATURAL GAS SR UNSCD 144A			2	2.B FE	4,505,120	124.7880	4,991,520	4,000,000	4,471,052	0	(9,650)	0	0	5.950	5.090	AO	50,244	238,000	03/10/2017	10/15/2045
406216-BK-6	HALLIBURTON CO SR UNSCD			2	2.A FE	2,999,070	118.5010	3,555,036	3,000,000	2,999,158	0	17	0	0	5.000	5.000	MN	19,167	150,000	11/05/2015	11/15/2045
416515-BB-9	HARTFORD FINL SVCS GRP SR UNSCD			1	2.A FE	2,976,000	125.4910	3,764,730	3,000,000	2,979,572	0	535	0	0	4.300	4.340	AO	27,233	129,000	04/15/2013	04/15/2043

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
418056-AS-6	HASBRO INC SR UNSCD			1	2.C FE	260,230	128.9500	322,376	250,000	259,751	0	(265)	0	0	6.350	6.000	MS	4,674	15,875	01/14/2019	03/15/2040
42217K-BB-1	HEALTH CARE REIT INC SR UNSCD			2	2.A FE	3,133,340	122.3890	3,671,697	3,000,000	3,116,366	0	(2,990)	0	0	5.125	4.830	MS	45,271	153,750	10/03/2014	03/15/2043
42307T-AH-1	KRAFT HEINZ FOODS CO SR UNSCD 144A			1	3.A FE	3,590,139	142.6230	4,357,160	3,055,000	3,566,619	0	(15,255)	0	0	7.125	5.650	FA	90,695	217,669	05/29/2019	08/01/2039
432748-AB-7	HILLTOP HOLDINGS INC SR UNSCD			2	2.B FE	3,000,000	104.1040	3,123,132	3,000,000	3,000,000	0	0	0	0	5.000	5.000	AO	31,667	150,000	04/06/2015	04/15/2025
432748-AE-1	HILLTOP HOLDINGS INC SUBORD			2,5	2.A FE	3,970,000	106.5060	4,228,324	3,970,000	3,970,000	0	0	0	0	6.125	6.120	MN	31,071	124,283	05/07/2020	05/15/2035
44106M-AW-2	HOSPITALITY PROP TRUST SR UNSCD			2	3.C FE	1,979,080	100.5020	2,010,056	2,000,000	1,986,157	0	1,884	0	0	4.950	5.080	FA	37,400	99,000	01/10/2017	02/15/2027
44106M-AY-8	HOSPITALITY PROP TRUST SR UNSCD			2	3.C FE	974,940	97.4550	974,555	1,000,000	979,818	0	1,741	0	0	4.375	4.640	FA	16,528	43,750	01/30/2018	02/15/2030
450636-AC-9	ITR CONCESSION CO LLC SR SCD 144A			2	2.B FE	3,000,000	118.6670	3,560,034	3,000,000	3,000,000	0	0	0	0	5.183	5.180	JJ	71,698	155,490	07/23/2015	07/15/2035
45138L-BC-6	IDAHO POWER CO SCD 1ST MTG			2	1.E FE	1,994,820	117.6570	2,353,150	2,000,000	1,995,621	0	120	0	0	4.000	4.010	AO	20,000	80,000	04/03/2013	04/01/2043
45168D-A#-1	IDEXX LABORATORIES INC SR NOTE - P			1	2.C	3,000,000	101.1050	3,033,165	3,000,000	3,000,000	0	0	0	0	3.320	3.320	JJ	44,267	99,600	07/21/2014	07/21/2021
452308-AQ-2	ILLINOIS TOOL WORKS INC SR UNSCD			2	1.F FE	2,203,540	137.3710	2,747,430	2,000,000	2,168,373	0	(5,179)	0	0	4.875	4.250	MS	28,708	97,500	03/08/2013	09/15/2041
45685E-AJ-5	VOYA FINANCIAL INC SR UNSCD			1	2.B FE	2,252,140	137.6580	2,753,176	2,000,000	2,230,895	0	(5,553)	0	0	5.700	4.850	JJ	52,567	114,000	11/02/2016	07/15/2043
45687A-AG-7	INGERSOLL-RAND GL HLD CO SR UNSCD			1	2.B FE	4,545,760	143.9070	5,756,304	4,000,000	4,518,790	0	(12,641)	0	0	5.750	4.800	JD	10,222	230,000	10/10/2018	06/15/2043
45866F-AQ-7	INTERCONTINENTALEXCHANGE SR UNSCD			2	2.A FE	494,920	104.4010	522,008	500,000	494,950	0	30	0	0	3.000	3.040	MS	5,458	0	08/17/2020	09/15/2060
459200-KC-4	IBM CORP SR UNSCD			1	1.F FE	985,810	130.8180	1,308,187	1,000,000	986,202	0	244	0	0	4.250	4.330	MN	5,431	42,500	05/08/2019	05/15/2049
459506-AE-1	INTL FLAVOR & FRAGRANCES SR UNSCD			2	2.B FE	3,110,850	122.3040	3,669,123	3,000,000	3,104,118	0	(2,204)	0	0	4.375	4.150	JD	10,938	131,250	09/12/2017	06/01/2047
460146-CH-4	INTERNATIONAL PAPER COMPANY SR UNSCD			2	2.B FE	2,152,920	145.2530	2,905,078	2,000,000	2,131,789	0	(3,462)	0	0	6.000	5.460	MN	15,333	120,000	10/15/2013	11/15/2041
460146-CK-7	INTERNATIONAL PAPER CO SR UNSCD			2	2.B FE	982,670	133.6930	1,336,931	1,000,000	984,644	0	343	0	0	4.800	4.910	JD	2,133	48,000	09/24/2014	06/15/2044
46051M-AF-9	INTL TRANSMISSION SCD 1ST MTG			2	1.F FE	1,979,160	125.4620	2,509,240	2,000,000	1,981,990	0	440	0	0	4.625	4.690	FA	34,944	92,500	08/15/2013	08/15/2043
46625H-JH-4	JPMORGAN CHASE & CO SR UNSCD				1.F FE	3,064,350	105.8780	3,176,358	3,000,000	3,015,230	0	(7,047)	0	0	3.200	2.940	JJ	41,600	96,000	04/22/2013	01/25/2023
46625H-JM-3	JPMORGAN CHASE CO SUBORD				1.G FE	1,185,700	150.3080	1,503,085	1,000,000	1,169,013	0	(4,273)	0	0	5.625	4.430	FA	21,094	56,250	10/14/2016	08/16/2043
485134-BN-9	KANSAS CITY POWER AND LIGHT COMPANY			2	1.F FE	3,032,190	105.2820	3,158,466	3,000,000	3,007,433	0	(3,594)	0	0	3.150	3.020	MS	27,825	94,500	05/15/2013	03/15/2023
487836-AT-5	KELLOGG COMPANY SR UNSCD SER B			1	2.B FE	3,117,885	150.7070	3,767,688	2,500,000	2,966,411	0	(33,929)	0	0	7.450	5.090	AO	46,563	186,250	01/26/2016	04/01/2031
49337W-AC-4	KEYSPAN CORP SR UNSCD			1	2.A FE	1,373,970	145.0350	1,450,354	1,000,000	1,305,346	0	(24,519)	0	0	8.000	4.190	MN	10,222	80,000	01/31/2018	11/15/2030
49446R-AM-1	KIMCO REALTY CORP SR UNSCD			2	2.A FE	4,826,668	112.7760	5,458,378	4,840,000	4,827,946	0	(50)	0	0	4.250	4.250	AO	51,425	205,700	10/04/2016	04/01/2045
494550-BN-5	KINDER MORGAN ENERGY PARTNRS LP SR UNSC			2	2.B FE	1,848,877	116.3220	2,297,371	1,975,000	1,865,314	0	2,616	0	0	5.000	5.440	FA	37,306	98,750	08/02/2013	08/15/2042
494550-BP-0	KINDER MORGAN ENERGY PARTNERS LP			2	2.B FE	2,018,440	116.5240	2,330,480	2,000,000	2,015,853	0	(402)	0	0	5.000	4.940	MS	33,333	100,000	03/20/2013	03/01/2043
49836M-AA-6	KKR REIGN I LTD SCD 144A			5	1.G FE	9,000,000	100.0470	9,004,311	9,000,000	9,000,000	0	0	0	0	5.000	5.000	MN	38,750	447,500	06/19/2019	05/30/2049
50075N-AR-5	MONDELEZ INTERNATIONAL SR UNSCD				2.B FE	4,962,800	140.6700	5,626,812	4,000,000	4,819,900	0	(30,634)	0	0	7.000	5.140	FA	108,889	280,000	10/20/2015	08/11/2037
50076Q-AN-6	KRAFT HEINZ FOODS CO SR UNSCD				3.A FE	8,714,830	134.9500	9,446,563	7,000,000	8,513,777	0	(48,228)	0	0	6.500	4.750	FA	179,472	455,000	02/07/2017	02/09/2040
50077L-AM-8	KRAFT HEINZ FOODS CO SR UNSCD			2	3.A FE	1,189,140	118.9850	1,189,857	1,000,000	1,172,410	0	(4,167)	0	0	5.200	4.060	JJ	23,978	52,000	09/08/2016	07/15/2045
502175-B#-8	LTC PROPERTIES INC SR NOTE - P			1	2.C	3,567,858	108.3500	3,869,650	3,571,429	3,569,952	0	377	0	0	4.500	4.510	JAJO	27,232	160,714	08/21/2014	07/31/2026
50249A-AD-5	LYB INT FINANCE III SR UNSCD			2	2.B FE	1,987,460	116.4090	2,328,188	2,000,000	1,987,635	0	175	0	0	4.200	4.230	MN	14,000	44,567	04/15/2020	05/01/2050
50540R-AS-1	LABORATORY CORP OF AMERICA SR UNSCD			2	2.B FE	3,068,250	131.0570	3,931,737	3,000,000	3,060,747	0	(1,413)	0	0	4.700	4.550	FA	58,750	141,000	01/22/2015	02/01/2045
505588-BK-8	LACLEDE GAS CO SCD			2	1.F FE	1,987,460	115.4440	2,308,884	2,000,000	1,989,167	0	266	0	0	4.625	4.660	FA	34,944	92,500	08/06/2013	08/15/2043
505597-AD-6	LACLEDE GROUP INC SR UNSCD			2	2.B FE	3,474,850	116.3430	3,835,832	3,297,000	3,456,059	0	(3,939)	0	0	4.700	4.360	FA	58,540	154,959	10/25/2016	08/15/2044
524901-AR-6	LEGG MASON INC SR UNSCD			1	1.G FE	1,391,250	143.8030	1,438,037	1,000,000	1,387,075	0	(4,175)	0	0	5.625	3.230	JJ	25,938	0	08/13/2020	01/15/2044
529043-AE-1	LEXINGTON REALTY TRUST SR UNSCD			2	2.B FE	1,240,413	104.0750	1,300,940	1,250,000	1,240,705	0	292	0	0	2.700	2.780	MS	11,531	0	08/14/2020	09/15/2030
53079E-BF-0	LIBERTY MUTUAL GROUP INC SR UNSCD 144A				2.B FE	2,998,800	130.1300	3,903,927	3,000,000	2,999,149	0	19	0	0	4.850	4.850	FA	60,625	145,500	10/06/2014	08/01/2044
53079E-BK-9	LIBERTY MUTUAL GROUP INC SR UNSCD 144A			2	2.B FE	509,485	119.1110	607,467	510,000	509,493	0	8	0	0	3.950	3.950	MN	2,574	10,520	05/07/2020	05/15/2060
539830-AW-9	LOCKHEED MARTIN CORP SR UNSCD			1	1.G FE	814,656	146.7190	1,034,372	705,000	800,870	0	(2,989)	0	0	5.720	4.640	JD	3,361	40,326	12/08/2015	06/01/2040
539830-BL-2	LOCKHEED MARTIN CORP SR UNSCD			2	1.G FE	517,440	140.7210	703,607	500,000	515,863	0	(342)	0	0	4.700	4.480	MN	3,003	23,500	12/08/2015	05/15/2046
548661-CP-0	LOWE'S COMPANIES INC SR UNSCD			1	2.A FE	1,530,360	147.0730	1,779,585	1,210,000	1,502,958	0	(11,490)	0	0	6.650	4.560	MS	23,692	80,465	07/09/2018	09/15/2037
548661-CX-3	LOWES COS INC SR UNSCD			2	2.A FE	2,107,040	130.8930	2,617,872	2,000,000	2,089,387	0	(2,612)	0	0	4.650	4.320	AO	19,633	93,000	03/01/2013	04/15/2042
55336V-AT-7	MPLX LP SR UNSCD			2	2.B FE	1,470,465	130.6530	1,959,797	1,500,000	1,471,176	0	413	0	0	5.500	5.630	FA	31,167	82,500	11/07/2018	02/15/2049
559080-AF-3	MAGELLAN MIDSTREAM PARTNERS SR UNSCD			2	2.A FE	1,987,480	109.9510	2,199,035	2,000,000	1,989,497	0	286	0	0	4.200	4.230	JD	7,000	84,000	04/18/2013	12/01/2042
56585A-AF-9	MARATHON PETRO CORP CO GTD SR UNSCD			2	2.B FE	1,200,260	134.1920	1,341,925	1,000,000	1,183,614	0	(5,379)	0	0	6.500	5.020	MS	21,667	65,000	09/19/2017	03/01/2041
570535-AP-9	MARKEL CORP SR UNSCD			1	2.B FE	3,002,100	123.8550	3,715,665	3,000,000	3,002,440	0	(98)	0	0	5.000	4.990	MS	37,917	150,000	09/24/2014	03/30/2043
570535-AT-1	MARKEL CORPORATION SR UNSCD			2	2.B FE	995,690	137.6160	1,376,168	1,000,000	995,795	0	66	0	0	5.000	5.020	MN	5,694	50,000	05/15/2019	05/20/2049
571748-BJ-0	MARSH & MCLENNAN COS INC SR UNSCD			2	2.A FE	1,997,860	144.5670	2,891,354	2,000,000	1,998,174	0	30	0	0	4.900	4.900	MS	28,856	98,000	01/08/2019	03/15/2049
574599-BM-7	MASCO CORPORATION SR UNSCD			2	2.C FE	1,043,990	125.3020	1,253,024	1,000,000	1,042,859	0	(900)	0	0	4.500	4.220	MN	5,750	45,000	08/29/2019	05/15/2047
577081-AW-2	MATTEL INC SR UNSCD			2	4.C FE	3,243,690	109.8300	3,294,900	3,000,000	3,210,910	0	(5,947)	0	0	5.450	4.900	MN	27,250	163,500	09/24/2014	11/01/2041
579780-AP-2	MCCORMICK & CO SR UNSCD			2	2.B FE	4,355,427	126.8880	5,456,184	4,300,000	4,351,946	0	(1,091)	0	0	4.200	4.120	FA	68,227	180,600	08/09/2017	08/15/2047

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
58155Q-AE-3	MCKESSON CORP SR UNSCD			2	2.B FE	3,462,654	138.7230	4,203,331	3,030,000	3,412,253	0	(11,242)	0	0	6.000	4.980	MS	60,600	181,800	01/14/2016	03/01/2041
582839-AF-3	MEAD JOHNSON NUTRITION CO SR UNSCD			1	1.G FE	3,314,310	148.1420	4,444,281	3,000,000	3,274,526	0	(8,491)	0	0	5.900	5.130	MN	29,500	177,000	10/13/2015	11/01/2039
582839-AG-1	MEAD JOHNSON NUTRITION CO SR UNSCD			2	1.G FE	2,003,760	132.6210	2,652,430	2,000,000	2,003,383	0	(82)	0	0	4.600	4.580	JD	7,667	92,000	05/27/2014	06/01/2044
585055-BU-9	MEDTRONIC INC SR UNSCD			1	1.G FE	5,069,850	141.7110	7,085,585	5,000,000	5,062,011	0	(1,386)	0	0	4.625	4.540	MS	68,090	231,250	12/02/2014	03/15/2045
