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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

THE CINCINNATI INSURANCE COMPANY

NAIC Group Code 0244 (Current) 0244 (Prior) NAIC Company Code 10677 Employer's ID Number 31-0542366

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

Country of Domicile United States of America

Incorporated/Organized 08/02/1950 Commenced Business 01/23/1951

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

Main Administrative Office 6200 SOUTH GILMORE ROAD (Street and Number)

FAIRFIELD, OH, US 45014-5141 (City or Town, State, Country and Zip Code), 513-870-2000 (Area Code) (Telephone Number)

Mail Address P.O. BOX 145496 (Street and Number or P.O. Box), CINCINNATI, OH, US 45250-5496 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6200 SOUTH GILMORE ROAD (Street and Number)

FAIRFIELD, OH, US 45014-5141 (City or Town, State, Country and Zip Code), 513-870-2000 (Area Code) (Telephone Number)

Internet Website Address WWW.CINFIN.COM

Statutory Statement Contact ANDREW SCHNELL (Name), 513-870-2000 (Area Code) (Telephone Number)

andrew_schnell@cinfin.com (E-mail Address), 513-603-5500 (FAX Number)

OFFICERS

CHIEF EXECUTIVE OFFICER, PRESIDENT	STEVEN JUSTUS JOHNSTON	SENIOR VICE PRESIDENT, TREASURER	THERESA ANN HOFFER
CHIEF FINANCIAL OFFICER, SENIOR VICE PRESIDENT	MICHAEL JAMES SEWELL		

OTHER

TERESA CURRIN CRACAS, SENIOR VICE PRESIDENT	ANGELA OSSELLO DELANEY, SENIOR VICE PRESIDENT	DONALD JOSEPH DOYLE JR, SENIOR VICE PRESIDENT
SEAN MICHAEL GIVLER, SENIOR VICE PRESIDENT	CHRISTOPHER THOMAS HOGAN, SENIOR VICE PRESIDENT	MARTIN FRANCIS HOLLENBECK, SENIOR VICE PRESIDENT
JOHN SCOTT KELLINGTON, SENIOR VICE PRESIDENT	LISA ANNE LOVE, SENIOR VICE PRESIDENT, CORPORATE SECRETARY	MARC JON SCHAMBOW #, SENIOR VICE PRESIDENT
STEPHEN MICHAEL SPRAY, SENIOR VICE PRESIDENT	WILLIAM HAROLD VAN DEN HEUVEL, SENIOR VICE PRESIDENT	STEPHEN ANTHONY VENTRE, SENIOR VICE PRESIDENT

DIRECTORS OR TRUSTEES

THOMAS JEFFREY AARON	WILLIAM FOREST BAHL	NANCY CUNNINGHAM BENACCI
TERESA CURRIN CRACAS	ANGELA OSSELLO DELANEY	DONALD JOSEPH DOYLE JR
SEAN MICHAEL GIVLER	MARTIN FRANCIS HOLLENBECK	STEVEN JUSTUS JOHNSTON
JOHN SCOTT KELLINGTON	LISA ANNE LOVE	JILL PRATT MEYER
DAVID PAUL OSBORN	CHARLES ODELL SCHIFF	MICHAEL JAMES SEWELL
STEPHEN MICHAEL SPRAY	JOHN FREDRICK STEELE JR	WILLIAM HAROLD VAN DEN HEUVEL
LARRY RUSSEL WEBB		

State of OHIO
County of BUTLER
SS

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

STEPHEN M. SPRAY PRESIDENT	MICHAEL J. SEWELL CHIEF FINANCIAL OFFICER, EXECUTIVE VICE PRESIDENT	THERESA A. HOFFER SENIOR VICE PRESIDENT, TREASURER

Subscribed and sworn to before me this 18TH day of FEBRUARY 2022

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	68,338,336	0.439	68,338,336		68,338,336	0.439
1.02 All other governments	10,000,000	0.064	10,000,000		10,000,000	0.064
1.03 U.S. states, territories and possessions, etc. guaranteed	128,816,146	0.828	128,816,146		128,816,146	0.828
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	1,761,038,043	11.321	1,761,038,043		1,761,038,043	11.321
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,452,719,087	9.339	1,452,719,087		1,452,719,087	9.339
1.06 Industrial and miscellaneous	3,424,040,934	22.012	3,424,040,934		3,424,040,934	22.012
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans		0.000				0.000
1.11 Total long-term bonds	6,844,952,546	44.004	6,844,952,546		6,844,952,546	44.004
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	440,423,918	2.831	440,423,918		440,423,918	2.831
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	440,423,918	2.831	440,423,918		440,423,918	2.831
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	5,543,937,349	35.640	5,543,937,349		5,543,937,349	35.640
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	1,466,883,042	9.430	1,466,883,042		1,466,883,042	9.430
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	7,010,820,390	45.071	7,010,820,390		7,010,820,390	45.071
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	7,957,384	0.051	7,957,384		7,957,384	0.051
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate	7,957,384	0.051	7,957,384		7,957,384	0.051
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	735,286,028	4.727	735,286,028		735,286,028	4.727
6.02 Cash equivalents (Schedule E, Part 2)	546,122	0.004	546,122		546,122	0.004
6.03 Short-term investments (Schedule DA)	250,268	0.002	250,268		250,268	0.002
6.04 Total cash, cash equivalents and short-term investments	736,082,418	4.732	736,082,418		736,082,418	4.732
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	514,659,585	3.309	514,659,585		514,659,585	3.309
10. Receivables for securities	269,852	0.002	269,852		269,852	0.002
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	15,555,166,094	100.000	15,555,166,094		15,555,166,094	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		8,223,977
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	266,593	
	8.2 Totals, Part 3, Column 9		266,593
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		7,957,384
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		7,957,384

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		331,067,506
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	111,825,315	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	57,561,609	169,386,924
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	45,417,642	
	5.2 Totals, Part 3, Column 9		45,417,642
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		6,141,437
8.	Deduct amortization of premium and depreciation		22,371,049
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	2,700,001	
	10.2 Totals, Part 3, Column 11		2,700,001
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		514,659,585
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		514,659,585