58933Y-AW-5	MERCK & CO INC SR UNSCD			2	1.E FE	246,728	131.9140	329,787	250,000	246,833	0	59	0	0	4.000	4.070	MS	3,167	10,000	03/05/2019	03/07/2049
59156R-BG-2	METLIFE INC SR UNSCD			1	1.G FE	2,981,280	141.7780	4,253,346	3,000,000	2,983,634	0	381	0	0	4.875	4.910	MN	19,500	146,250	11/07/2013	11/13/2043
59156R-BL-1	METLIFE INC SR UNSCD			1	1.G FE	2,175,240	136.9690	2,739,394	2,000,000	2,154,751	0	(3,677)	0	0	4.721	4.200	MJSD	4,196	94,420	10/14/2014	12/15/2044
605417-BZ-6	MISSISSIPPI POWER CO SR UNSCD			1	2.A FE	1,819,620	121.0990	2,421,998	2,000,000	1,845,877	0	4,099	0	0	4.250	4.830	MS	25,028	85,000	08/02/2013	03/15/2042
60871R-AH-3	MOLSON COORS BREWING CO SR UNSCD			2	2.C FE	945,690	114.5790	1,145,790	1,000,000	948,620	0	1,050	0	0	4.200	4.540	JJ	19,367	42,000	02/14/2018	07/15/2046
615369-AE-5	MOODY'S CORP SR UNSCD			1	2.A FE	5,277,010	138.1520	6,907,620	5,000,000	5,255,974	0	(6,142)	0	0	5.250	4.870	JJ	121,042	262,500	10/17/2017	07/15/2044
615369-AU-9	MOODYS CORPORATION SR UNSCD			2	2.A FE	2,900,284	93.5970	2,737,718	2,925,000	2,900,415	0	132	0	0	2.550	2.580	FA	27,556	0	08/04/2020	08/18/2060
61945C-AE-3	MOSAIC CO SR UNSCD			2	2.C FE	3,036,390	129.3950	3,881,862	3,000,000	3,032,080	0	(712)	0	0	5.625	5.540	MN	21,563	168,750	11/07/2013	11/15/2043
62974*-AA-0	NWP ACQUIRECO LLC SR SCD -P			1	2.B PL	5,000,000	110.7890	5,539,450	5,000,000	5,000,000	0	0	0	0	4.560	4.560	MJSD	57,633	228,000	03/09/2017	03/31/2027
637417-AF-3	NATIONAL RETAIL PROPERTIES INC			2	2.A FE	2,977,770	105.6190	3,168,591	3,000,000	2,994,236	0	2,383	0	0	3.300	3.380	AO	20,900	99,000	04/09/2013	04/15/2023
637417-AM-8	NATIONAL RETAIL PROP INC SR UNSCD			2	2.A FE	232,750	123.0470	295,314	240,000	232,833	0	84	0	0	4.800	5.000	AO	2,432	5,760	05/20/2020	10/15/2048
637432-MS-1	NATIONAL RURAL UTILITIES COOP FIN CORP			2	1.E FE	3,006,210	123.3510	3,700,554	3,000,000	3,004,340	0	(297)	0	0	4.023	4.000	MN	20,115	120,690	06/11/2013	11/01/2032
637432-NT-8	NATIONAL RURAL UTIL COOP SCD			2	1.E FE	1,004,610	131.4650	1,314,650	1,000,000	1,004,521	0	(84)	0	0	4.300	4.270	MS	12,661	43,000	01/29/2019	03/15/2049
638612-AM-3	NATIONWIDE FINANCIAL SER SR UNSCD 144A			2	1.F FE	203,471	111.1690	211,222	190,000	203,363	0	(108)	0	0	3.900	3.500	MN	638	3,705	07/31/2020	11/30/2049
63861Q-AZ-1	NATIONWIDE HEALTH PPTYS SR UNSCD				2.A FE	1,220,620	125.9560	1,259,563	1,000,000	1,195,303	0	(7,210)	0	0	6.900	5.140	AO	17,250	69,000	03/22/2017	10/01/2037
63861Q-BD-9	NATIONWIDE HEALTH PPTYS SR UNSCD				2.A FE	2,521,340	122.5220	2,450,442	2,000,000	2,473,269	0	(17,257)	0	0	6.590	4.600	AO	32,950	131,800	01/29/2018	07/07/2038
63946B-AG-5	NBCUNIVERSAL MEDIA LLC SR UNSCD			1	1.G FE	4,876,140	152.5550	6,102,216	4,000,000	4,790,796	0	(23,657)	0	0	5.950	4.450	AO	59,500	238,000	02/22/2017	04/01/2041
651229-AX-4	NEWELL RUBBERMAID INC SR UNSCD			2	3.B FE	3,000,000	121.1250	3,633,750	3,000,000	3,000,000	0	0	0	0	5.875	5.870	AO	44,063	168,750	03/18/2016	04/01/2036
651229-AY-2	NEWELL RUBBERMAID INC SR UNSCD			2	3.B FE	1,221,800	127.4370	1,274,375	1,000,000	1,204,718	0	(3,485)	0	0	6.000	4.600	AO	15,000	57,500	10/12/2016	04/01/2046
65473Q-AZ-6	NISOURCE FINANCE CORP SR UNSCD			2	2.B FE	1,465,325	139.4570	1,751,587	1,256,000	1,446,755	0	(5,441)	0	0	5.800	4.640	FA	30,353	72,848	05/05/2017	02/01/2042
65473Q-BC-6	NISOURCE FINANCE CORP SR UNSCD			2	2.B FE	1,991,500	130.7120	2,614,244	2,000,000	1,992,523	0	173	0	0	4.800	4.820	FA	36,267	96,000	04/09/2013	02/15/2044
65473Q-BD-4	NISOURCE FINANCE CORP SR UNSCD			2	2.B FE	3,123,177	143.9170	3,849,804	2,675,000	3,088,405	0	(9,600)	0	0	5.650	4.570	FA	62,974	151,138	04/03/2018	02/01/2045
655044-AG-0	NOBLE ENERGY INC SR UNSCD			2	2.C FE	2,982,900	142.2600	4,267,800	3,000,000	2,984,975	0	332	0	0	5.250	5.280	MN	20,125	157,500	11/05/2013	11/15/2043
655664-AL-4	NORDSTROM INC SR UNSCD			1	3.B FE	2,155,197	102.9320	2,059,683	2,001,000	2,146,055	0	(4,647)	0	0	7.000	6.300	JJ	64,588	140,070	11/30/2018	01/15/2038
655664-AR-1	NORDSTROM INC SR UNSCD			2	3.A FE	1,771,760	93.8140	1,876,294	2,000,000	1,780,921	0	4,398	0	0	5.000	5.870	JJ	46,111	100,000	11/30/2018	01/15/2044
655844-BM-9	NORFOLK SOUTHERN SR UNSCD			2	2.A FE	1,899,500	121.4990	2,429,986	2,000,000	1,915,384	0	2,330	0	0	3.950	4.250	AO	19,750	79,000	03/06/2013	10/01/2042
677050-AP-1	OGLETHORPE POWER CORP SER 144A SCD			2	2.A FE	738,990	107.4660	805,999	750,000	739,048	0	58	0	0	3.750	3.830	FA	9,844	0	08/25/2020	08/01/2050
67740Q-AG-1	OHIO NATL FINL SVCS 144A			1	2.C FE	4,882,527	102.7040	4,647,370	4,525,000	4,860,264	0	(22,168)	0	0	6.625	5.660	MN	49,964	299,781	01/14/2020	05/01/2031
68233J-AT-1	ONCOR ELECTRIC DELIVERY COMPANY LLC			2	1.F FE	1,759,190	132.5680	2,286,801	1,725,000	1,753,556	0	(847)	0	0	4.550	4.420	JD	6,541	78,488	02/26/2013	12/01/2041
682441-AB-6	ONEAMERICA FINL PARTNERS SR UNSCD 144A			2	1.G FE	993,080	107.3410	1,073,418	1,000,000	993,128	0	48	0	0	4.250	4.290	AO	11,806	0	09/21/2020	10/15/2050
68268N-AC-7	ONEOK PARTNERS LP			1	2.B FE	1,092,600	125.8070	1,258,078	1,000,000	1,075,177	0	(2,831)	0	0	6.650	5.910	AO	16,625	66,500	08/02/2013	10/01/2036
68389X-AW-5	ORACLE CORP SR UNSCD			2	1.G FE	1,082,560	130.1310	1,301,313	1,000,000	1,074,761	0	(1,950)	0	0	4.500	4.000	JJ	21,625	45,000	09/13/2016	07/08/2044
693506-BE-6	PPG INDUSTRIES INC SR UNSCD				2.A FE	1,162,790	132.8370	1,328,379	1,000,000	1,146,738	0	(4,554)	0	0	5.500	4.380	MN	7,028	55,000	03/28/2017	11/15/2040
69352P-AJ-2	PPL CAPITAL FUNDING INC SR UNSCD			2	2.B FE	2,315,140	128.8370	2,576,746	2,000,000	2,284,552	0	(7,543)	0	0	5.000	4.030	MS	29,444	100,000	08/26/2016	03/15/2044
694476-AD-4	PACIFIC LIFE CORP SR UNSCD 144A			1	1.G FE	3,768,765	126.2160	4,417,571	3,500,000	3,742,532	0	(6,217)	0	0	5.125	4.620	JJ	75,238	179,375	05/19/2016	01/30/2043
70152R-AA-7	PARKVIEW HEALTH SYSTEM SER 2020 UNSCD			1	1.D FE	763,193	108.5700	814,280	750,000	762,886	0	(310)	0	0	3.452	3.350	MN	4,315	19,202	02/11/2020	11/01/2050
720186-AG-0	PIEDMONT NATURAL GAS SR UNSCD			2	1.G FE	4,697,744	128.8840	6,057,572	4,700,000	4,698,052	0	48	0	0	4.650	4.650	FA	91,063	218,550	07/29/2013	08/01/2043
720198-AC-4	PIEDMONT OPERATING PARTNERSHIP LP			2	2.B FE	2,988,030	104.0420	3,121,287	3,000,000	2,996,756	0	1,266	0	0	3.400	3.440	JD	8,500	102,000	05/06/2013	06/01/2023
724060-AA-6	PIPELINE FDG CO LLC SR SCD 144A			1	2.B FE	4,409,494	131.0000	4,661,811	3,558,627	4,239,803	0	(73,047)	0	0	7.500	4.520	JJ	123,069	266,897	11/08/2017	01/15/2030
72650R-BC-5	PLAINS ALL AMERICAN PIPELINE SR UNSCD			2	3.A FE	1,939,320	98.0850	1,961,710	2,000,000	1,948,672	0	1,339	0	0	4.300	4.480	JJ	36,072	86,000	02/26/2013	01/31/2043
740189-AH-8	PRECISION CASTPARTS CORP SR UNSCD			2	1.F FE	4,969,150	116.0760	5,803,800	5,000,000	4,974,362	0	720	0	0	3.900	3.930	JJ	89,917	195,000	12/17/2012	01/15/2043
74251V-AJ-1	PRINCIPAL FINANCIAL GRP SR UNSCD			1	1.G FE	3,022,480	124.8470	3,745,434	3,000,000	3,019,418	0	(508)	0	0	4.350	4.300	MN	16,675	130,500	10/17/2014	05/15/2043
74340X-BP-5	PROLOGIS LP SR UNSCD			2	1.G FE	247,340	110.2900	275,727	250,000	247,399	0	59	0	0	3.000	3.050	AO	1,583	4,938	02/03/2020	04/15/2050
744320-88-8	PRUDENTIAL FINANCIAL INC JR SUBORD			2	2.A FE	1,000,000	105.7060	1,057,067	1,000,000	1,000,000	0	0	0	0	4.125	4.120	MJSD	3,438	11,458	08/18/2020	09/01/2060
74432Q-AH-8	PRUDENTIAL FINANCIAL INC SR UNSCD				1.G FE	2,425,810	132.5420	2,816,535	2,125,000	2,352,136	0	(11,055)	0	0	5.400	4.390	JD	5,738	114,750	04/22/2013	06/13/2035
74432Q-BQ-7	PRUDENTIAL FINANCIAL INC SR UNSCD			1	1.G FE	1,140,250	139.9710	1,399,715	1,000,000	1,124,831	0	(3,528)	0	0	6.200	5.180	MN	7,922	62,000	02/24/2016	11/15/2040
74456Q-BB-1	PUBLIC SVC ELEC & GAS SCD MTN			2	1.E FE	4,968,150	121.4430	6,072,160	5,000,000	4,973,419	0	758	0	0	3.800	3.830	JJ	95,000	190,000	01/07/2013	01/01/2043
749685-AU-7	RPM INTERNATIONAL INC SR UNSCD			2	2.C FE	4,897,400	122.6620	6,133,105	5,000,000	4,905,598	0	1,828	0	0	5.250	5.380	JD	21,875	262,500	01/24/2017	06/01/2045
749685-AW-3	RPM INTERNATIONAL INC SR UNSCD			2	2.C FE	1,687,960	110.3880	2,207,774	2,000,000	1,697,808	0	4,939	0	0	4.250	5.300	JJ	39,194	85,000	12/17/2018	01/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75144*-AD-1	RAMCO-GERSHENSON PROPERTIES LP - P			1	3.A	2,997,000	108.6520	3,259,575	3,000,000	2,998,818	0	313	0	0	4.650	4.660	FMAN	12,788	139,500	05/28/2014	05/28/2024
754730-AF-6	RAYMOND JAMES FINANCIAL SR UNSCD			1	2.A FE	2,054,020	136.8510	2,737,028	2,000,000	2,050,729	0	(1,000)	0	0	4.950	4.770	JJ	45,650	99,000	05/05/2017	07/15/2046
75513E-BT-7	RAYTHEON TECH CORP SR UNSCD			1	2.A FE	4,556,721	140.1090	4,623,610	3,300,000	4,552,964	0	(3,756)	0	0	6.800	3.580	JJ	112,200	0	12/08/2020	07/01/2036
756109-AG-9	REALTY INCOME CORP SR UNSCD			1	1.G FE	1,455,265	139.9140	1,706,953	1,220,000	1,424,945	0	(10,298)	0	0	5.875	4.280	MS	21,104	71,675	11/29/2017	03/15/2035
756109-AT-1	REALTY INCOME CORP SR UNSCD			2	1.G FE	1,999,360	136.2540	2,725,090	2,000,000	1,999,401	0	12	0	0	4.650	4.650	MS	27,383	93,000	03/08/2017	03/15/2047
75884R-AW-3	REGENCY CENTERS LP SR UNSCD			2	2.A FE	2,973,300	115.6550	3,469,665	3,000,000	2,975,154	0	497	0	0	4.400	4.450	FA	55,000	132,000	01/17/2017	02/01/2047
75913M-AA-7	REGIONS BANK SUBORDINATED				2.B FE	3,689,220	141.1820	4,235,478	3,000,000	3,595,755	0	(23,487)	0	0	6.450	4.700	JD	99,438	193,500	09/07/2016	06/26/2037
76131V-AA-1	RETAIL PROPERTIES OF AME SR UNSCD			2	2.C FE	1,881,440	102.3380	2,046,774	2,000,000	1,923,178	0	16,032	0	0	4.000	5.020	MS	23,556	80,000	04/12/2018	03/15/2025
773903-AE-9	ROCKWELL AUTOMATION SR UNSCD			1	1.G FE	1,269,080	145.7450	1,457,456	1,000,000	1,235,972	0	(9,349)	0	0	6.250	4.270	JD	5,208	62,500	03/23/2017	12/01/2037
78408L-AA-5	SC JOHNSON SON INC UNSCD 144A			2	1.G FE	1,724,180	120.1520	2,403,046	2,000,000	1,760,756	0	5,799	0	0	4.000	4.880	MN	10,222	80,000	09/20/2013	05/15/2043
78408L-AC-1	JOHNSON (S.C.) & SON INC SR UNSCD 144A			2	1.G FE	3,031,890	123.3960	3,701,880	3,000,000	3,028,083	0	(694)	0	0	4.350	4.280	MS	32,988	130,500	10/22/2014	09/30/2044
78409V-AB-0	S&P GLOBAL INC SR UNSCD			1	1.G FE	5,603,145	148.7530	6,991,424	4,700,000	5,498,177	0	(30,090)	0	0	6.550	5.030	MN	39,336	307,850	02/08/2018	11/15/2037