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		12,420,914,039
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,468,483,050
3.	Accrual of discount		4,341,948
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	1,647,689	
	4.2. Part 2, Section 1, Column 15	15,673,255	
	4.3. Part 2, Section 2, Column 13	1,253,290,814	
	4.4. Part 4, Column 11	(11,861,185)	1,258,750,575
5.	Total gain (loss) on disposals, Part 4, Column 19		10,830,102
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		854,161,801
7.	Deduct amortization of premium		27,291,942
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		14,330,885
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		14,296,196,855
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		14,296,196,855

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	68,338,336	70,641,415	68,093,427	68,661,000
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries	10,000,000	9,982,011	10,000,000	10,000,000
by governments)	4. Totals	78,338,336	80,623,426	78,093,427	78,661,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	128,816,146	137,045,099	135,766,832	127,150,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	1,761,038,043	1,884,300,863	1,814,421,655	1,734,265,000
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	1,452,719,087	1,562,940,081	1,495,910,435	1,422,175,000
Industrial and Miscellaneous, SVO	8. United States	3,202,472,121	3,372,195,375	3,212,651,087	3,119,418,518
Identified Funds, Unaffiliated Bank	9. Canada	54,095,134	56,854,747	53,994,332	49,018,000
Loans and Hybrid Securities	10. Other Countries	167,473,678	180,534,901	167,350,815	163,079,000
(unaffiliated)	11. Totals	3,424,040,934	3,609,585,024	3,433,996,234	3,331,515,518
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	6,844,952,546	7,274,494,493	6,958,188,583	6,693,766,518
PREFERRED STOCKS	14. United States	440,423,918	440,548,918	411,768,008	
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals	440,423,918	440,548,918	411,768,008	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	440,423,918	440,548,918	411,768,008	
COMMON STOCKS	20. United States	5,117,241,718	5,117,241,718	1,666,181,450	
Industrial and Miscellaneous	21. Canada	71,107,037	71,107,037	74,646,540	
(unaffiliated)	22. Other Countries	355,588,594	355,588,594	98,454,814	
	23. Totals	5,543,937,349	5,543,937,349	1,839,282,804	
Parent, Subsidiaries and Affiliates	24. Totals	1,466,883,042	1,466,883,042	346,168,375	
	25. Total Common Stocks	7,010,820,390	7,010,820,390	2,185,451,178	
	26. Total Stocks	7,451,244,309	7,451,369,309	2,597,219,187	
	27. Total Bonds and Stocks	14,296,196,855	14,725,863,801	9,555,407,770	

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	10,449,507	40,245,833	17,893,264			XXX	68,588,604	1.0	64,445,701	1.0	68,588,604	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	10,449,507	40,245,833	17,893,264			XXX	68,588,604	1.0	64,445,701	1.0	68,588,604	
2. All Other Governments												
2.1 NAIC 1		10,000,000				XXX	10,000,000	0.1	10,000,000	0.2	10,000,000	
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		10,000,000				XXX	10,000,000	0.1	10,000,000	0.2	10,000,000	
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	17,175,604	84,075,166	21,168,602	6,396,775		XXX	128,816,146	1.9	132,631,310	2.1	128,816,146	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	17,175,604	84,075,166	21,168,602	6,396,775		XXX	128,816,146	1.9	132,631,310	2.1	128,816,146	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	158,588,248	1,081,621,029	468,540,367	13,372,935	3,977,020	XXX	1,726,099,599	25.2	1,770,705,530	27.8	1,726,099,599	
4.2 NAIC 2	1,768,238	3,253,774	18,159,340	5,000,000		XXX	28,181,352	0.4	16,366,366	0.3	28,181,352	
4.3 NAIC 3	3,001,472	3,755,621				XXX	6,757,093	0.1	5,755,805	0.1	6,757,093	
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	163,357,958	1,088,630,423	486,699,707	18,372,935	3,977,020	XXX	1,761,038,043	25.7	1,792,827,701	28.1	1,761,038,043	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	77,449,478	700,158,306	565,584,529	39,099,556		XXX	1,382,291,870	20.2	1,353,015,484	21.2	1,378,716,589	3,575,281
5.2 NAIC 2	2,706,823	13,402,338	38,095,420	3,906,829		XXX	58,111,410	0.8	53,831,834	0.8	57,453,462	657,948
5.3 NAIC 3		2,043,536	1,399,650	1,981,999		XXX	5,425,185	0.1	8,361,528	0.1	5,425,185	
5.4 NAIC 4			1,015,623			XXX	1,015,623	0.0			1,015,623	
5.5 NAIC 5	1,175,000				4,700,000	XXX	5,875,000	0.1	5,894,445	0.1	1,175,000	4,700,000
5.6 NAIC 6						XXX						
5.7 Totals	81,331,301	715,604,180	606,095,222	44,988,384	4,700,000	XXX	1,452,719,087	21.2	1,421,103,291	22.3	1,443,785,858	8,933,229