80282K-AP-1	SANTANDER HOLDINGS USA SR UNSCD			2	2.A FE	944,050	114.0850	1,140,850	1,000,000	955,954	0	5,531	0	0	4.400	5.200	JJ	20,533	44,000	10/15/2018	07/13/2027
816300-AH-0	SELECTIVE INSURANCE GROUP SR UNSCD			2	2.B FE	980,300	126.6640	1,266,643	1,000,000	980,803	0	280	0	0	5.375	5.510	MS	17,917	53,750	02/27/2019	03/01/2049
81721M-AM-1	SENIOR HOUSING PROP TRUST SR UNSCD			2	3.B FE	2,949,360	99.5700	2,987,106	3,000,000	2,961,527	0	4,405	0	0	4.750	4.960	FA	53,833	142,500	02/08/2018	02/15/2028
824348-AQ-9	SHERWIN-WILLIAMS CO SR UNSCD			2	2.C FE	4,970,500	118.0530	5,902,685	5,000,000	4,975,413	0	686	0	0	4.000	4.030	JD	8,889	200,000	12/13/2012	12/15/2042
824348-BH-8	SHERWIN-WILLIAMS CO SR UNSCD			2	2.C FE	2,858,250	121.2950	3,638,862	3,000,000	2,868,209	0	2,900	0	0	4.400	4.700	FA	55,000	132,000	06/02/2017	02/01/2045
82669G-CK-8	SIGNATURE BANK NEW YORK SUBRD			2,4,5	2.B FE	1,000,000	101.2160	1,012,168	1,000,000	1,000,000	0	0	0	0	4.000	4.000	AO	9,444	0	10/01/2020	10/15/2030
828807-CL-9	SIMON PROPERTY GRP LP SR UNSCD			2	1.G FE	5,273,450	122.1640	6,108,220	5,000,000	5,235,302	0	(6,860)	0	0	4.750	4.400	MS	69,931	237,500	10/17/2014	03/15/2042
832696-AP-3	JM SMUCKER CO SR UNSCD			1	2.B FE	2,949,300	124.2450	3,727,359	3,000,000	2,954,618	0	1,023	0	0	4.375	4.470	MS	38,646	131,250	03/12/2015	03/15/2045
84756N-AG-4	SPECTRA ENERGY PARTNERS SR UNSCD			2	2.A FE	1,910,436	117.3000	2,802,316	2,389,000	1,946,870	0	8,031	0	0	4.500	5.950	MS	31,654	107,505	12/03/2015	03/15/2045
84861T-AC-2	SPIRIT REALTY LP SR UNSCD			2	2.B FE	2,981,340	112.8510	3,385,533	3,000,000	2,988,494	0	1,731	0	0	4.450	4.520	MS	39,308	133,500	08/11/2016	09/15/2026
85917A-AB-6	STERLING BANCORP DE SUBORD			2,5	2.B FE	25,000	100.7120	25,178	25,000	25,000	0	0	0	0	4.000	4.000	JD	503	539	12/12/2019	12/30/2029
86765B-AQ-2	SUNOCO LOGISTICS PARTNER SR UNSCD			2	2.C FE	3,973,240	110.7680	4,430,720	4,000,000	3,975,760	0	472	0	0	5.350	5.390	MN	27,344	214,000	11/12/2014	05/15/2045
871829-AY-3	SYSCO CORPORATION SR UNSCD			2	2.C FE	3,083,850	125.7770	3,773,322	3,000,000	3,076,549	0	(1,673)	0	0	4.850	4.670	AO	36,375	145,500	02/23/2016	10/01/2045
87227R-QE-7	TCF NATIONAL BANK SER BKNT SUBORD			2,5	2.C FE	1,750,000	107.2640	1,877,131	1,750,000	1,750,000	0	0	0	0	5.500	5.500	MN	14,705	48,125	05/01/2020	05/06/2030
87264A-AY-1	T-MOBILE USA INC CORP SR SCD 144A			2	2.C FE	74,681	123.6760	92,757	75,000	74,686	0	4	0	0	4.500	4.520	AO	713	1,744	04/09/2020	04/15/2050
87305Q-CM-1	TTX CO SR UNSCD 144A			2	1.F FE	1,997,920	124.3430	2,486,878	2,000,000	1,998,137	0	40	0	0	4.200	4.200	JJ	42,000	84,000	06/13/2016	07/01/2046
883556-BG-6	THERMO FISHER SCIENTIFIC SR UNSCD			2	2.A FE	4,774,990	145.3230	5,812,956	4,000,000	4,713,385	0	(18,951)	0	0	5.300	4.080	FA	88,333	212,000	10/17/2017	02/01/2044
88732J-AU-2	TIME WARNER CABLE LLC SR SCD			1	2.C FE	1,052,640	142.5020	1,425,028	1,000,000	1,049,815	0	(1,401)	0	0	6.750	6.290	JD	3,000	67,500	11/01/2018	06/15/2039
902494-AY-9	TYSON FOODS INC SR UNSCD			2	2.B FE	5,432,340	137.6190	6,880,975	5,000,000	5,390,862	0	(9,657)	0	0	5.150	4.590	FA	97,278	257,500	10/05/2016	08/15/2044
907818-DM-7	UNION PACIFIC CORP			2	2.A FE	3,065,670	104.5280	3,135,843	3,000,000	3,013,864	0	(7,428)	0	0	2.950	2.680	JJ	40,808	88,500	05/15/2013	01/15/2023
90985F-AG-1	UNITED COMMUNITY BANK JR SUBORD			2	2.B FE	2,000,000	99.4450	1,988,900	2,000,000	2,000,000	0	0	0	0	4.500	4.500	JJ	37,750	90,000	01/10/2018	01/30/2028
90985F-AH-9	UNITED COMMUNITY BANK SR UNSCD			2,5	2.A FE	1,000,000	102.6500	1,026,505	1,000,000	1,000,000	0	0	0	0	5.000	5.000	JD	2,222	24,722	06/12/2020	06/15/2030
913017-BT-5	UNITED TECH CORP SR UNSCD			1	2.A FE	5,575,150	130.5220	6,526,105	5,000,000	5,475,722	0	(14,104)	0	0	4.500	3.840	JD	18,750	225,000	12/13/2012	06/01/2042
91529Y-AP-1	UNUM GROUP SR UNSCD			2	2.C FE	521,723	105.9040	661,901	625,000	522,556	0	834	0	0	4.500	5.640	JD	1,250	28,125	05/14/2020	12/15/2049
91913Y-AB-6	VALERO ENERGY CORP NOTE SR UNSCD			1	2.B	4,621,608	140.4410	4,835,387	3,443,000	4,445,349	0	(81,733)	0	0	8.750	4.870	JD	13,389	301,263	10/05/2018	06/15/2030
92277G-AB-3	VENTAS REALTY LP SR UNSCD			2	2.A FE	564,039	129.6300	583,337	450,000	560,934	0	(3,017)	0	0	5.700	4.010	MS	6,484	25,650	12/18/2019	09/30/2043
92343V-BG-8	VERIZON COMM INC SR UNSCD			2	2.A FE	2,659,110	118.4350	3,553,053	3,000,000	2,710,523	0	7,622	0	0	3.850	4.550	MN	19,250	115,500	03/07/2013	11/01/2042
927804-FL-3	VIRGINIA ELC & PWR SR UNSCD			2	2.A FE	4,980,000	125.2280	6,261,410	5,000,000	4,983,279	0	465	0	0	4.000	4.020	JJ	92,222	200,000	01/03/2013	01/15/2043
929089-AC-4	VOYA FINANCIAL INC SR UNSCD			1	2.B FE	998,730	126.5620	1,265,625	1,000,000	998,830	0	23	0	0	4.800	4.800	JD	2,133	48,000	06/06/2016	06/15/2046
929160-AG-4	VULCAN MATERIALS CO SR UNSCD			1	2.B FE	1,336,349	139.0490	1,400,223	1,007,000	1,300,422	0	(11,217)	0	0	7.150	4.640	MN	6,200	72,001	08/08/2017	11/30/2037
92924F-AB-2	WGL HOLDINGS INC SR UNSCD			2	2.B FE	1,984,520	126.6340	2,532,686	2,000,000	1,986,251	0	310	0	0	4.600	4.640	MN	15,333	92,000	10/22/2014	11/01/2044
931427-AC-2	WALGREENS BOOTS ALLIANCE SR UNSCD			2	2.B FE	5,535,470	113.4090	5,670,470	5,000,000	5,486,905	0	(12,161)	0	0	4.800	4.140	MN	28,667	240,000	10/06/2016	11/18/2044
94106L-BC-2	WASTE MANAGEMENT INC SR UNSCD			2	2.A FE	3,085,500	125.4830	4,015,472	3,200,000	3,097,794	0	2,366	0	0	4.100	4.310	MS	43,733	131,200	05/11/2015	03/01/2045
94974B-FJ-4	WELLS FARGO & COMPANY SUBORD				2.B FE	2,044,840	105.9290	2,118,588	2,000,000	2,010,885	0	(4,897)	0	0	3.450	3.180	FA	26,450	69,000	04/15/2013	02/13/2023
94974B-FP-0	WELLS FARGO & CO SUBORD				2.B FE	1,026,870	138.8410	1,388,412	1,000,000	1,023,774	0	(534)	0	0	5.375	5.190	MN	8,809	53,750	01/28/2014	11/02/2043
94974B-GQ-7	WELLS FARGO & COMPANY SUBORD				2.B FE	1,984,760	133.1100	2,662,204	2,000,000	1,986,061	0	280	0	0	4.900	4.940	MN	11,978	98,000	11/09/2015	11/17/2045
95763P-EF-4	WESTERN ALLIANCE BANK SER BKNT SUBORD			2,5	1.G PL	2,500,000	104.1700	2,604,263	2,500,000	2,500,000	0	0	0	0	5.250	5.250	JD	10,938	68,906	05/20/2020	06/01/2030
960413-AS-1	WESTLAKE CHEMICAL CORP SR UNSCD			2	2.B FE	4,873,890	129.6800	6,484,000	5,000,000	4,877,907	0	2,249	0	0	5.000	5.170	FA	94,444	250,000	05/10/2019	08/15/2046
962166-BR-4	WEYERHAEUSER CO SR UNSCD			1	2.B FE	3,597,210	149.7820	4,493,481	3,000,000	3,466,677	0	(29,467)	0	0	7.375	5.490	MS	65,146	221,250	01/26/2016	03/15/2032
963320-AV-8	WHIRLPOOL CORP SR UNSCD			2	2.B FE	2,129,000	124.0980	2,481,960	2,000,000	2,118,342	0	(2,684)	0	0	4.500	4.110	JD	7,500	90,000	09/13/2016	06/01/2046
96332H-CG-2	WHIRLPOOL CORP SER MTN SR UNSCD			1	2.B FE	568,620	128.2080	641,044	500,000	563,655	0	(1,701)	0	0	5.150	4.250	MS	8,583	25,750	12/05/2017	03/01/2043

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
96812W-AA-3	WILDLIFE CONSERVATION SER 2020 UNSCD			2	1.E FE	1,640,678	101.6470	1,677,184	1,650,000	1,640,737	0	59	0	0	3.414	3.440	FA	21,594	0	08/14/2020	08/01/2050
969457-BV-1	WILLIAMS COMPANIES INC SR UNSCD			2	2.C FE	7,405,750	130.1660	9,111,683	7,000,000	7,388,157	0	(8,467)	0	0	5.750	5.320	JD	7,826	402,500	10/09/2018	06/24/2044
96949L-AC-9	WILLIAMS COMPANIES INC SR UNSCD			2	2.B FE	800,985	123.7040	927,782	750,000	800,082	0	(903)	0	0	5.100	4.630	MS	11,263	38,250	03/02/2020	09/15/2045
96950F-AK-0	WILLIAMS PARTNERS LP SR UNSCD			2	2.B FE	2,247,920	128.7670	2,575,350	2,000,000	2,219,175	0	(5,244)	0	0	5.800	4.980	MN	14,822	116,000	10/01/2014	11/15/2043
970648-AK-7	WILLIS NORTH AMERICA INC SR UNSCD			2	2.B FE	5,975,700	121.9380	7,316,280	6,000,000	5,976,307	0	455	0	0	3.875	3.890	MS	68,458	235,729	09/03/2019	09/15/2049
976843-BH-4	WISCONSIN PUBLIC SVC SCD NTE			1	1.F FE	4,929,200	116.8010	5,840,090	5,000,000	4,941,306	0	1,702	0	0	3.671	3.750	JD	15,296	183,550	12/19/2012	12/01/2042
980745-G#-4	WOODWARD INC SR UNSCD - P			1	2.C	3,000,000	121.7620	3,652,878	3,000,000	3,000,000	0	0	0	0	4.610	4.610	MN	11,909	138,300	05/31/2018	05/30/2033
981811-AF-9	WORTHINGTON INDUSTRIES SR UNSCD			2	2.C FE	2,009,180	110.9190	2,218,384	2,000,000	2,007,554	0	(502)	0	0	4.300	4.250	FA	35,833	86,000	07/25/2017	08/01/2032
98419M-AK-6	XYLEM INC SR UNSCD			2	2.B FE	4,947,850	122.2260	6,111,340	5,000,000	4,951,860	0	981	0	0	4.375	4.430	MN	36,458	218,750	10/03/2016	11/01/2046
98978V-AH-6	ZOETIS INC SR UNSCD			2	2.B FE	1,997,240	136.7530	2,735,062	2,000,000	1,997,554	0	62	0	0	4.700	4.700	FA	39,167	94,000	03/07/2017	02/01/2043
01626P-AG-1	ALIMENTATION COUCHE-TAR SR UNSCD 144A		A	2	2.B FE	3,838,471	125.1510	4,654,395	3,719,000	3,831,474	0	(2,309)	0	0	4.500	4.300	JJ	72,056	167,355	12/07/2017	07/26/2047
01626P-AN-6	ALIMENTATION COUCHE-TARD SR UNSCD 144A		A	2	2.B FE	2,655,050	117.6420	3,239,863	2,754,000	2,656,416	0	1,366	0	0	3.800	4.000	JJ	45,349	51,742	04/17/2020	01/25/2050
10549P-AG-6	BROOKFIELD ASSET MGMT INC SR UNSCD		A	1	2.A FE	3,658,290	136.1130	4,083,396	3,000,000	3,502,929	0	(28,471)	0	0	7.375	5.460	MS	73,750	221,250	09/24/2014	03/01/2033
15135U-AK-5	CENOVUS ENERGY INC SR UNSCD		A	2	3.A FE	3,989,840	100.2630	4,010,540	4,000,000	3,991,547	0	191	0	0	5.200	5.210	MS	61,244	208,000	12/13/2013	09/15/2043
292505-AD-6	ENCANA CORP SR UNSCD			1	3.A FE	3,513,611	115.4020	3,535,917	3,064,000	3,470,533	0	(20,202)	0	0	6.500	5.130	FA	75,238	199,160	10/11/2018	08/15/2034
56501R-AD-8	MANULIFE FINANCIAL CORP SR UNSCD		A	1	1.G FE	2,989,350	146.2600	4,387,800	3,000,000	2,990,142	0	181	0	0	5.375	5.390	MS	52,406	161,250	03/01/2016	03/04/2046
67077M-AG-3	NUTRIEN LTD SR UNSCD		A	1	2.B FE	3,621,012	137.9310	4,358,626	3,160,000	3,587,337	0	(12,918)	0	0	5.625	4.580	JD	14,813	177,750	04/10/2018	12/01/2040
67077M-AJ-7	NUTRIEN LTD SR UNSCD		A	2	2.B FE	1,977,280	104.0700	2,081,408	2,000,000	1,990,712	0	5,068	0	0	3.150	3.420	AO	15,750	63,000	04/10/2018	10/01/2022
67077M-AR-9	NUTRIEN LTD SR UNSCD		A	2	2.B FE	1,028,910	128.3280	1,283,289	1,000,000	1,027,142	0	(697)	0	0	4.900	4.700	JD	4,083	49,000	04/10/2018	06/01/2043
698900-AG-2	PANCANADIAN PETROLEUM BD			1	3.A FE	1,803,550	117.8000	1,767,009	1,500,000	1,764,626	0	(17,955)	0	0	7.200	5.060	MN	18,000	108,000	10/03/2018	11/01/2031
775109-AZ-4	ROGERS COMMUNICATIONS INC SR UNSCD		A	2	2.A FE	3,301,620	140.4190	4,212,582	3,000,000	3,265,262	0	(6,562)	0	0	5.450	4.790	AO	40,875	163,500	09/25/2014	10/01/2043
775109-BG-5	ROGERS COMMUNICATIONS INC SR UNSCD		A	2	2.A FE	3,975,920	127.1670	5,086,708	4,000,000	3,977,169	0	436	0	0	4.300	4.330	FA	64,978	172,000	02/05/2018	02/15/2048
884903-BM-6	THOMSON REUTERS CORP SR UNSCD		A	2	2.B FE	249,558	108.9330	272,335	250,000	249,579	0	11	0	0	4.500	4.510	MN	1,188	11,250	10/22/2019	05/23/2043
98417E-AR-1	GLENCORE FIN CAN SECD 144A		A	1	2.A FE	891,398	122.0880	915,661	750,000	890,014	0	(1,383)	0	0	5.550	4.230	AO	7,631	20,813	08/19/2020	10/25/2042
C0445#-AP-1	ARC RESOURCES LTD SR NOTE - P		A	1	2.C	3,749,621	100.8630	3,782,370	3,750,000	3,749,843	0	39	0	0	3.720	3.720	MS	37,200	139,500	09/25/2014	09/25/2026
C1465*-AK-9	CGI GROUP INC SR NOTE-P		A	1	2.A	1,714,286	105.6150	1,810,553	1,714,286	1,714,286	0	0	0	0	3.740	3.740	MS	19,412	64,114	09/12/2014	09/12/2024
00185A-AB-0	AON PLC SR UNSCD		D	1	2.A FE	2,890,080	120.5900	3,617,721	3,000,000	2,904,239	0	2,524	0	0	4.250	4.480	JD	6,729	127,500	10/10/2014	12/12/2042
03835V-AF-3	APTIV PLC SR UNSCD		D	2	2.B FE	4,483,700	107.6650	5,383,275	5,000,000	4,505,323	0	9,152	0	0	4.400	5.090	AO	55,000	220,000	08/01/2018	10/01/2046
03939A-AA-5	ARCH CAPITAL GROUP LTD SR UNSCD		D	2	2.A FE	900,000	116.1560	1,045,405	900,000	900,000	0	0	0	0	3.635	3.630	JD	16,448	0	06/23/2020	06/30/2050
04686J-AC-5	ATHENE HOLDING LTD SR UNSCD		D	2	2.B FE	147,803	105.9130	158,871	150,000	147,838	0	36	0	0	3.500	3.670	JJ	1,210	0	10/06/2020	01/15/2031
05464H-AB-6	AXIS SPECIALTY FINAN PLC SR UNSCD		D	1	2.A FE	552,145	120.6250	603,125	500,000	550,890	0	(1,130)	0	0	5.150	4.450	AO	6,438	25,750	11/14/2019	04/01/2045
05541V-AF-3	BG ENERGY CAP PLC SR UNSCD 144A		D	1	1.E FE	574,056	131.7220	592,753	450,000	570,008	0	(3,931)	0	0	5.125	3.330	AO	4,869	23,063	12/20/2019	10/15/2041
055451-AR-9	BHP BILLITON FIN USA LTD SR UNSCD		D		1.F FE	2,533,590	129.6070	3,888,213	3,000,000	2,582,337	0	10,631	0	0	4.125	5.220	FA	43,656	123,750	12/08/2015	02/24/2042
06738E-AV-7	BARCLAYS PLC SR UNSCD		D	1	2.B FE	1,998,140	136.0600	2,721,216	2,000,000	1,998,260	0	32	0	0	4.950	4.950	JJ	47,025	99,000	01/03/2017	01/10/2047
06738E-BD-6	BARCLAYS PLC SR UNSCD		D	2	2.B FE	4,000,000	119.4890	4,779,564	4,000,000	4,000,000	0	0	0	0	4.972	4.970	MN	24,860	198,880	05/09/2018	05/16/2029
06744C-TB-7	BARCLAYS BANK PLC SR UNSCD SER GMTN		D	2	1.F FE	1,969,400	101.8040	2,036,096	2,000,000	1,970,997	0	568	0	0	4.100	4.190	JJ	34,622	82,000	01/22/2018	01/29/2048
191241-AF-5	COCA-COLA FEMSA SAB CV SR UNSCD		D	1	1.G FE	2,083,900	140.4560	2,809,124	2,000,000	2,073,843	0	(1,700)	0	0	5.250	4.970	MN	10,208	105,000	01/30/2014	11/26/2043
2027A0-JN-0	COMMONWEALTH BNK AUST SR UNSCD 144A		D		1.D FE	467,315	125.2980	626,494	500,000	468,529	0	627	0	0	3.900	4.300	JJ	9,154	19,500	01/10/2019	07/12/2047
21685W-CJ-4	RABOBANK NEDERLAND SR UNSCD 144		C		1.D FE	5,514,860	147.5600	7,378,015	5,000,000	5,440,326	0	(13,090)	0	0	5.250	4.570	MN	26,979	262,500	10/22/2014	05/24/2041
25243Y-AU-3	DIAGEO CAPITAL PLC SR UNSCD		D	2	1.G FE	1,912,880	104.7460	2,094,932	2,000,000	1,977,016	0	9,377	0	0	2.625	3.140	AO	9,042	52,500	06/07/2013	04/29/2023
40052V-AD-6	GRUPO BIMBO SAB DE CV SR UNSCD 144A		D	1	2.B FE	4,591,980	125.2240	5,635,107	4,500,000	4,586,145	0	(1,966)	0	0	4.875	4.730	JD	112,125	219,375	09/14/2017	06/27/2044
40052V-AG-9	GRUPO BIMBO SAB DE CV SR UNSCD 144A		D	1	2.B FE	1,086,074	112.8030	1,240,842	1,100,000	1,086,398	0	247	0	0	4.000	4.070	MS	14,056	44,000	09/06/2019	09/06/2049
404280-CC-1	HSBC HOLDINGS PLC SR UNSCD		D	2,5	1.F FE	1,000,000	115.4000	1,154,000	1,000,000	1,000,000	0	0	0	0	3.973	3.970	MN	4,304	39,730	05/15/2019	05/22/2030
43474T-AB-9	HOLCIM CAPITAL CORP SR UNSCD 144A		D	1	2.B FE	4,199,310	146.8710	4,846,753	3,300,000	4,094,703	0	(25,520)	0	0	6.875	4.890	MS	57,979	226,875	11/10/2017	09/29/2039
43475D-AA-5	HOLCIM CAPITAL CORP SR UNSCD 144A		D	1	2.B FE	1,113,343	146.5560	1,392,291	950,000	1,095,614	0	(3,245)	0	0	6.500	5.320	MS	18,697	61,750	09/29/2014	09/12/2043
478375-AS-7	JOHNSON CONTROLS INTL PL SR UNSCD		D	2	2.B FE	348,201	137.3500	447,764	326,000	346,541	0	(450)	0	0	5.125	4.680	MS	4,966	16,708	12/28/2016	09/14/2045
500472-AC-9	KONINKLIJKE PHILIPS NV SR UNSCD		D	1	2.A FE	6,583,500	155.8510	7,792,585	5,000,000	6,389,835	0	(52,633)	0	0	6.875	4.520	MS	105,035	343,750	10/12/2017	03/11/2038
539439-AN-9	LLOYDS BANKING GROUP PLC SUBORD		D		2.A FE	2,995,980	137.4360	4,123,104	3,000,000	2,996,302	0	70	0	0	5.300	5.300	JD	13,250	159,000	11/23/2015	12/01/2045
53944Y-AE-3	LLOYDS BANKING GROUP PLC SUBORDINATED		D		2.A FE	3,404,000	122.2980	4,891,920	4,000,000	3,424,303	0	9,342	0	0	4.344	5.350	JJ	83,019	173,760	10/11/2018	01/09/2048
55608J-AP-3	MACQUARIE GROUP LTD SR UNSCD 144A		D	2	1.G FE	4,500,000	120.6910	5,431,120	4,500,000	4,500,000	0	0	0	0	5.033	5.030	JJ	104,435	226,485	10/15/2018	01/15/2030
65557F-AH-9	NORDEA BANK ABP SUBORDINATED 144A		D	2,5	1.G FE	249,485	116.0680	290,171	250,000	249,485	0	0	0	0	4.625	4.510	MS	3,469	11,563	03/14/2019	09/13/2033
714264-AK-4	PERNOD RICARD SA SR UNSCD 144A		D	1	2.A FE	6,149,250	141.0610	7,053,080	5,000,000	6,028,032	0	(30,545)	0	0	5.500	4.040	JJ	126,806	275,000	10/04/2016	01/15/2042
76720A-AG-1	RIO TINTO FINANCE USA PLC SR UNSCD		D	2	1.F FE	2,869,290	129.8320	3,894,975	3,000,000	2,889,670	0	3,007	0	0	4.125	4.390	FA	44,680	123,750	03/18/2013	08/21/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
80007R-AF-2	SANDS CHINA LTD SR UNSCD		D	2	2.C FE	2,997,530	112.1750	3,365,265	3,000,000	2,998,226	0	334	0	0	5.125	5.130	FA	61,073	153,750	01/25/2019	08/08/2025
822582-CE-0	SHELL INTERNATIONAL FIN CORP SR UNSCD		D	2	1.D FE	984,660	110.6910	1,106,910	1,000,000	985,018	0	312	0	0	3.125	3.200	MN	4,684	31,250	11/04/2019	11/07/2049
82620K-AF-0	SIEMENS FINANCIERINGSMAATS SR UNSCD 144		D	1	1.E FE	4,962,900	135.1230	6,756,150	5,000,000	4,966,677	0	745	0	0	4.400	4.440	MN	20,778	220,000	05/27/2015	05/27/2045
853254-AN-0	STANDARD CHARTERED BK SUBORDINATED 144A		D		2.B FE	1,035,660	133.8170	1,338,172	1,000,000	1,033,257	0	(700)	0	0	5.700	5.440	MS	15,042	57,000	04/10/2017	03/26/2044
88167A-AF-8	TEVA PHARMACEUTICAL NE SR UNSCD		D	1	3.C FE	991,670	89.0000	890,000	1,000,000	992,452	0	163	0	0	4.100	4.140	AO	10,250	41,000	07/18/2016	10/01/2046
89641U-AB-7	TRINITY ACQUISITION PLC SR UNSCD		D	1	2.B FE	4,278,720	147.0080	5,880,336	4,000,000	4,258,957	0	(5,580)	0	0	6.125	5.610	FA	92,556	245,000	02/22/2017	08/15/2043
91311Q-AC-9	UNITED UTILITIES PLC SR UNSCD		D	1	2.A FE	5,849,140	129.5500	6,406,292	4,945,000	5,672,607	0	(78,205)	0	0	6.875	4.560	FA	128,433	339,960	08/31/2018	08/15/2028
92857W-AQ-3	VODAFONDE GROUP PLC SR UNSCD		D	1	2.B FE	2,507,620	143.9960	2,879,924	2,000,000	2,451,708	0	(19,199)	0	0	6.150	4.200	FA	42,367	123,000	12/13/2017	02/27/2037
L9031*-AB-7	TERMINAL INVESTMENT LTD HLDG SR SCRD -P		D	1	2.C PL	1,100,000	116.1640	1,277,804	1,100,000	1,100,000	0	0	0	0	5.100	5.100	AO	11,220	56,100	04/19/2018	04/19/2028
Q9194*-AB-5	TRANSURBAN QUEENSLAND SR SECURED 144A		D	1	2.B FE	3,200,000	115.1920	3,686,160	3,200,000	3,200,000	0	0	0	0	4.260	4.260	MS	37,488	136,320	09/22/2015	09/22/2027
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						892,918,182	XXX	1,062,158,729	850,665,646	888,242,600	0	(1,372,689)	0	0	XXX	XXX	XXX	11,152,823	40,307,456	XXX	XXX
12803P-AB-4	CAJUN GLOBAL LLC SER 2017-1A CLS A2 144			2	2.C FE	2,664,178	101.8490	2,734,646	2,685,000	2,677,178	0	4,225	0	0	6.500	6.690	FMAN	19,876	174,525	06/26/2017	08/20/2047
19260M-AA-4	COINSTAR FUNDING LLC SER 2017-1A A2 144			2	2.B FE	1,930,000	97.5270	1,882,273	1,930,000	1,930,000	0	0	0	0	5.216	5.210	JAJO	18,456	100,669	05/12/2017	04/25/2047
233046-AF-8	DB MASTER FIN LLC 2017-1A CLS A2II SR S			2	2.B FE	972,500	106.1920	1,032,717	972,500	972,500	0	0	0	0	4.030	4.030	FMAN	4,464	39,192	10/23/2017	11/20/2047
34417M-AB-3	FOCUS BRANDS FDG SER 2017-1A A2II 144A			2	2.B FE	965,000	95.9140	925,570	965,000	965,000	0	0	0	0	5.093	5.090	JAJO	8,328	49,147	04/06/2017	04/30/2047
411707-AH-5	CKE RESTAURANT HLDING SER 20-1A 144A			2	2.B FE	250,000	102.5070	256,268	250,000	250,000	0	0	0	0	3.981	3.980	MJSD	276	0	12/21/2020	12/20/2050
41810*-AB-0	HANNON ARMSTRONG SUS YLD 15-1B SUBRD-			1	2.B FE	4,576,564	100.4370	4,596,562	4,576,564	4,576,564	0	0	0	0	5.410	5.410	JAJO	48,831	242,970	02/10/2017	04/20/2034
47760Q-AB-9	JIMMY JOHNS FDG LLC SER2017-1A CLS A2I			2	2.B FE	1,935,000	103.0990	1,994,966	1,935,000	1,935,000	0	0	0	0	4.846	4.840	JAJO	15,889	93,770	07/07/2017	07/30/2047
87244B-AA-6	TGIF FDG SER 17-1A CL A2 SR SECD 144A			2	4.B FE	2,790,000	80.4490	2,244,527	2,790,000	2,790,000	0	0	0	0	6.202	6.200	JAJO	29,320	173,036	03/02/2017	04/30/2047
87342R-AC-8	TACO BELL 2016-1A CL A23 SR SECD 144A			2	2.B FE	2,895,000	107.8500	3,122,258	2,895,000	2,895,000	0	0	0	0	4.970	4.970	FMAN	14,388	143,881	05/11/2016	05/25/2046
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						18,978,242	XXX	18,789,787	18,999,064	18,991,242	0	4,225	0	0	XXX	XXX	XXX	159,828	1,017,190	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						911,896,424	XXX	1,080,948,516	869,664,710	907,233,842	0	(1,368,464)	0	0	XXX	XXX	XXX	11,312,651	41,324,646	XXX	XXX
00138G-AC-3	AIG LIFE HOLDINGS INC JR SBRD 144A				2.C FE	2,296,875	147.2480	2,576,842	1,750,000	2,284,191	0	(9,198)	0	0	8.125	5.800	MS	41,866	142,188	08/02/2019	03/15/2046
026874-BE-6	AMERICAN INTL GRP JR SUB NOTE			2,4	2.C FE	138,750	112.5410	140,677	125,000	138,274	0	(476)	0	0	6.250	5.260	MS	2,300	7,812	01/15/2020	03/15/2087
05463H-AC-5	AXIS SPECIALTY FINAN PLC JR SBRD			2,5	2.B FE	1,982,495	104.6880	2,093,772	2,000,000	1,983,134	0	639	0	0	4.900	4.960	JJ	45,189	58,528	03/09/2020	01/15/2040
591560-AA-5	METLIFE CAP IV TR PFD JR SUB 144A			2,4	2.B FE	1,571,926	141.0000	1,669,440	1,184,000	1,514,919	0	(20,119)	0	0	7.875	4.770	JD	4,144	93,240	01/12/2018	12/15/2067