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	46,386,806	321,635,977	60,019,444	92,925,032	4,160,000	XXX	525,127,258	7.7	375,057,876	5.9	283,965,559	241,161,700
6.2 NAIC 2	243,899,247	1,266,091,387	610,837,004	298,276,731		XXX	2,419,104,369	35.3	2,276,252,212	35.7	1,778,525,416	640,578,954
6.3 NAIC 3	36,338,407	250,834,841	141,266,783	4,065,448		XXX	432,505,480	6.3	227,800,999	3.6	357,734,593	74,770,886
6.4 NAIC 4	9,054,902	11,368,893	8,840,032			XXX	29,263,827	0.4	47,936,984	0.8	23,263,827	6,000,000
6.5 NAIC 5		13,000,000	5,000,000			XXX	18,000,000	0.3	20,972,435	0.3	6,000,000	12,000,000
6.6 NAIC 6					40,000	XXX	40,000	0.0	40,000	0.0	40,000	
6.7 Totals	335,679,362	1,862,931,098	825,963,263	395,267,210	4,200,000	XXX	3,424,040,934	50.0	2,948,060,506	46.3	2,449,529,395	974,511,540
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 310,049,643	2,237,736,310	1,133,206,206	151,794,297	8,137,020		3,840,923,476	56.1	XXX	XXX	3,596,186,496	244,736,980
11.2 NAIC 2	(d) 248,374,309	1,282,747,499	667,091,764	307,183,560			2,505,397,131	36.6	XXX	XXX	1,864,160,229	641,236,902
11.3 NAIC 3	(d) 39,339,879	256,633,998	142,666,433	6,047,447			444,687,757	6.5	XXX	XXX	369,916,871	74,770,886
11.4 NAIC 4	(d) 9,054,902	11,368,893	9,855,655				30,279,449	0.4	XXX	XXX	24,279,449	6,000,000
11.5 NAIC 5	(d) 1,175,000	13,000,000	5,000,000		4,700,000		(c) 23,875,000	0.3	XXX	XXX	7,175,000	16,700,000
11.6 NAIC 6	(d)				40,000		(c) 40,000	0.0	XXX	XXX	40,000	
11.7 Totals	607,993,733	3,801,486,700	1,957,820,058	465,025,304	12,877,020		(b) 6,845,202,814	100.0	XXX	XXX	5,861,758,046	983,444,769
11.8 Line 11.7 as a % of Col. 7	8.9	55.5	28.6	6.8	0.2		100.0	XXX	XXX	XXX	85.6	14.4
12. Total Bonds Prior Year												
12.1 NAIC 1	191,213,264	1,860,169,190	1,625,580,150	28,893,298			XXX	XXX	3,705,855,901	58.2	3,528,682,832	177,173,069
12.2 NAIC 2	275,664,225	1,270,927,907	780,122,425	19,694,615	41,239		XXX	XXX	2,346,450,412	36.8	1,807,115,214	539,335,198
12.3 NAIC 3	30,848,797	90,565,319	109,518,886	10,985,330			XXX	XXX	241,918,332	3.8	234,953,629	6,964,702
12.4 NAIC 4	49,750	33,333,584	14,553,649				XXX	XXX	47,936,984	0.8	41,936,984	6,000,000
12.5 NAIC 5	1,175,000	8,000,000	12,972,435		4,719,445		XXX	XXX	(c) 26,866,880	0.4	4,148,750	22,718,130
12.6 NAIC 6					40,000		XXX	XXX	(c) 40,000	0.0	40,000	
12.7 Totals	498,951,036	3,262,996,000	2,542,747,546	59,573,243	4,800,684		XXX	XXX	(b) 6,369,068,509	100.0	5,616,877,409	752,191,100
12.8 Line 12.7 as a % of Col. 9	7.8	51.2	39.9	0.9	0.1		XXX	XXX	100.0	XXX	88.2	11.8
13. Total Publicly Traded Bonds												
13.1 NAIC 1	290,977,508	2,070,895,184	1,090,890,329	139,446,455	3,977,020		3,596,186,496	52.5	3,528,682,832	55.4	3,596,186,496	XXX
13.2 NAIC 2	162,473,624	940,716,899	502,948,787	258,020,919			1,864,160,229	27.2	1,807,115,214	28.4	1,864,160,229	XXX
13.3 NAIC 3	38,692,897	205,804,810	119,371,717	6,047,447			369,916,871	5.4	234,953,629	3.7	369,916,871	XXX
13.4 NAIC 4	9,054,902	5,368,893	9,855,655				24,279,449	0.4	41,936,984	0.7	24,279,449	XXX
13.5 NAIC 5	1,175,000	3,000,000	3,000,000				7,175,000	0.1	4,148,750	0.1	7,175,000	XXX
13.6 NAIC 6					40,000		40,000	0.0	40,000	0.0	40,000	XXX
13.7 Totals	502,373,931	3,225,785,786	1,726,066,488	403,514,821	4,017,020		5,861,758,046	85.6	5,616,877,409	88.2	5,861,758,046	XXX
13.8 Line 13.7 as a % of Col. 7	8.6	55.0	29.4	6.9	0.1		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	7.3	47.1	25.2	5.9	0.1		85.6	XXX	XXX	XXX	85.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	19,072,135	166,841,125	42,315,877	12,347,842	4,160,000		244,736,980	3.6	177,173,069	2.8	XXX	244,736,980
14.2 NAIC 2	85,900,685	342,030,600	164,142,977	49,162,641			641,236,902	9.4	539,335,198	8.5	XXX	641,236,902
14.3 NAIC 3	646,982	50,829,188	23,294,716				74,770,886	1.1	6,964,702	0.1	XXX	74,770,886
14.4 NAIC 4		6,000,000					6,000,000	0.1	6,000,000	0.1	XXX	6,000,000
14.5 NAIC 5		10,000,000	2,000,000		4,700,000		16,700,000	0.2	22,718,130	0.4	XXX	16,700,000
14.6 NAIC 6											XXX	
14.7 Totals	105,619,802	575,700,914	231,753,570	61,510,483	8,860,000		983,444,769	14.4	752,191,100	11.8	XXX	983,444,769
14.8 Line 14.7 as a % of Col. 7	10.7	58.5	23.6	6.3	0.9		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.5	8.4	3.4	0.9	0.1		14.4	XXX	XXX	XXX	XXX	14.4