638612-AJ-0	NATIONWIDE FINL SVCS JR SUB			2,4,5	2.B FE	2,200,000	119.4980	2,389,978	2,000,000	2,185,524	0	(6,613)	0	0	6.750	5.860	MN	17,250	135,000	09/07/2018	05/15/2067
74251V-AL-6	PRINCIPAL FINANCIAL GROUP JR SUBORD			2,5	2.B FE	5,902,500	95.4370	5,726,250	6,000,000	5,902,500	0	(30,451)	0	0	3.265	3.390	FMAN	25,576	244,661	05/23/2019	05/15/2055
854502-AM-3	STANLEY BLACK & DECKER I JR SUBORD			2,5	2.B FE	1,000,000	106.7320	1,067,322	1,000,000	1,000,000	0	0	0	0	4.000	4.000	MS	11,778	23,889	02/03/2020	03/15/2060
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						15,092,546	XXX	15,664,281	14,059,000	15,008,542	0	(66,218)	0	0	XXX	XXX	XXX	148,103	705,318	XXX	XXX
4899999. Total - Hybrid Securities						15,092,546	XXX	15,664,281	14,059,000	15,008,542	0	(66,218)	0	0	XXX	XXX	XXX	148,103	705,318	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						1,177,270,775	XXX	1,533,632,482	1,367,689,646	1,262,675,295	0	8,937,736	0	0	XXX	XXX	XXX	12,677,986	45,466,243	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						18,978,242	XXX	18,789,787	18,999,064	18,991,242	0	4,225	0	0	XXX	XXX	XXX	159,828	1,017,190	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						1,196,249,017	XXX	1,552,422,269	1,386,688,710	1,281,666,537	0	8,941,961	0	0	XXX	XXX	XXX	12,837,814	46,483,433	XXX	XXX

1A ..$ 254,423,931 1B ..$ 28,917,279 1C ..$ 51,137,072 1D ..$ 27,015,025 1E ..$ 58,776,066 1F ..$ 50,172,559 1G ..$ 118,852,369
2A ..$ 219,044,623 2B ..$ 292,546,973 2C ..$ 119,668,652
3A ..$ 32,181,376 3B ..$ 12,081,310 3C ..$ 10,848,392
4A ..$ 0 4B ..$ 2,790,000 4C ..$ 3,210,910
5A ..$ 0 5B ..$ 0 5C ..$ 0
6 ..$ 0

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

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
13063D-US-5	CALIFORNIA ST GO UNLTD		04/17/2020	BANK OF AMERICA MERRILL LYNCH		506,395	500,000	0
57582R-B2-1	MASSACHUSETTS STATE SER C GO UNLTD		02/20/2020	BANK OF AMERICA MERRILL LYNCH		25,131	25,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						531,526	525,000	0
013122-XB-7	ALBERTVILLE AL GO LTD SER A		04/22/2020	ROBERT W BAIRD & COMPANY INC		346,063	350,000	0
054231-PZ-2	AVON OH LOCAL SCH DST SER 2020-1 GO UNLT		07/31/2020	STIFEL NICOLAUS & CO		244,723	250,000	0
054375-VL-1	AVONDALE MI SCH DIST SER A GO UNLTD		02/04/2020	HUNTINGTON SECURITIES		226,895	500,000	0
10607G-AW-0	BRAZORIA CNTY TX MUNI UTILITY GO UNLTD		07/29/2020	HUNTINGTON SECURITIES		438,507	450,000	731
10607U-BB-4	BRAZORIA CNTY TX MUNI UTILITY GO UNLTD		07/24/2020	SAMCO CAPTIAL		322,563	325,000	429
111664-HK-7	BROCK TX INDEP SCH DIST GO UNLTD		04/29/2020	PIPER SANDLER		28,374	50,000	0
117566-CW-7	BRYAN TX GO LTD CTFS		02/06/2020	WELLS FARGO SECURITIES LLC		984,480	1,000,000	0
124110-FH-5	BUTTE-GLENN CA CMNTY CLG DIST GO UNLTD		04/30/2020	PIPER SANDLER		48,983	50,000	388
144393-MV-4	CARPINTERIA CA UNIF SCH DIST GO UNLTD		10/28/2020	ROBERT W BAIRD & COMPANY INC		263,355	250,000	0
147168-DL-9	CASCADE CA UNION ELEM SCH DIST GO UNLTD		12/17/2020	STIFEL NICOLAUS & CO		354,732	700,000	0
152339-RZ-2	CENTINELA VLY CA UNION HIGH SCH GO UNLTD		10/14/2020	STEPHENS INC		98,376	100,000	444
156753-PY-5	CERES CA UNIF SCH DIST GO UNLTD		04/17/2020	PIPER SANDLER		85,573	250,000	0
178882-NK-8	CLACKAMAS & WASHINGTON CNTY OR CAB SER A		08/06/2020	VARIOUS		642,044	1,500,000	0
180126-WB-6	CLAREMONT CA UNIF SCH DIST SER C GO UNLT		04/23/2020	PIPER SANDLER		24,905	25,000	0
197558-FT-1	COLUMBIA CNTY OR SCH DIST SER A GO UNLTD		08/14/2020	PIPER SANDLER		1,846,960	4,000,000	0
204736-FM-9	COMPTON CA UNIF SCH DIST SER B GO UNLTD		10/22/2020	STIFEL NICOLAUS & CO		140,168	250,000	0
214057-HF-1	COOK COUNTY IL SCH DIST GO UNLTD		08/06/2020	HUNTINGTON SECURITIES		247,718	250,000	0
273290-FW-1	EAST KNOX OH LOCAL SCH DST SER A GO UNLT		02/19/2020	STIFEL NICOLAUS & CO		153,422	150,000	0
283065-JY-7	EL DORADO CA UNION HIGH SCH DST GO UNLTD		10/15/2020	STIFEL NICOLAUS & CO		122,968	250,000	0
297667-CC-9	ETIWANDA CA SCH DIST GO UNLTD SER A		05/07/2020	STIFEL NICOLAUS & CO		86,386	200,000	0
306297-Y7-1	FALL RIVER MA GO LTD		01/24/2020	ROBERT W BAIRD & COMPANY INC		150,000	150,000	0
346788-PW-6	FORT BEND CNTY TX LEVEE SER A GO UNLTD		04/16/2020	ROBERT W BAIRD & COMPANY INC		243,658	250,000	365
34682B-FG-9	FORT BEND TX MUNI UTILITY GO UNLTD		08/04/2020	HUNTINGTON SECURITIES		272,256	300,000	133
34682H-TE-6	FORT BEND TX MUNI UTILITY DIST GO UNLTD		07/15/2020	BANK OF AMERICA MERRILL LYNCH		577,445	590,000	662
34683T-BX-6	FORT BEND TX MUNI UTLY DIST GO UNLTD		08/11/2020	HUNTINGTON SECURITIES		40,000	40,000	117
34988C-BU-1	FOSSIL RIDGE CO MET DIST #3 GO LTD		10/22/2020	WELLS FARGO SECURITIES LLC		252,388	250,000	0
35005R-AX-9	FOSTER CITY CA GO UNLTD		07/29/2020	STIFEL NICOLAUS & CO		395,000	400,000	0
351190-FB-4	FOWLER MI PUBLIC SCH DIST GO UNLTD		10/15/2020	ROBERT W BAIRD & COMPANY INC		100,000	100,000	0
381303-ND-4	GOLDEN VLY CA UNIF SCH DIST SER C GO UNL		04/24/2020	PIPER SANDLER		244,065	250,000	0
397378-KG-4	GREENWOOD TX UTILITY DST GEN OBLG UNLTD		01/16/2020	ROBERT W BAIRD & COMPANY INC		173,250	175,000	241
410360-KK-6	HANFORD CA JT UNION HIGH SCH GO UNLTD		07/09/2020	STIFEL NICOLAUS & CO		97,856	200,000	0
41423F-AZ-2	HARRIS CNTY TX MUNI UTILITY DST GO UNLTD		08/10/2020	HUNTINGTON SECURITIES		145,793	150,000	131
41423T-FB-0	HARRIS CNTY TX MUNI UTILITY DIST GO UNLT		10/14/2020	HUNTINGTON SECURITIES		467,160	500,000	363
417123-GP-5	HARTNELL CA CMNTY CLG DST GO UNTLD SER B		07/15/2020	PIPER SANDLER		498,995	500,000	0
421025-DD-6	HAYS CNTY TX DEV DIST #1 GO UNLTD		07/14/2020	ROBERT W BAIRD & COMPANY INC		98,544	100,000	88
423542-QP-7	HEMET CA UNIF SCH DIST SER B GO UNLTD		07/31/2020	STIFEL NICOLAUS & CO		301,203	300,000	396
43124A-KB-3	HIGHWAY 380 MUNI MGMT DIST #1 GO UNLTD		08/14/2020	HUNTINGTON SECURITIES		361,116	400,000	292
445047-JQ-7	HUMBLE TX INDEP SCH DIST SER A GO UNLTD		07/23/2020	WELLS FARGO SECURITIES LLC		494,790	500,000	0
452641-KV-4	IMPERIAL CA CMNTY CLG DIS SER D GO UNLTD		11/10/2020	CITIGROUP GLOBAL MARKETS INC		12,728	25,000	0
513804-KJ-2	LANCASTER CA SCH DIST SER D GO UNLTD		06/05/2020	STIFEL NICOLAUS & CO		76,290	150,000	0
516408-KU-4	LANSING MI CMNTY CLG GO LTD		04/15/2020	ROBERT W BAIRD & COMPANY INC		252,628	250,000	3,604
542433-XB-8	LONG BEACH CA UNIF SCH DIST GO UNLTD		03/20/2020	BANK OF AMERICA MERRILL LYNCH		78,077	100,000	467
556452-JD-3	MADERA CA UNIF SCH DIST GO UNLTD		08/05/2020	STEPHENS INC		197,660	200,000	40
556589-JF-7	MADISON AL WTR & WSTWTR BRD REV		04/16/2020	STIFEL NICOLAUS & CO		123,760	125,000	0
560245-KG-6	MAHWAH TWP NJ GO UNLTD		07/28/2020	STEPHENS INC		106,039	190,000	0
564283-ZL-6	MANSFIELD OH GO LTD		11/02/2020	STEPHENS INC		404,000	400,000	400
569203-QG-0	MARION & POLK CNTYS OR SCH DIST GO UNLTD		10/09/2020	PIPER SANDLER		180,008	375,000	0
581725-DT-2	MCKINLEYVILLE CA UNION SCH DIST GO UNLTD		02/05/2020	SAMUEL A RAMIREZ & COMPANY INC		233,655	500,000	0
587635-JL-8	MERCED CA UNION HIGH SCH DIST GO UNLTD		05/22/2020	STIFEL NICOLAUS & CO		89,439	300,000	0
59748C-AN-6	MIDLAND CNTY MI WTR SPLY SYS GO LTD		07/23/2020	HUNTINGTON SECURITIES		157,298	150,000	0
609391-GS-0	MONITEAU PA SCH DIST		04/02/2020	JANNEY MONTGOMERY SCOTT INC		230,305	250,000	0
61371P-BZ-9	MONTGOMERY CNTY TX MUNI UTILITY GO UNLTD		10/05/2020	HUNTINGTON SECURITIES		98,626	100,000	80
61373F-AZ-0	MONTGOMERY CNTY TX MUNI UTLY GO UNLTD		10/28/2020	HUNTINGTON SECURITIES		112,833	115,000	193
622078-CQ-4	MOUNT MORRIS MI CONSOL SCH DIST GO UNLTD		08/05/2020	STEPHENS INC		49,925	50,000	3
623040-LW-0	MT SAN ANTONIO CA CMNTY SER D GO UNLTD		10/21/2020	STIFEL NICOLAUS & CO		21,956	50,000	0
668690-FN-5	NORTON OH CITY SCH DIST CIBS GO UNLTD		10/07/2020	STIFEL NICOLAUS & CO		242,320	250,000	0
671205-2Z-4	OAK GROVE CA SCH DIST GO UNLTD SER F-2		07/14/2020	JANNEY MONTGOMERY SCOTT INC		705,225	1,500,000	0
671556-PB-8	OAK PARK CA UNIF SCH DIST GO UNLTD		10/29/2020	WELLS FARGO SECURITIES LLC		101,108	250,000	0
675383-TF-0	OCEANSIDE CA UNIF SCH DIST GO UNLTD		11/10/2020	CITIGROUP GLOBAL MARKETS INC		12,513	25,000	0
681669-FR-3	OMAHA-DOUGLAS NE PBL BLDG SER B GO LTD		04/30/2020	PIPER SANDLER		78,343	80,000	0
717095-8D-8	PFLUGERVILLE TX INDEP SCH DIST SER A GO		01/31/2020	ROBERT W BAIRD & COMPANY INC		201,568	200,000	0
723627-FA-8	PIONEER CA UNION ELEM SCH DIST GO UNLTD		02/12/2020	STEPHENS INC		73,635	150,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
72600P-BT-3	PLACER CA UNION HIGH SCH DIST GO UNLTD		04/30/2020	STIFEL NICOLAUS & CO		145,719	150,000	0
733590-QX-4	PORT BEAUMONT TX NAV DIST GO UNLTD		07/24/2020	HUNTINGTON SECURITIES		638,294	650,000	0
734336-WP-1	PORT HURON MI GO LTD		11/17/2020	CREWS & ASSOCIATES		248,585	250,000	1,634
734336-WQ-9	PORT HURON MI GO LTD		08/05/2020	STEPHENS INC		354,375	350,000	3,849
73474M-QU-2	PORT NECHES-GROVES TX IND SCH DT GO UNLT		04/23/2020	ROBERT W BAIRD & COMPANY INC		275,000	275,000	0
77427H-DU-6	ROCKWALL CNTY TX MUNI UTILITY GO UNLTD		07/29/2020	HUNTINGTON SECURITIES		146,291	150,000	234
777849-VB-3	ROSEVILLE CA JT UNION HIGH SCH GO UNLTD		02/06/2020	STIFEL NICOLAUS & CO		85,316	175,000	0
794879-GH-3	SALINAS CITY CA ELEM SCH DIST GO UNLTD		08/06/2020	STEPHENS INC		13,534	25,000	0
800766-MN-4	SANGAMON CNTY IL SCH DIST #186 GO UNLTD		04/17/2020	STIFEL NICOLAUS & CO		407,131	350,000	0
816547-HB-2	SELMA CA UNIF SCH DIST SER D GO UNLTD		02/18/2020	STIFEL NICOLAUS & CO		109,480	200,000	0
904121-PM-6	UMATILLA CNTY OR SCH DIST #8 R GO		04/14/2020	PIPER SANDLER		347,850	750,000	0
92823P-ME-3	VIRIDIAN TX MUNI MGMT DIST GO UNLTD		10/30/2020	HUNTINGTON SECURITIES		122,561	125,000	34
939483-HR-7	WASHINGTON OH LOCAL SCH DST SER B GO UNL		04/15/2020	ROBERT W BAIRD & COMPANY INC		250,000	250,000	0
951801-HL-6	WEST CARROLLTON OH CITY SCH DIST GO UNLT		02/12/2020	ROBERT W BAIRD & COMPANY INC		750,000	750,000	0
967795-BW-4	WILBARGER CREEK MUNI UTIL DIST GO UNLTD		01/27/2020	ROBERT W BAIRD & COMPANY INC		25,000	25,000	0
978879-NB-6	WOODBRIDGE TWP NJ BRD OF EDU GO UNLTD		08/07/2020	STOEVER GLASS & CO., INC.		24,764	25,000	19
981306-XQ-1	WORCESTER MA SER B GO LTD		02/04/2020	WELLS FARGO SECURITIES LLC		194,000	200,000	0