(a) Includes $ 768,475,348 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 23,000,000 current year of bonds with Z designations and $ 25,500,000 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 $ 23,875,000 current year, $ 26,866,880 prior year of bonds with 5GI designations and $ 40,000 current year, $ 40,000 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 250,268 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	10,449,507	40,245,833	17,893,264			XXX	68,588,604	1.0	64,445,701	1.0	68,588,604	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	10,449,507	40,245,833	17,893,264			XXX	68,588,604	1.0	64,445,701	1.0	68,588,604	
2. All Other Governments												
2.01 Issuer Obligations		10,000,000				XXX	10,000,000	0.1	10,000,000	0.2	10,000,000	
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals		10,000,000				XXX	10,000,000	0.1	10,000,000	0.2	10,000,000	
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	17,175,604	84,075,166	21,168,602	6,396,775		XXX	128,816,146	1.9	132,631,310	2.1	128,816,146	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	17,175,604	84,075,166	21,168,602	6,396,775		XXX	128,816,146	1.9	132,631,310	2.1	128,816,146	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	163,357,958	1,088,630,423	486,699,707	18,372,935	3,977,020	XXX	1,761,038,043	25.7	1,792,827,701	28.1	1,761,038,043	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	163,357,958	1,088,630,423	486,699,707	18,372,935	3,977,020	XXX	1,761,038,043	25.7	1,792,827,701	28.1	1,761,038,043	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	81,331,301	715,094,368	604,107,973	44,988,384	4,700,000	XXX	1,450,222,027	21.2	1,418,605,440	22.3	1,441,288,798	8,933,229
5.02 Residential Mortgage-Backed Securities						XXX						
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities		509,812	1,987,249			XXX	2,497,060	0.0	2,497,852	0.0	2,497,060	
5.05 Totals	81,331,301	715,604,180	606,095,222	44,988,384	4,700,000	XXX	1,452,719,087	21.2	1,421,103,291	22.3	1,443,785,858	8,933,229
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	332,409,070	1,807,319,760	819,916,052	395,267,210	4,200,000	XXX	3,359,112,092	49.1	2,886,966,624	45.3	2,403,642,157	955,469,934
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities	3,270,292	55,611,338	6,047,212			XXX	64,928,842	0.9	59,072,664	0.9	45,887,237	19,041,605
6.04 Other Loan-Backed and Structured Securities						XXX			2,021,218	0.0		
6.05 Totals	335,679,362	1,862,931,098	825,963,263	395,267,210	4,200,000	XXX	3,424,040,934	50.0	2,948,060,506	46.3	2,449,529,395	974,511,540
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	604,723,440	3,745,365,550	1,949,785,597	465,025,304	12,877,020	XXX	6,777,776,912	99.0	XXX	XXX	5,813,373,748	964,403,164
11.02 Residential Mortgage-Backed Securities						XXX			XXX	XXX		
11.03 Commercial Mortgage-Backed Securities	3,270,292	55,611,338	6,047,212			XXX	64,928,842	0.9	XXX	XXX	45,887,237	19,041,605
11.04 Other Loan-Backed and Structured Securities		509,812	1,987,249			XXX	2,497,060	0.0	XXX	XXX	2,497,060	
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	607,993,733	3,801,486,700	1,957,820,058	465,025,304	12,877,020		6,845,202,814	100.0	XXX	XXX	5,861,758,046	983,444,769
11.09 Line 11.08 as a % of Col. 7	8.9	55.5	28.6	6.8	0.2		100.0	XXX	XXX	XXX	85.6	14.4
12. Total Bonds Prior Year												
12.01 Issuer Obligations	498,722,767	3,209,798,583	2,532,581,498	59,573,243	4,800,684	XXX	XXX	XXX	6,305,476,775	99.0	5,567,368,388	738,108,387
12.02 Residential Mortgage-Backed Securities						XXX	XXX	XXX				
12.03 Commercial Mortgage-Backed Securities	1,332	51,403,136	7,668,196			XXX	XXX	XXX	59,072,664	0.9	46,011,170	13,061,494
12.04 Other Loan-Backed and Structured Securities	226,937	1,794,281	2,497,852			XXX	XXX	XXX	4,519,070	0.1	3,497,852	1,021,218
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	498,951,036	3,262,996,000	2,542,747,546	59,573,243	4,800,684		XXX	XXX	6,369,068,509	100.0	5,616,877,409	752,191,100
12.09 Line 12.08 as a % of Col. 9	7.8	51.2	39.9	0.9	0.1		XXX	XXX	100.0	XXX	88.2	11.8
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	502,147,117	3,185,662,763	1,718,032,027	403,514,821	4,017,020	XXX	5,813,373,748	84.9	5,567,368,388	87.4	5,813,373,748	XXX
13.02 Residential Mortgage-Backed Securities						XXX						XXX
13.03 Commercial Mortgage-Backed Securities	226,814	39,613,211	6,047,212			XXX	45,887,237	0.7	46,011,170	0.7	45,887,237	XXX
13.04 Other Loan-Backed and Structured Securities		509,812	1,987,249			XXX	2,497,060	0.0	3,497,852	0.1	2,497,060	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	502,373,931	3,225,785,786	1,726,066,488	403,514,821	4,017,020		5,861,758,046	85.6	5,616,877,409	88.2	5,861,758,046	XXX
13.09 Line 13.08 as a % of Col. 7	8.6	55.0	29.4	6.9	0.1		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	7.3	47.1	25.2	5.9	0.1		85.6	XXX	XXX	XXX	85.6	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	102,576,324	559,702,787	231,753,570	61,510,483	8,860,000	XXX	964,403,164	14.1	738,108,387	11.6	XXX	964,403,164
14.02 Residential Mortgage-Backed Securities						XXX					XXX	
14.03 Commercial Mortgage-Backed Securities	3,043,478	15,998,127				XXX	19,041,605	0.3	13,061,494	0.2	XXX	19,041,605
14.04 Other Loan-Backed and Structured Securities						XXX			1,021,218	0.0	XXX	
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	105,619,802	575,700,914	231,753,570	61,510,483	8,860,000		983,444,769	14.4	752,191,100	11.8	XXX	983,444,769
14.09 Line 14.08 as a % of Col. 7	10.7	58.5	23.6	6.3	0.9		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.5	8.4	3.4	0.9	0.1		14.4	XXX	XXX	XXX	XXX	14.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	249,855	249,855			
2. Cost of short-term investments acquired	253,086	253,086			
3. Accrual of discount	145	145			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	250,000	250,000			
7. Deduct amortization of premium	2,818	2,818			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	250,268	250,268			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	250,268	250,268			

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION 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	411,182		411,182	
2. Cost of cash equivalents acquired	5,194,742		5,194,742	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)	(5)		(5)	
5. Total gain (loss) on disposals	32		32	
6. Deduct consideration received on disposals	5,059,829		5,059,829	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	546,122		546,122	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	546,122		546,122	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Cincinnati Data Center		Cincinnati	OH	12/08/2006	12/08/2006	10,974,153		7,957,384	2,400,000	266,593			(266,593)			440,232
0299999. Property occupied by the reporting entity - Administrative						10,974,153		7,957,384	2,400,000	266,593			(266,593)			440,232
0399999. Total Property occupied by the reporting entity						10,974,153		7,957,384	2,400,000	266,593			(266,593)			440,232
0699999 - Totals						10,974,153		7,957,384	2,400,000	266,593			(266,593)			440,232

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
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
	STRATTAM CAPITAL INVESTMENT FUND II, L.P.		WILMINGTON	DE	STRATTAM CAPITAL INVESTMENT FUND II GP, LLC		05/16/2018		16,722,733	22,218,783	22,218,783	5,875,821						8,116,355	12.500
	HAVENCREST HEALTHCARE PARTNERS, L.P.		DALLAS	TX	HAVENCREST HEALTHCARE PARTNERS GP, LLC		07/25/2018		15,389,644	23,950,406	23,950,406	8,560,762					20,723,720	9,148,426	12.500
	BRS & Co. IV, L.P.		WILMINGTON	DE	BRS GP IV, L.P.		07/09/2018		9,659,128	9,659,128	9,659,128	1,317,361					4,730,606	12,744,982	11.680
	ASTOR PLACE FUND I, L.P.		GRAND CAYMAN		ASTOR PLACE SI GP, L.P.		07/18/2019		8,050,731	7,865,452	7,865,452	448,583						16,170,437	11.570
	ROTUNDA CAPITAL PARTNERS FUND II, L.P		BETHESDA	MD	ROTUNDA CAPITAL PARTNERS GP II, L.P.		06/07/2019		15,820,002	22,391,902	22,391,902	4,744,329					397,060	14,179,998	20.313
	W CAPITAL PARTNERS IV, L.P.		WILMINGTON	DE	WCP GP IV, L.P.		02/28/2020		13,070,747	18,399,621	18,399,621	5,328,874					2,969,163	9,473,884	2.724
	ACCESS HOLDINGS FUND I, L.P.		BALTIMORE	MD	ACCESS HOLDINGS I GP, L.P.		07/23/2020		17,002,655	27,899,771	27,899,771	8,797,840						7,997,345	10.890
	RCP SOF III OVERAGE FUND, L.P.		WILMINGTON	DE	RCP SOF III OVERAGE FUND, GP, L.P.		09/29/2020		6,760,146	7,625,761	7,625,761	888,952					660,146	3,239,854	17.130
	GRIDIRON CAPITAL FUND IV, L.P.		WILMINGTON	DE	GRIDIRON GP IV, L.P.		11/10/2020		17,416,479	25,132,538	25,132,538	6,838,615					663,454	7,583,521	1.900
	CID CAPITAL III, INC		CARMEL	IN	CID CAPITAL III, INC		03/26/2021		4,240,385	4,240,385	4,240,385							20,759,615	6.110
	RCP STORM SMART CO-INVEST, LP		BETHESDA	MD	ROTUNDA CAPITAL PARTNERS GP II, L.P.		04/21/2021		1,000,000	1,255,690	1,255,690	255,690							14.925
	RCP SECONDARY OPPORTUNITY FUND IV, LP		WILMINGTON	DE	RCP-SOF IV, LLC		04/20/2021		250,000	250,000	250,000							24,750,000	12.010
	W CAPITAL PARTNERS V, L.P.		NEW YORK CITY	NY	WCP GP V, L.P.		04/15/2021		2,761,081	5,415,510	5,415,510	2,654,429						27,238,919	9.200
	CHARGER INVESTMENT PARTNERS FUND I LP		EL SEGUNDO	CA	CHARGER INVESTMENT PARTNERS, LP		12/15/2021		2,968,539	2,968,539	2,968,539							21,535,018	6.700
1999999. Joint Venture Interests - Common Stock - Unaffiliated									131,112,270	179,273,486	179,273,486	45,711,256					30,144,149	182,938,354	XXX
	CITYMARK CAPITAL U.S. APARTMENT FUND II L.P.		WILMINGTON	DE	CITYMARK CAPITAL GP II, LLC		10/09/2018		12,199,440	12,199,440	12,199,440						1,730,817	7,044,894	13.592
2199999. Joint Venture Interests - Real Estate - Unaffiliated									12,199,440	12,199,440	12,199,440						1,730,817	7,044,894	XXX
	CIC UPTOWN INVESTMENTS I, LLC		FAIRFIELD	OH	CIC UPTOWN INVESTMENTS I, LLC		08/20/2018		12,173,200	12,173,199	12,173,199	(243,558)					584,686	580,127	100.000