983068-7F-8	WYLIE TX INDEP SCH DIST GO UNLTD CABS		08/11/2020	EXCHANGE		118,342	375,000	0
983068-7Z-4	WYLIE TX INDEP SCH DIST GO UNLTD CABS		08/11/2020	EXCHANGE		937,269	2,970,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						20,654,164	29,885,000	15,337
039063-AR-3	ARCADIA CA PENSION OBLIG REV		10/28/2020	STIFEL NICOLAUS & CO		125,000	125,000	0
041189-YP-0	ARKANSAS TECH UNIV SER A REV		11/18/2020	STEPHENS INC		1,000,000	1,000,000	0
041806-ZS-2	ARLINGTON TX HGR EDU FIN CORP SER A REV		07/30/2020	ROBERT W BAIRD & COMPANY INC		905,002	925,000	0
045142-DL-7	ASHWAUBENON WI CMNTY DEV AUTH CABS REV		11/09/2020	HUNTINGTON SECURITIES		9,082	25,000	0
067869-GD-3	BARNESVILLE GA WTR & SWR SER A REV		10/30/2020	STEPHENS INC		400,000	400,000	0
085495-AV-1	BERNE UNION OH LOCAL SCH DIST COPS REV		10/30/2020	ROBERT W BAIRD & COMPANY INC		482,590	500,000	0
087032-EY-0	BETHEL PA PARK MUNI AUTH SWR REV		10/19/2020	STEPHENS INC		99,375	100,000	0
103627-AE-5	BOYS TOWN VILLAGE NE REV		11/03/2020	HUNTINGTON SECURITIES		230,590	250,000	478
161037-Z3-3	CHARLOTTE NC COPS SER A REV		03/23/2020	BANK OF AMERICA MERRILL LYNCH		99,483	100,000	1,267
17131M-UH-8	CHULA VISTA CA ELEM SCH DIST COPS REV		02/04/2020	PIPER SANDLER		492,565	500,000	0
183834-AP-5	CLAYMONT OH CITY SCH DIST COPS REV		08/12/2020	ROBERT W BAIRD & COMPANY INC		199,166	200,000	0
20775H-BZ-5	CONNECTICUT ST HSG FIN AUTH SER D-1 REV		10/16/2020	MORGAN STANLEY & CO LLC		225,000	225,000	0
218091-AC-0	CORALVILLE ROAD USE TAX REV SER A		07/08/2020	DA DAVIDSON & CO		407,744	400,000	831
234588-BJ-9	DALLAS CNTY AL WTR & SWR AUTH REV		11/05/2020	CREWS & ASSOCIATES		51,700	50,000	307
235036-6Z-8	DALLAS-FORT WORTH TX INTL ARPT SER C REV		07/31/2020	MORGAN STANLEY & CO LLC		400,000	400,000	0
235839-DZ-7	DANA POINT CA CMNTY FACS DIST SER B REV		08/06/2020	STIFEL NICOLAUS & CO		275,000	275,000	0
295542-SW-5	ERIE CITY PA WTR AUTH REVENUE		10/07/2020	PNC BANK NA		253,440	250,000	0
338430-DN-8	FLAGSTAFF AZ COPS SER A REV		07/24/2020	STIFEL NICOLAUS & CO		325,000	325,000	0
343137-GE-9	FLORIDA ST TURNPIKE AUTH TURNP REV SER B		01/14/2020	CITIGROUP GLOBAL MARKETS INC		51,034	50,000	121
365273-CE-9	GARDEN GROVE CA PUB FING AUTH SER A REV		10/23/2020	STIFEL NICOLAUS & CO		242,248	250,000	0
37353P-DD-8	GEORGIA ST HSG & FIN AUTH SER A REV		01/29/2020	WELLS FARGO SECURITIES LLC		728,710	675,000	4,163
382900-EY-0	GOODYEAR AZ WTR & SWR REV		04/14/2020	PIPER SANDLER		760,838	750,000	0
407835-AR-8	HAMILTON OH NONTAX REV		11/09/2020	PIPER SANDLER		80,134	80,000	407
424898-FA-7	HENDERSON CNTY NC LTD OBLG REV		04/30/2020	ROBERT W BAIRD & COMPANY INC		30,103	30,000	0
45505T-QT-1	INDIANA ST HSG & CMNTY DEV AUT REV SER A		01/15/2020	RBC CAPITAL MARKETS		150,000	150,000	0
48504N-DF-3	KANSAS CITY MO INDL DEV AUTH ARPT REV		10/29/2020	WELLS FARGO SECURITIES LLC		542,530	500,000	167
48542R-KU-7	KANSAS DEVMNT FINANCE AUTH SER P REV		07/29/2020	WELLS FARGO SECURITIES LLC		746,490	750,000	148
491207-5G-7	KENTUCKY ST BOND CORP FING SER F REV		10/30/2020	KEYBANC CAPITAL MARKETS INC		250,000	250,000	0
524803-BA-0	LEHIGH CNTY AUTH WTR & SWR REV		10/27/2020	CREWS & ASSOCIATES		173,728	175,000	660
546395-V5-0	LOUISIANA ST PUBLIC FACS AUTH REV SER A		07/24/2020	BANK OF AMERICA MERRILL LYNCH		331,945	325,000	0
546589-P5-5	LOUISVILLE & JEFFERSON CNTY KY SER A REV		07/16/2020	BANK OF AMERICA MERRILL LYNCH		899,868	925,000	0
55646F-AW-0	MADERA CNTY CA PUBLIC FING AUTH REV		08/07/2020	STIFEL NICOLAUS & CO		302,100	300,000	229
55658F-AW-5	MADISON AL BRD OF EDU SPL TAX REV		01/22/2020	STEPHENS INC		1,014,930	1,000,000	6,000
56052F-TN-5	MAINE ST HSG AUTH MTGE PURCH SER F REV		08/06/2020	CITIGROUP GLOBAL MARKETS INC		750,000	750,000	0
56052F-TP-0	MAINE ST HSG AUTH MTGE PURCH SER F REV		08/06/2020	CITIGROUP GLOBAL MARKETS INC		950,000	950,000	0
572716-KP-2	MARSHALL UNIV WV SER A REV		04/20/2020	WELLS FARGO SECURITIES LLC		550,000	550,000	321
574486-FS-0	MARYSVILLE OH WTR SYS MTGE REV		04/30/2020	STIFEL NICOLAUS & CO		145,133	150,000	0
60416S-4D-9	MINNESOTA ST HSG FIN AGY SER B REV		01/24/2020	RBC CAPITAL MARKETS		650,000	650,000	0
605350-WG-1	MISSISSIPPI ST HOME CORP SER B REV		07/28/2020	WELLS FARGO SECURITIES LLC		100,000	100,000	0
60629Q-AT-4	MISSOURI ST STHRN ST UNIV AUXI REV		02/06/2020	SIEBERT WILLIAMS SHANK		153,579	150,000	521
641494-HS-1	NEVADA ST SYS OF HGR EDU COPS SER A REV		01/10/2020	BANK OF AMERICA MERRILL LYNCH		202,460	200,000	0
642577-VX-5	NEW BRAUNFELS TX UTILITY REV		04/15/2020	PIPER SANDLER		50,978	50,000	46
64613A-CV-2	NEW JERSEY ST HSG & MTGE FIN SER E REV		07/29/2020	BARCLAYS CAPITAL INC		900,000	900,000	0
647370-JS-5	NEW MEXICO ST HOSP EQUIPMENT REV SER A		01/16/2020	WELLS FARGO SECURITIES LLC		250,625	250,000	708
649451-HA-2	NEW YORK ST CONVENTION CENTER SER B REV		02/05/2020	BANK OF AMERICA MERRILL LYNCH		74,230	200,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
64966W-ED-5	NEW YORK CITY NY HSG DEV CORP SER A REV		02/05/2020	JEFFERIES LLC		2,500,000	2,500,000	0
64971X-WS-3	NEW YORK CITY NY TRANSITIONAL SER D1 REV		10/29/2020	SAMUEL A RAMIREZ & COMPANY INC		509,970	500,000	0
64987J-DP-3	NEW YORK ST HSG FIN AGY SER B-2 REV		10/16/2020	BANK OF AMERICA MERRILL LYNCH		350,000	350,000	0
64989K-LG-9	NEW YORK ST PWR AUTH SER A REV		04/30/2020	GOLDMAN SACHS & CO		169,180	180,000	0
654531-CC-4	NIPOMO CA CMNTY SVCS DIST SPEC ASSESS		08/06/2020	PIPER SANDLER		123,253	125,000	0
654531-CD-2	NIPOMO CA CMNTY SVCS DIST SPEC ASSESS		08/06/2020	PIPER SANDLER		72,872	75,000	0
65821F-HS-8	NORTH CAROLINA HOUSING FIN REV SER 42		03/19/2020	STIFEL NICOLAUS & CO		92,075	100,000	649
65830V-AP-5	NORTH CAROLINA TURNPIKE AUTHORITY REV		10/23/2020	HUNTINGTON SECURITIES		116,998	250,000	0
658542-BH-7	NORTH CENTRL REGL WTR DIST ND SER A REV		04/24/2020	ROBERT W BAIRD & COMPANY INC		100,000	100,000	0
661735-BR-0	NORTH PRAIRIE RURAL WTR DIST SER A REV		04/29/2020	ROBERT W BAIRD & COMPANY INC		100,000	100,000	8
66286P-DT-4	N TEXAS MUNI WTR DIST MUSTANG CK REV		04/24/2020	ROBERT W BAIRD & COMPANY INC		250,000	250,000	0
667549-AY-5	NORTHWEST JASPER IN REGL WATR DIST REV		08/05/2020	ROBERT W BAIRD & COMPANY INC		197,914	200,000	0
67886M-TC-3	OKLAHOMA ST HSG FIN AGY SER A REV		04/22/2020	BANK OF AMERICA MERRILL LYNCH		75,287	75,000	0
679191-JJ-6	OKLAHOMA ST UNIV AGRIC & MECH SER B REV		04/15/2020	CITIGROUP GLOBAL MARKETS INC		150,000	150,000	0
70227R-BE-9	PASADENA CA PENSION OBLIG SER A REV		02/06/2020	STIFEL NICOLAUS & CO		650,000	650,000	0
706716-CJ-4	PENDER CNTY NC LTD OBLIG REV		10/22/2020	ROBERT W BAIRD & COMPANY INC		52,380	50,000	0
70870E-DQ-9	PENNSYLVANIA ST ECON DEV FING AUTH REV		07/23/2020	ROBERT W BAIRD & COMPANY INC		352,916	950,000	0
73208P-BT-7	POMONA CA PENSION OBLG SER BJ REV		08/14/2020	SAMUEL A RAMIREZ & COMPANY INC		40,000	40,000	0
73358W-5V-2	PORT AUTH OF NEW YORK & NEW JERSEY REV		07/17/2020	SAMUEL A RAMIREZ & COMPANY INC		166,266	150,000	0
777857-AP-8	ROSEVILLE CA JT UNION HIGH SCH COPS REV		08/07/2020	STIFEL NICOLAUS & CO		403,516	400,000	204
791526-RU-2	SAINT LOUIS CNTY MO SPL OBLG SER B REV		07/29/2020	ROBERT W BAIRD & COMPANY INC		241,720	250,000	169
79730C-KQ-6	SAN DIEGO CA PUBLIC FACS FING SER A REV		05/01/2020	MORGAN STANLEY & CO LLC		49,327	50,000	0
812636-MJ-4	SEATTLE WA HSG AUTH SER A REV		10/23/2020	MARKETAXESS CORP		102,009	100,000	841
850714-GV-2	SPRINGFIELD IL WATER SER B REV		10/29/2020	DA DAVIDSON & CO		254,063	250,000	0
864784-GM-9	SUFFOLK CNTY NY WTR AUTH REV SER B		04/28/2020	BANK OF AMERICA MERRILL LYNCH		198,000	200,000	0
86754E-AV-8	SUNNYVALE CA FING AUTH LEASE REV		10/23/2020	STIFEL NICOLAUS & CO		119,724	125,000	0
914302-GW-8	UNIV OF HOUSTON TX UNIV REV SER A		01/23/2020	BANK OF AMERICA MERRILL LYNCH		1,839,060	1,800,000	0
91754T-ZF-3	UTAH ST CHRT SCH FIN AUTH CHRT REV		02/20/2020	CREWS & ASSOCIATES		122,400	125,000	0
976595-GN-2	WISCONSIN CENTER DIST SER D CABS REV		11/17/2020	MORGAN STANLEY & CO LLC		46,607	115,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						26,507,937	27,370,000	18,245
00287Y-CB-3	ABBVIE INC SR UNSCD		11/17/2020	EXCHANGE		248,926	250,000	5,193
00287Y-DA-4	ABBVIE INC SR UNSCD		11/17/2020	EXCHANGE		3,475,502	3,000,000	61,433
00287Y-DB-2	ABBVIE INC SR UNSCD		11/17/2020	EXCHANGE		1,124,843	1,003,000	8,205
012725-AD-9	ALBEMARLE CORP SR UNSCD		04/16/2020	SUSQUEHANNA FINANCIAL GROUP LLP		2,125,000	2,000,000	42,086
02079K-AG-2	ALPHABET INC SR UNSCD		08/04/2020	GOLDMAN SACHS & CO		506,045	500,000	31
025932-87-2	AMERICAN FINANCIAL GROUP SUBORD PFD		05/21/2020	BANK OF AMERICA MERRILL LYNCH		3,800,000	3,800,000	0
025932-AL-8	AMERICAN FINANCIAL GROUP CORP SR UNSCD		05/20/2020	KEYBANC CAPITAL MARKETS INC		2,448,063	2,550,000	47,481
025932-AP-9	AMERICAN FINANCIAL GROUP SR UNSCD		04/17/2020	JEFFERIES LLC		4,976,443	4,750,000	12,031
037833-EA-4	APPLE INC SR UNSCD		08/13/2020	JP MORGAN SECURITIES LLC		2,225,993	2,250,000	0
04621X-AD-0	ASSURANT INC SR UNSCD NTE		06/04/2020	KEYBANC CAPITAL MARKETS INC		114,735	98,000	2,076
05971J-AA-0	BANCORP SOUTH SUBORD		06/11/2020	VARIOUS		3,975,000	4,000,000	41,021
06849R-AC-6	BARRICK NA FINANCE LLC SR UNSCD		01/15/2020	KEYBANC CAPITAL MARKETS INC		106,230	75,000	1,906
097023-CX-1	BOEING CO SR UNSCD		04/30/2020	CITIGROUP GLOBAL MARKETS INC		2,500,000	2,500,000	0
110122-DF-2	BRISTOL-MYERS SQUIBB CO SR UNSCD		07/15/2020	EXCHANGE		2,527,018	2,000,000	28,500
110122-DG-0	BRISTOL-MYERS SQUIBB CO SR UNSCD		07/15/2020	EXCHANGE		4,660,576	3,780,000	82,688
14310F-AA-0	CARLYLE HOLDINGS II FIN SR UNSCD 144A		01/10/2020	MORGAN STANLEY & CO LLC		1,180,730	1,000,000	15,625
23355L-AK-2	DXC TECHNOLOGY CO SR UNSCD		04/14/2020	BANK OF AMERICA MERRILL LYNCH		997,910	1,000,000	0
260543-DD-2	DOW CHEMICAL CO SR UNSCD		08/17/2020	CITIGROUP GLOBAL MARKETS INC		1,488,900	1,500,000	0
29279F-AA-7	ENERGY TRANSFER OPERATNG SR UNSCD		02/27/2020	FIFTH THIRD SECURITIES INC		292,933	250,000	5,946
299808-AH-8	EVEREST REINSURANCE HLDG SR UNSCD		10/05/2020	WELLS FARGO SECURITIES LLC		494,220	500,000	0