	CIC DANAMONT INVESTMENTS I, LLC		FAIRFIELD	OH	CIC DANAMONT INVESTMENTS I, LLC		07/09/2019		8,534,025	8,356,809	8,356,809	(50,056)							100.000
	CIC BRIDGEPARK INVESTMENTS G, LLC		FAIRFIELD	OH	CIC BRIDGEPARK INVESTMENTS G, LLC		12/10/2021		13,014,875	13,014,875	13,014,875							604,500	100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									33,722,100	33,544,883	33,544,883	(293,614)					584,686	1,184,627	XXX
256141-AA-0	DOCTORS CO			CA	DOCTORS CO	2.A FE	07/23/2014		7,835,832	7,575,550	7,348,413		(77,352)				468,000		0.000
575767-AD-0	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	12/18/2017		6,346,830	5,688,016	5,661,379		(179,539)				393,750		0.000
2799999. Surplus Debentures, etc - Unaffiliated									14,182,662	13,263,566	13,009,792		(256,890)				861,750		XXX
000000-00-0	CAPITAL PARTNERS SERIES CF-MOGA, LLC		COLUMBIA	MO	CAPITAL PARTNERS MANAGEMENT, LLC		09/27/2016		29,234,501	16,774,907	16,774,907		(2,929,145)						99.960
000000-00-0	CAPITAL PARTNERS SERIES CF, LLC		COLUMBIA	MO	CAPITAL PARTNERS MANAGEMENT II, LLC		07/01/2017		39,428,969	24,809,935	24,809,935		(4,015,558)						99.990
000000-00-0	CAPITAL PARTNERS SERIES CF II, LLC		COLUMBIA	MO	CAPITAL PARTNERS MANAGEMENT II, LLC		10/01/2018		42,341,375	33,972,136	33,972,136		(2,749,156)						99.990
000000-00-0	CAPITAL PARTNERS SERIES CF III, LLC		COLUMBIA	MO	CAPITAL PARTNERS MANAGEMENT II, LLC		08/01/2019		40,322,852	36,490,340	36,490,340		(2,494,431)						99.990
000000-00-0	R4 HOUSING PARTNERS XVI LP		DOVER	DE	R4 HOUSING PARTNERS XVI GP LLC		07/01/2021		15,000,000	14,912,749	14,912,749		(87,251)						5.847
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									166,327,697	126,960,067	126,960,067		(12,275,541)						XXX
000000-00-0	MOGA TAX CREDIT FUND III LLC		COLUMBIA	MO	MISSOURI HOUSING MANAGEMENT LLC		10/01/2015		27,238,218	12,953,199	12,953,199		(2,763,430)						99.990
000000-00-0	CAPITAL PARTNERS SERIES CF IV, LLC		COLUMBIA	MO	CAPITAL PARTNERS MANAGEMENT II, LLC		09/01/2020		68,284,201	60,888,969	60,888,969		(6,978,721)						99.990
000000-00-0	CAPITAL PARTNERS SERIES CF V, LLC		COLUMBIA	MO	CAPITAL PARTNERS MANAGEMENT II, LLC		07/01/2021		74,984,377	74,887,910	74,887,910		(96,467)						99.990
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									170,506,796	148,730,078	148,730,078		(9,838,618)						XXX
000000-00-0	LC NATIONAL I LLC		RICHMOND	VA	LINDEN CAPITAL, L.L.C.		12/04/2018		13,959,228	941,839	941,839			2,700,001					99.990
4699999. Any Other Class of Assets - Unaffiliated									13,959,228	941,839	941,839			2,700,001					XXX
4899999. Total - Unaffiliated									508,288,093	481,368,476	481,114,702	45,711,256	(22,371,049)	2,700,001			32,736,716	189,983,248	XXX
4999999. Total - Affiliated									33,722,100	33,544,883	33,544,883	(293,614)					584,686	1,184,627	XXX
5099999 - Totals									542,010,193	514,913,359	514,659,585	45,417,642	(22,371,049)	2,700,001			33,321,402	191,167,875	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ..$	1B ..$	1C ..$	1D ..$ 5,661,379	1E ..$	1F ..$	1G ..$
1B	2A ..$ 7,348,413	2B ..$	2C ..$				
1C	3A ..$	3B ..$	3C ..$				
1D	4A ..$	4B ..$	4C ..$				
1E	5A ..$	5B ..$	5C ..$				
1F	6 ..$						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	STRATTAM CAPITAL INVESTMENT FUND II, L.P.	WILMINGTON	DE	STRATTAM CAPITAL INVESTMENT FUND II GP, LLC	05/16/2018			2,892,167		12.500
	HAVENCREST HEALTHCARE PARTNERS, L.P.	DALLAS	TX	HAVENCREST HEALTHCARE PARTNERS GP, LLC	07/25/2018			4,120,808		12.500
	ROTUNDA CAPITAL PARTNERS FUND II, L.P	BETHESDA	MD	ROTUNDA CAPITAL PARTNERS GP II, L.P.	06/07/2019			9,143,406		20.310
	ACCESS HOLDINGS FUND I, L.P.	BALTIMORE	MD	ACCESS HOLDINGS I GP, L.P.	07/23/2020			8,877,655		10.890
	RCP SOF III OVERAGE FUND, L.P.	WILMINGTON	DE	RCP SOF III OVERAGE FUND, GP, L.P.	09/29/2020			5,660,146		17.130
	GRIDIRON CAPITAL FUND IV, L.P.	WILMINGTON	DE	GRIDIRON CAPITAL FUND IV, L.P.	11/10/2020			4,712,774		1.900