31428X-CA-2	FEDEX CORP SR UNSCD		04/03/2020	JP MORGAN SECURITIES LLC		495,250	500,000	0
320209-AB-5	FIRST FINANCIAL BANCORP SUBORD		04/24/2020	STIFEL NICOLAUS & CO		5,200,000	5,200,000	0
360271-AM-2	FULTON FINANCIAL CORP SUBORD		04/08/2020	PIPER SANDLER		1,645,000	1,750,000	7,292
411707-AH-5	CKE RESTAURANT HLDING SER 20-1A 144A		12/21/2020	BARCLAYS CAPITAL INC		250,000	250,000	0
41810*-AB-0	HANNON ARMSTRONG SUS YLD 15-1B SUBRD- P		10/20/2020	CAPITALIZED INTEREST		106,708	106,708	0
432748-AE-1	HILLTOP HOLDINGS INC SUBORD		05/07/2020	PIPER SANDLER		3,970,000	3,970,000	0
45866F-AQ-7	INTERCONTINENTALEXCHANGE SR UNSCD		08/17/2020	WELLS FARGO SECURITIES LLC		494,920	500,000	0
50249A-AD-5	LYB INT FINANCE III SR UNSCD		04/15/2020	JP MORGAN SECURITIES LLC		1,987,460	2,000,000	0
524901-AR-6	LEGG MASON INC SR UNSCD		08/13/2020	BROWNSTONE INVESTMENT GROUP LLC		1,391,250	1,000,000	5,000
529043-AE-1	LEXINGTON REALTY TRUST SR UNSCD		08/14/2020	WELLS FARGO SECURITIES LLC		1,240,413	1,250,000	0
53079E-BK-9	LIBERTY MUTUAL GROUP INC SR UNSCD 144A		05/07/2020	CREDIT SUISSE SECURITIES LLC		509,485	510,000	0
615369-AU-9	MOODYS CORPORATION SR UNSCD		08/04/2020	BANK OF AMERICA MERRILL LYNCH		2,900,284	2,925,000	0
637417-AM-8	NATIONAL RETAIL PROP INC SR UNSCD		05/20/2020	SUSQUEHANNA FINANCIAL GROUP LLP		232,750	240,000	1,184
638612-AM-3	NATIONWIDE FINANCIAL SER SR UNSCD 144A		07/31/2020	FHN FINANCIAL		203,471	190,000	1,235
677050-AP-1	OGLETHORPE POWER CORP SER 144A SCD		08/25/2020	JP MORGAN SECURITIES LLC		738,990	750,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
67740Q-AG-1	OHIO NATL FINL SVCS 144A		01/14/2020	VARIOUS		4,307,075	4,000,000	53,736
682441-AB-6	ONEAMERICA FINL PARTNERS SR UNSCD 144A		09/21/2020	GOLDMAN SACHS & CO		993,080	1,000,000	0
70152R-AA-7	PARKVIEW HEALTH SYSTEM SER 2020 UNSCD		02/11/2020	SUNTRUST ROBINSON HUMPHREY INC		763,193	750,000	647
74340X-BP-5	PROLOGIS LP SR UNSCD		02/03/2020	JP MORGAN SECURITIES LLC		247,340	250,000	0
744320-88-8	PRUDENTIAL FINANCIAL INC JR SUBORD		08/18/2020	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	0
75513E-BT-7	RAYTHEON TECH CORP SR UNSCD		12/08/2020	EXCHANGE		4,556,721	3,300,000	97,863
82669G-CK-8	SIGNATURE BANK NEW YORK SUBRD		10/01/2020	STIFEL NICOLAUS & CO		1,000,000	1,000,000	0
87227R-QE-7	TCF NATIONAL BANK SER BKNT SUBORD		05/01/2020	MORGAN STANLEY & CO LLC		1,750,000	1,750,000	0
87264A-AY-1	T-MOBILE USA INC CORP SR SCD 144A		04/09/2020	BARCLAYS CAPITAL INC		74,681	75,000	0
90985F-AH-9	UNITED COMMUNITY BANK SR UNSCD		06/12/2020	US BANCORP INVESTMENTS INC		1,000,000	1,000,000	0
91529Y-AP-1	UNUM GROUP SR UNSCD		05/14/2020	STIFEL NICOLAUS & CO		396,735	500,000	9,565
95763P-EF-4	WESTERN ALLIANCE BANK SER BKNT SUBORD		05/20/2020	PIPER SANDLER		2,500,000	2,500,000	0
96812W-AA-3	WILDLIFE CONSERVATION SER 2020 UNSCD		08/14/2020	CREWS & ASSOCIATES		1,640,678	1,650,000	626
96949L-AC-9	WILLIAMS COMPANIES INC SR UNSCD		03/02/2020	SUNTRUST ROBINSON HUMPHREY INC		800,985	750,000	17,956
01626P-AN-6	ALIMENTATION COUCHE-TARD SR UNSCD 144A	A	04/17/2020	VARIOUS		2,655,050	2,754,000	23,201
98417E-AR-1	GLENCORE FIN CAN SECD 144A	A	08/19/2020	GOLDMAN SACHS & CO		891,398	750,000	13,181
03939A-AA-5	ARCH CAPITAL GROUP LTD SR UNSCD	D	06/23/2020	WELLS FARGO SECURITIES LLC		900,000	900,000	0
04686J-AC-5	ATHENE HOLDING LTD SR UNSCD	D	10/06/2020	WELLS FARGO SECURITIES LLC		147,803	150,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						86,259,787	82,026,708	585,708
026874-BE-6	AMERICAN INTL GRP JR SUB NOTE		01/15/2020	JP MORGAN SECURITIES LLC		138,750	125,000	2,648
05463H-AC-5	AXIS SPECIALTY FINAN PLC JR SBRD		03/09/2020	STIFEL NICOLAUS & CO		1,482,495	1,500,000	18,579
854502-AM-3	STANLEY BLACK & DECKER I JR SUBORD		02/03/2020	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	0
4899999. Subtotal - Bonds - Hybrid Securities						2,621,245	2,625,000	21,227
8399997. Total - Bonds - Part 3						136,574,659	142,431,708	640,517
8399998. Total - Bonds - Part 5						9,194,953	7,303,000	164,819
8399999. Total - Bonds						145,769,612	149,734,708	805,336
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						145,769,612	XXX	805,336

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
912833-LA-6	US TREASURY STRIPS		08/15/2020	MATURITY		4,500,000	4,500,000	600,342	4,285,106	0	214,894	0	214,894	0	4,500,000	0	0	0	0	08/15/2020
0599999. Subtotal - Bonds - U.S. Governments						4,500,000	4,500,000	600,342	4,285,106	0	214,894	0	214,894	0	4,500,000	0	0	0	0	XXX
70914P-NE-8	COMMONWEALTH OF PENNSYLVANIA (TAXABLE)		05/01/2020	CALL at 100.000		1,000,000	1,000,000	994,200	996,513	0	103	0	103	0	996,616	0	3,384	3,384	26,750	05/01/2030
70914P-PQ-9	COMMONWEALTH OF PENNSYLVANIA (TAXABLE)		07/15/2020	CALL at 100.000		500,000	500,000	499,895	499,954	0	2	0	2	0	499,957	0	43	43	29,250	07/15/2030
76222R-HT-2	RHODE ISLAND STATE (TAXABLE)		04/01/2020	CALL at 100.000		1,000,000	1,000,000	1,128,275	1,004,596	0	(4,596)	0	(4,596)	0	1,000,000	0	0	0	30,490	04/01/2030
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,500,000	2,500,000	2,622,370	2,501,063	0	(4,491)	0	(4,491)	0	2,496,573	0	3,427	3,427	86,490	XXX
09088R-VL-7	BIRMINGHAM ALABAMA (TAXABLE)		11/19/2020	CALL at 100.000		1,005,000	1,005,000	1,019,852	1,006,189	0	(1,189)	0	(1,189)	0	1,005,000	0	0	0	86,229	02/01/2033
220147-W6-5	CORPUS CHRISTI SCH DIST TEXAS (TAXABLE)		08/17/2020	CALL at 100.000		500,000	500,000	570,890	505,986	0	(5,986)	0	(5,986)	0	500,000	0	0	0	30,620	08/15/2032
249164-LJ-1	DENVER CITY & CNTY GO UNLMTD (TAXABLE)		12/03/2020	CALL at 100.000		1,000,000	1,000,000	1,019,110	1,001,415	0	(1,415)	0	(1,415)	0	1,000,000	0	0	0	75,647	08/01/2030
266705-C2-6	DURHAM COUNTY NORTH CAROLINA (TAXABLE)		11/02/2020	CALL at 100.000		500,000	500,000	500,500	500,051	0	(51)	0	(51)	0	500,000	0	0	0	26,170	11/01/2030
269695-5Y-4	EAGLE MTN & SAGINAW TX ISD TXB GO		08/17/2020	CALL at 100.000		3,000,000	3,000,000	3,218,190	3,025,470	0	(25,470)	0	(25,470)	0	3,000,000	0	0	0	159,990	08/15/2040
346622-7X-5	FORSYTH COUNTY NORTH CAROLINA (TAXABLE)		04/01/2020	CALL at 100.000		1,000,000	1,000,000	1,001,000	1,000,035	0	(35)	0	(35)	0	1,000,000	0	0	0	25,830	04/01/2030
447025-JS-7	HUNTSVILLE ALABAMA (TAXABLE)		12/03/2020	CALL at 100.000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	32,701	09/01/2032
495260-ZG-9	KING COUNTY WASHINGTON (TAXABLE)		06/01/2020	CALL at 100.000		500,000	500,000	527,765	501,607	0	(1,607)	0	(1,607)	0	500,000	0	0	0	12,640	12/01/2029
514014-MC-0	LANCASTER COUNTY NEBRASKA (TAXABLE)		07/15/2020	CALL at 100.000		1,000,000	1,000,000	1,042,760	1,002,941	0	(2,941)	0	(2,941)	0	1,000,000	0	0	0	61,000	01/15/2030
514040-YE-8	LANCASTER COUNTY PENNSYLVANIA (TAXABLE)		11/02/2020	CALL at 100.000		500,000	500,000	505,215	500,546	0	(546)	0	(546)	0	500,000	0	0	0	27,365	11/01/2030
52908E-SF-1	LEXINGTON-FAYETTE KENTUCKY (TAXABLE)		06/01/2020	CALL at 100.000		1,000,000	1,000,000	983,250	989,331	0	340	0	340	0	989,671	0	10,329	10,329	27,250	06/01/2030
696089-YR-6	PALATINE ILLINOIS (TAXABLE)		12/01/2020	CALL at 100.000		500,000	500,000	503,785	500,450	0	(450)	0	(450)	0	500,000	0	0	0	29,000	12/01/2030
796237-VS-1	SAN ANTONIO TEXAS (TAXABLE)		08/03/2020	CALL at 100.000		750,000	750,000	778,433	752,093	0	(2,093)	0	(2,093)	0	750,000	0	0	0	43,785	08/01/2029
809554-QG-6	SCOTT COUNTY MINNESOTA (TAXABLE)		02/03/2020	CALL at 100.000		665,000	665,000	676,624	665,135	0	(135)	0	(135)	0	665,000	0	0	0	19,950	02/01/2033
848644-R3-6	SPOKANE COUNTY WASHINGTON (TAXABLE)		12/01/2020	CALL at 100.000		500,000	500,000	500,500	500,068	0	(68)	0	(68)	0	500,000	0	0	0	25,050	12/01/2032
849067-R5-4	SPOKANE WASHINGTON (TAXABLE)		12/01/2020	CALL at 100.000		250,000	250,000	250,250	250,028	0	(28)	0	(28)	0	250,000	0	0	0	15,328	12/01/2030
930336-GT-3	WADSWORTH OHIO (TAXABLE)		12/01/2020	CALL at 100.000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	28,850	12/01/2032
97217P-BJ-7	WILSON COUNTY TENNESSEE (TAXABLE)		04/01/2020	CALL at 100.000		500,000	500,000	531,570	501,125	0	(1,125)	0	(1,125)	0	500,000	0	0	0	13,500	04/01/2032
983068-2D-8	WYLIE TX INDEP SCH DIST GO INSURED		08/11/2020	EXCHANGE		1,055,611	3,345,000	951,920	1,029,381	0	26,230	0	26,230	0	1,055,611	0	0	0	0	08/15/2048
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						15,225,611	17,515,000	15,581,614	15,231,851	0	(16,569)	0	(16,569)	0	15,215,282	0	10,329	10,329	740,905	XXX
011839-UK-1	ALASKA HSG FIN CORP MTGE REV 1ST SER		12/01/2020	CALL at 100.000		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	5,855	12/01/2049
101434-AU-2	BOULDER COLORADO (TAXABLE)		10/01/2020	CALL at 100.000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	25,000	10/01/2030
16639E-AU-8	CHESTERFIELD COUNTY VIRGINIA (TAXABLE)		10/01/2020	CALL at 100.000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	32,906	01/01/2030
296122-WT-7	ESCAMBIA CNTY FL HSG FIN AUTH SF MTG REV		10/01/2020	CALL at 100.000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	271	10/01/2044
34074M-TK-7	FLORIDA ST HSG FIN CORP SER 1 REV		10/01/2020	CALL at 100.000		10,000	10,000	10,211	10,208	0	(16)	0	(16)	0	10,192	0	(192)	(192)	360	07/01/2049
37353P-DD-8	GEORGIA ST HSG & FIN AUTH SER A REV		12/01/2020	CALL at 100.000		5,000	5,000	5,398	0	0	(36)	0	(36)	0	5,362	0	(362)	(362)	185	06/01/2049
407288-XX-2	HAMILTON COUNTY OHIO (TAXABLE)		12/01/2020	CALL at 100.000		500,000	500,000	500,500	500,060	0	(60)	0	(60)	0	500,000	0	0	0	26,350	12/01/2030
432347-LQ-3	HILLSBOROUGH COUNTY FLORIDA (TAXABLE)		08/03/2020	CALL at 100.000		500,000	500,000	497,520	498,405	0	76	0	76	0	498,481	0	1,519	1,519	26,500	08/01/2029
485429-DB-7	KANSAS STATE (TAXABLE)		03/02/2020	CALL at 100.000		250,000	250,000	250,250	250,007	0	(7)	0	(7)	0	250,000	0	0	0	7,431	03/01/2030
57587A-Y9-3	MASSACHUSETTS ST HSG FIN AGY SER B-1 REV		02/14/2020	CALL at 100.000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	48	12/01/2056
60416S-4D-9	MINNESOTA ST HSG FIN AGY SER B REV		12/01/2020	CALL at 100.000		65,000	65,000	65,000	0	0	0	0	0	0	65,000	0	0	0	1,256	01/01/2044
60637B-TW-0	MISSOURI ST HSG DEV COM SER A REV		11/02/2020	CALL at 100.000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	465	11/01/2044
641279-MU-5	NEVADA ST HSG DIV SF MTGE SER A REV		10/01/2020	CALL at 100.000		20,000	20,000	20,462	20,456	0	(28)	0	(28)	0	20,428	0	(428)	(428)	595	10/01/2049
647201-JH-6	NEW MEXICO ST MTGE FIN AUTH SER F REV		07/01/2020	CALL at 100.000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	203	07/01/2049
649883-TM-7	NEW YORK STATE MTG AGY (TAXABLE)		04/01/2020	CALL at 100.000		55,000	55,000	55,848	55,000	0	0	0	0	0	55,000	0	0	0	1,156	10/01/2027
658207-PA-7	NORTH CAROLINA HOUSING FIN AGY (TAXABLE)		07/01/2020	CALL at 100.000		30,000	30,000	30,030	30,000	0	0	0	0	0	30,000	0	0	0	972	01/01/2029
658909-VA-1	NORTH DAKOTA ST HSG FIN AGY SER C REV		11/02/2020	CALL at 100.000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	1,131	07/01/2042
67756Q-ZV-2	OHIO ST HSG FIN AGY RSDL MTGER SER B REV		12/01/2020	CALL at 100.000		35,000	35,000	35,804	35,794	0	(65)	0	(65)	0	35,728	0	(728)	(728)	1,340	09/01/2049
677659-U2-8	OHIO STATE WATER DEVELOPMENT (TAXABLE)		06/01/2020	CALL at 100.000		280,000	280,000	302,436	281,327	0	(1,327)	0	(1,327)	0	280,000	0	0	0	8,470	12/01/2031
67886M-TC-3	OKLAHOMA ST HSG FIN AGY SER A REV		11/02/2020	CALL at 100.000		5,000	5,000	5,019	0	0	(1)	0	(1)	0	5,018	0	(18)	(18)	73	09/01/2040
746189-RM-3	PURDUE UNIVERSITY INDIANA (TAXABLE)		07/01/2020	CALL at 100.000		200,000	200,000	200,200	200,014	0	(14)	0	(14)	0	200,000	0	0	0	11,910	07/01/2030
83756C-XU-4	SOUTH DAKOTA HSG DEV AUTH SER A REV		08/12/2020	CALL at 100.000		610,000	610,000	610,000	610,000	0	0	0	0	0	610,000	0	0	0	17,009	05/01/2042
882750-PL-0	TEXAS ST DEPT OF HSG & CMNTY SER A REV		12/01/2020	CALL at 100.000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	379	01/01/2050
91754R-RZ-2	UTAH STATE BOARD REGENTS (TAXABLE)		10/01/2020	CALL at 100.000		500,000	500,000	507,865	500,727	0	(727)	0	(727)	0	500,000	0	0	0	25,500	04/01/2030
93978T-ZF-9	WASHINGTON ST HSG FIN COMMISSION REV		12/01/2020	CALL at 100.000		15,000	15,000	14,127	14,150	0	19	0	19	0	14,169	0	831	831	570	12/01/2045
977123-ZJ-0	WISCONSIN STATE (TAXABLE)		07/01/2020	CALL at 100.000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	28,500	07/01/2028
3199999. Subtotal - Bonds - U.S. Special Revenues						4,850,000	4,850,000	4,880,670	4,776,148	0	(2,186)	0	(2,186)	0	4,849,378	0	622	622	224,435	XXX
00256@-AB-5	AARON'S INC SR NOTE - P		11/27/2020	VARIOUS		1,209,481	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	55,635	04/14/2021
00287Y-BS-7	ABBVIE INC SR UNSCD 144A		11/17/2020	EXCHANGE		248,926	250,000	248,908	248,910	0	16	0	16	0	248,926	0	0	0	10,507	11/21/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
03820C-A#-2	APPLIED INDSTRL TECHNOLOGIES INC SR N -P		07/01/2020	SINKING FUND REDEMPTION		1,000,000	1,000,000	999,000	1,000,001	0	(1)	0	(1)	0	1,000,000	0	0	0	31,900	07/01/2022
110122-BR-8	BRISTOL-MYERS SQUIBB CO SR UNSCD 144A		07/15/2020	EXCHANGE		2,527,018	2,000,000	2,538,120	2,536,205	0	(9,187)	0	(9,187)	0	2,527,018	0	0	0	85,500	10/15/2040
110122-BS-6	BRISTOL-MYERS SQUIBB CO SR UNSCD 144A		07/15/2020	EXCHANGE		4,660,576	3,780,000	4,675,936	4,673,350	0	(12,774)	0	(12,774)	0	4,660,576	0	0	0	181,913	08/15/2043
12692@-AA-4	CVSR HOLDCO LLC SR SCD -P		03/31/2020	VARIOUS		95,976	95,976	95,976	95,976	0	0	0	0	0	95,976	0	0	0	2,246	03/31/2037
12803P-AB-4	CAJUN GLOBAL LLC SER 2017-1A CLS A2 144A		11/20/2020	SINKING FUND REDEMPTION		90,000	90,000	89,302	89,626	0	374	0	374	0	90,000	0	0	0	3,656	08/20/2047
19260M-AA-4	COINSTAR FUNDING LLC SER 2017-1A A2 144A		10/25/2020	VARIOUS		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	652	04/25/2047
233046-AF-8	DB MASTER FIN LLC 2017-1A CLS A2II SR SC		11/20/2020	SINKING FUND REDEMPTION		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	202	11/20/2047
26208L-AB-4	DRIVEN BRANDS FDG SER 16-1A CL A2 144A		12/14/2020	VARIOUS		1,945,728	1,935,000	1,927,668	1,931,552	0	1,237	0	1,237	0	1,932,789	0	2,211	2,211	146,382	07/20/2046
26860#-AA-8	EIF PIO PICO LLC SR SCD -P		06/30/2020	VARIOUS		74,339	74,339	74,339	74,339	0	0	0	0	0	74,339	0	0	0	1,857	12/31/2041
30288*-AB-6	FLNG LIQUEFACTION 2 LLC SR SCD -P		09/30/2020	VARIOUS		154,747	154,747	154,747	154,747	0	0	0	0	0	154,747	0	0	0	5,605	03/31/2038
34417M-AB-3	FOCUS BRANDS FDG SER 2017-1A A2II 144A		10/30/2020	VARIOUS		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	318	04/30/2047
382388-AU-0	B F GOODRICH CO SR UNSCD		06/08/2020	EXCHANGE		4,586,604	3,300,000	4,179,384	4,121,634	0	(14,711)	0	(14,711)	0	4,106,922	0	479,682	479,682	210,063	07/01/2036
41810*-AB-0	HANNON ARMSTRONG SUS YLD 15-1B SUBRD- P		01/20/2020	SINKING FUND REDEMPTION		47,723	47,723	47,723	47,723	0	0	0	0	0	47,723	0	0	0	645	04/20/2034
47760Q-AB-9	JIMMY JOHNS FDG LLC SER2017-1A CLS A2II		10/30/2020	VARIOUS		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	606	07/30/2047
724060-AA-6	PIPELINE FDG CO LLC SR SCD 144A		07/15/2020	SINKING FUND REDEMPTION		76,538	76,538	94,838	76,935	0	(397)	0	(397)	0	76,538	0	0	0	4,335	01/15/2030
760759-AP-5	REPUBLIC SERVICES INC		12/09/2020	CALL at 104.583		3,137,502	3,000,000	3,126,600	3,034,451	0	(34,451)	0	(34,451)	0	3,000,000	0	0	0	246,371	06/01/2022
83546D-AD-0	SONIC 2016-1A CLASS A2 SR SECD 144A		01/22/2020	VARIOUS		2,782,899	2,782,899	2,782,899	2,782,899	0	0	0	0	0	2,782,899	0	0	0	33,175	05/20/2046
87244B-AA-6	TGIF FDG SER 17-1A CL A2 SR SECD 144A		10/30/2020	VARIOUS		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	2,326	04/30/2047
87342R-AC-8	TACO BELL 2016-1A CL A23 SR SECD 144A		11/25/2020	VARIOUS		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	932	05/25/2046
C1465*-AK-9	CGI GROUP INC SR NOTE-P	A	09/12/2020	SINKING FUND REDEMPTION		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	16,026	09/12/2024
00507U-AH-4	ACTAVIS FUNDING SR UNSCD	D	05/12/2020	EXCHANGE		3,481,980	3,000,000	3,292,290	3,277,932	0	(2,476)	0	(2,476)	0	3,275,457	0	206,522	206,522	59,413	06/15/2044
00507U-AU-5	ACTAVIS FUNDING SCS SR UNSCD	D	05/12/2020	EXCHANGE		1,126,369	1,003,000	997,755	998,187	0	35	0	35	0	998,222	0	128,146	128,146	31,365	03/15/2045
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						27,822,477	24,366,293	27,101,556	26,920,538	0	(72,335)	0	(72,335)	0	26,848,203	0	816,561	816,561	1,131,630	XXX
8399997. Total - Bonds - Part 4						54,898,088	53,731,293	50,786,552	53,714,706	0	119,313	0	119,313	0	53,909,436	0	830,939	830,939	2,183,460	XXX
8399998. Total - Bonds - Part 5						9,157,065	7,303,000	9,194,953		0	(37,888)	0	(37,888)	0	9,157,065	0	0	0	376,273	XXX
8399999. Total - Bonds						64,055,153	61,034,293	59,981,505	53,714,706	0	81,425	0	81,425	0	63,066,501	0	830,939	830,939	2,559,733	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						64,055,153	XXX	59,981,505	53,714,706	0	81,425	0	81,425	0	63,066,501	0	830,939	830,939	2,559,733	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00287Y-CM-9	ABBVIE INC SR UNSCD 144A		05/12/2020	EXCHANGE	11/17/2020	EXCHANGE	3,000,000	3,481,980	3,475,501	3,475,501	0	(6,479)	0	(6,479)	0	0	0	0	134,184	59,413
00287Y-CN-7	ABBVIE INC SR UNSCD 144A		05/12/2020	EXCHANGE	11/17/2020	EXCHANGE	1,003,000	1,126,369	1,124,843	1,124,843	0	(1,526)	0	(1,526)	0	0	0	0	32,026	7,543
75513E-AQ-4	RAYTHEON TECH CORP SR UNSCD 144A		06/08/2020	EXCHANGE	12/08/2020	EXCHANGE	3,300,000	4,586,604	4,556,721	4,556,721	0	(29,883)	0	(29,883)	0	0	0	0	210,063	97,863
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							7,303,000	9,194,953	9,157,065	9,157,065	0	(37,888)	0	(37,888)	0	0	0	0	376,273	164,819
8399998. Total - Bonds							7,303,000	9,194,953	9,157,065	9,157,065	0	(37,888)	0	(37,888)	0	0	0	0	376,273	164,819
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								9,194,953	9,157,065	9,157,065	0	(37,888)	0	(37,888)	0	0	0	0	376,273	164,819

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

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
City National Bank - Checking	Frankfort, KY					216,865	XXX
PNC Bank - Checking	Cleveland, OH					233,182	XXX
Wells Fargo Bank, N.A. - DDA & Controlled Disbursement	Cleveland, OH					(10,251,362)	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	0	0	(9,801,315)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(9,801,315)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,500	XXX
0599999 Total - Cash		XXX	XXX	0	0	(9,798,815)	XXX

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

1. January	(7,120,645)	4. April	(1,674,141)	7. July	(7,394,360)	10. October	(8,021,536)
2. February	(7,605,855)	5. May	(7,725,544)	8. August	(5,767,542)	11. November	(5,700,556)
3. March	(19,396,406)	6. June	(9,694,848)	9. September	(9,210,303)	12. December	(9,798,815)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
665279-87-3	MFB NORTHN INSTL FDS TREAS PORTFOLIO PRE		12/23/2020			1,122,743		11,730
94988V-21-7	TREAS PLUS MONEY MKT FD SELECT		12/23/2020			16,500,000		
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						17,622,743	0	11,730
8899999 - Total Cash Equivalents						17,622,743	0	11,730

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

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	AR POLICYHOLDERS & CREDITORS AR 23-63-206	0	0	368,623	490,690
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	POLICYHOLDERS & CREDITORS FL 624.411	308,645	404,262	0	0
11. Georgia GA						
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	MA POLICYHOLDERS MA TITLE XXII CH 175 SEC 151	0	0	100,814	111,508
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	NV POLICYHOLDERS NV 682B.015	0	0	158,998	198,007
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	NM POLICYHOLDERS & CREDITORS NM 59A-5-19	0	0	205,077	218,966
33. New York NY						
34. North Carolina NC	B	NC POLICYHOLDERS NC SEC 58-5-35, 58-5-50	0	0	403,256	446,031
35. North Dakota ND						
36. Ohio OH	B	POLICYHOLDERS OH 3907.07	2,064,980	2,556,066	0	0
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	2,373,625	2,960,328	1,236,768	1,465,202
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0