	CID CAPITAL III, INC	CARMEL	IN	CID CAPITAL III, INC	03/26/2021		1,350,000	2,890,385		6.110
	BRS & Co. IV, L.P.	WILMINGTON	DE	BRS GP IV, L.P.	07/09/2018			6,198,182		11.680
	W CAPITAL PARTNERS IV, L.P.	WILMINGTON	DE	WCP GP IV, L.P.	02/28/2020			(407,776)		2.724
	RCP STORM SMART CO-INVEST, LP	BETHESDA	MD	ROTUNDA CAPITAL PARTNERS GP II, L.P.	04/21/2021		1,000,000			14.925
	RCP SECONDARY OPPORTUNITY FUND IV, LP	WILMINGTON	DE	RCP-SOF IV, LLC	04/20/2021		250,000			12.010
	W CAPITAL PARTNERS V, L.P.	NEW YORK CITY	NY	WCP GP V, L.P.	04/15/2021		2,761,081			9.200
	CHARGER INVESTMENT PARTNERS FUND I LP	EL SEGUNDO	CA	CHARGER INVESTMENT PARTNERS, LP	12/15/2021		3,464,982			6.700
1999999. Joint Venture Interests - Common Stock - Unaffiliated							8,826,063	44,087,747		XXX
	CITYMARK CAPITAL U.S. APARTMENT FUND II L.P.	WILMINGTON	DE	CITYMARK CAPITAL GP II, LLC	10/09/2018			2,839,355		13.592
2199999. Joint Venture Interests - Real Estate - Unaffiliated								2,839,355		XXX
	CIC UPTOWN INVESTMENTS I, LLC	FAIRFIELD	OH	CIC UPTOWN INVESTMENTS I, LLC	08/20/2018			4,532,100		100.000
	CIC DANAMONT INVESTMENTS I, LLC	FAIRFIELD	OH	CIC DANAMONT INVESTMENTS I, LLC	07/09/2019			7,776,866		100.000
	CIC BRIDGEPARK INVESTMENTS G, LLC	FAIRFIELD	OH	CIC BRIDGEPARK INVESTMENTS G, LLC	12/10/2021		13,014,875			100.000
2299999. Joint Venture Interests - Real Estate - Affiliated							13,014,875	12,308,966		XXX
	R4 HOUSING PARTNERS XVI LP	DOVER	DE	R4 HOUSING PARTNERS XVI GP LLC	07/01/2021		15,000,000			5.847
	CAPITAL PARTNERS SERIES CF III, LLC	COLUMBIA	MO	CAPITAL PARTNERS MANAGEMENT II, LLC	08/01/2019			(1,674,459)		99.900
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							15,000,000	(1,674,459)		XXX
	CAPITAL PARTNERS SERIES CF V, LLC	COLUMBIA	MO	CAPITAL PARTNERS MANAGEMENT II, LLC	07/01/2021		74,984,377			99.900
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							74,984,377			XXX
4899999. Total - Unaffiliated							98,810,440	45,252,643		XXX
4999999. Total - Affiliated							13,014,875	12,308,966		XXX
5099999 - Totals							111,825,315	57,561,609		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
	HAVENCREST HEALTHCARE PARTNERS, L.P.	DALLAS	TX	Distribution	07/25/2018	11/17/2021													20,723,720
	BRS & Co. IV, L.P.	WILMINGTON	DE	Distribution	07/09/2018	11/12/2021	2,595,890							2,595,890	2,595,890				4,730,606
	ROTUNDA CAPITAL PARTNERS FUND II, L.P	BETHESDA	MD	Distribution	06/07/2019	04/12/2021													397,060
	RCP SOF III OVERAGE FUND, L.P.	WILMINGTON	DE	Distribution	09/29/2020	11/10/2021													660,146
	W CAPITAL PARTNERS IV, L.P.	WILMINGTON	DE	Distribution	02/28/2020	07/19/2021													2,969,163
	GRIDIRON CAPITAL FUND IV, L.P.	WILMINGTON	DE	Distribution	11/10/2020	09/30/2021													663,454
	CHARGER INVESTMENT PARTNERS FUND I LP	EL SEGUNDO	CA	Distribution	12/15/2021	12/30/2021	496,443							496,443	496,443				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							3,092,333							3,092,333	3,092,333				30,144,149
	CITYMARK CAPITAL U.S. APARTMENT FUND II L.P.	WILMINGTON	DE	Distribution	10/09/2018	11/18/2021	316,916							316,916	316,916				1,730,817
2199999. Joint Venture Interests - Real Estate - Unaffiliated							316,916							316,916	316,916				1,730,817
	CIC DANAMONT INVESTMENTS I, LLC	FAIRFIELD	OH	Distribution	07/09/2019	02/19/2021	1,073,375							1,073,375	1,073,375				
	CIC UPTOWN INVESTMENTS I, LLC	FAIRFIELD	OH	Distribution	08/20/2018	09/15/2021	1,658,813							1,658,813	1,658,813				584,686
2299999. Joint Venture Interests - Real Estate - Affiliated							2,732,188							2,732,188	2,732,188				584,686
4899999. Total - Unaffiliated							3,409,249							3,409,249	3,409,249				31,874,966
4999999. Total - Affiliated							2,732,188							2,732,188	2,732,188				584,686
5099999 - Totals							6,141,437							6,141,437	6,141,437				32,459,652

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
912828-3W-8	UNITED STATES TREASURY				1.A	3,903,594	108.1641	4,326,564	4,000,000	3,934,270		9,628			2.750	3.046	FA	41,549	110,000	09/18/2018	02/15/2028
912828-3Z-1	UNITED STATES TREASURY				1.A	5,039,637	105.4180	5,376,318	5,100,000	5,070,717		8,720			2.750	2.942	FA	47,654	140,250	04/24/2018	02/28/2025
912828-G3-8	UNITED STATES TREASURY				1.A	3,134,971	103.6992	3,266,525	3,150,000	3,144,167		1,946			2.250	2.317	MN	9,202	70,875	02/13/2017	11/15/2024
912828-L2-4	UNITED STATES TREASURY				1.A	1,089,730	101.0469	1,111,516	1,100,000	1,098,717		1,912			1.875	2.054	FA	7,008	20,625	02/13/2017	08/31/2022
912828-M5-6	UNITED STATES TREASURY				1.A	7,400,977	104.1992	7,814,940	7,500,000	7,439,698		14,251			2.250	2.465	MN	21,910	168,750	02/14/2018	11/15/2025
912828-M8-0	UNITED STATES TREASURY				1.A	7,493,086	101.4492	7,608,690	7,500,000	7,498,780		1,312			2.000	2.018	MN	13,187	150,000	10/18/2017	11/30/2022
912828-S9-2	UNITED STATES TREASURY				1.A	2,157,031	101.0078	2,222,172	2,200,000	2,189,549		6,478			1.250	1.555	JJ	11,508	27,500	10/26/2016	07/31/2023
912828-U5-7	UNITED STATES TREASURY				1.A	9,485,527	102.6953	9,756,054	9,500,000	9,495,510		2,277			2.125	2.150	MN	17,747	201,875	10/20/2017	11/30/2023
912828-WZ-9	UNITED STATES TREASURY				1.A	1,528,535	100.5275	1,507,913	1,500,000	1,501,761		(5,314)			1.750	1.390	AO	4,496	26,250	10/24/2016	04/30/2022
912828-XZ-8	UNITED STATES TREASURY				1.A	2,954,063	105.7422	3,172,266	3,000,000	2,975,200		6,629			2.750	3.001	JD	10,540	72,188	09/18/2018	06/30/2025
912828-Y6-1	UNITED STATES TREASURY				1.A	4,941,016	103.3633	5,168,165	5,000,000	4,979,776		12,307			2.750	3.014	JJ	57,541	137,500	10/03/2018	07/31/2023
912828-Y7-9	UNITED STATES TREASURY				1.A	4,911,523	106.3086	5,315,430	5,000,000	4,951,216		12,671			2.875	3.165	JJ	60,156	143,750	10/05/2018	07/31/2025
91282C-BD-2	UNITED STATES TREASURY				1.A	99,961	99.6914	99,691	100,000	99,980		19			0.125	0.145	JD		125	01/14/2021	12/31/2022
91282C-BS-9	UNITED STATES TREASURY				1.A	1,000,495	99.1914	1,002,825	1,011,000	1,001,581		1,085			1.250	1.406	MS	3,229	6,319	03/30/2021	03/31/2028
91282C-BZ-3	UNITED STATES TREASURY				1.A	12,305,617	99.1719	12,247,730	12,350,000	12,309,544		3,908			1.250	1.304	AO	26,440	77,188	05/12/2021	04/30/2028
91282C-BZ-3	UNITED STATES TREASURY	SD			1.A	647,664	99.1719	644,617	650,000	647,870		224			1.250	1.304	AO	1,392	4,063	05/12/2021	04/30/2028
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						68,093,427	XXX	70,641,415	68,661,000	68,338,336		78,054			XXX	XXX	XXX	333,559	1,357,256	XXX	XXX
0599999. Total - U.S. Government Bonds						68,093,427	XXX	70,641,415	68,661,000	68,338,336		78,054			XXX	XXX	XXX	333,559	1,357,256	XXX	XXX
46513A-C4-0	ISRAEL ST		C	2	1.D	10,000,000	99.8201	9,982,011	10,000,000	10,000,000					3.770	3.770	MN	63,005	377,000	03/28/2013	04/01/2023
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						10,000,000	XXX	9,982,011	10,000,000	10,000,000					XXX	XXX	XXX	63,005	377,000	XXX	XXX
1099999. Total - All Other Government Bonds						10,000,000	XXX	9,982,011	10,000,000	10,000,000					XXX	XXX	XXX	63,005	377,000	XXX	XXX
010410-7T-9	ALABAMA ST			2	1.B FE	3,028,313	107.3110	2,838,376	2,645,000	2,714,648		(42,166)			5.000	3.280	FA	55,104	132,250	08/08/2013	08/01/2025
010411-BB-1	ALABAMA ST			2	1.B FE	6,941,313	106.2020	7,381,039	6,950,000	6,944,037		414			3.000	3.009	MN	34,750	208,500	02/25/2016	11/01/2033
011770-4G-6	ALASKA ST			2	1.D FE	1,970,494	114.9590	1,856,588	1,615,000	1,765,385		(39,828)			5.000	2.279	FA	33,646	80,750	07/28/2016	08/01/2034
011770-4G-6	ALASKA ST	SD		2	1.D FE	8,949,580	114.9590	8,432,243	7,335,000	8,018,018		(180,889)			5.000	2.279	FA	152,813	366,750	07/28/2016	08/01/2034
13063C-6P-0	CALIFORNIA ST			2	1.C FE	5,101,850	114.1140	5,705,700	5,000,000	5,054,167		(10,644)			4.000	3.741	FA	83,333	200,000	03/08/2017	08/01/2034
13063C-F3-9	CALIFORNIA ST			2	1.C FE	2,706,550	114.5980	2,864,950	2,500,000	2,600,284		(19,717)			4.000	3.070	MS	33,333	100,000	03/10/2016	09/01/2032
13063C-NP-1	CALIFORNIA ST			2	1.C FE	1,474,695	106.1450	1,592,175	1,500,000	1,486,440		1,778			3.000	3.150	AO	11,250	45,000	09/24/2014	10/01/2028
13063C-XB-1	CALIFORNIA ST			2	1.C FE	1,983,720	106.8010	2,136,020	2,000,000	1,989,419		992			3.500	3.570	JD	5,833	70,000	10/09/2015	12/01/2030
13063C-YP-9	CALIFORNIA ST			2	1.C FE	4,917,450	108.3810	5,419,050	5,000,000	4,940,460		4,071			3.375	3.500	MS	56,250	168,750	10/21/2015	09/01/2033
20772J-D5-8	CONNECTICUT ST			2	1.D FE	1,023,270	110.9630	1,109,630	1,000,000	1,008,999		(2,400)			4.000	3.720	JD	1,778	40,000	05/13/2015	06/15/2030
20772J-JZ-6	CONNECTICUT ST				1.D FE	1,260,120	103.3570	1,033,570	1,000,000	1,020,147		(28,236)			5.000	2.090	MS	14,722	50,000	09/21/2012	09/15/2022
20772J-MY-5	CONNECTICUT ST			2	1.D FE	2,242,860	105.3890	2,107,780	2,000,000	2,035,031		(29,052)			5.000	3.449	MS	33,333	100,000	12/10/2013	03/01/2026
20772K-AZ-2	CONNECTICUT ST			2	1.D FE	2,423,100	114.6580	2,820,587	2,460,000	2,431,068		2,249			3.750	3.890	AO	19,475	92,250	03/29/2018	04/15/2032
20772K-BA-6	CONNECTICUT ST			2	1.D FE	666,348	123.6980	742,188	600,000	644,424		(6,179)			5.000	3.670	AO	6,333	30,000	03/29/2018	04/15/2033
246381-KK-2	DELAWARE ST			2	1.A FE	2,647,500	115.0110	2,875,275	2,500,000	2,582,461		(14,518)			4.000	3.300	MS	33,333	101,536	03/10/2017	03/01/2034
246381-KK-2	DELAWARE ST	SD		2	1.A FE	799,545	115.0110	868,333	755,000	779,910		(4,263)			4.000	3.300	MS	10,067	28,664	03/10/2017	03/01/2034
373384-N8-5	GEORGIA ST			2	1.A FE	3,317,280	106.9720	3,209,160	3,000,000	3,067,781		(34,008)			4.000	2.780	JD	10,000	120,000	11/14/2013	12/01/2024
373385-AS-2	GEORGIA ST	SD		2	1.A FE	4,925,000	109.0750	5,453,750	5,000,000	4,941,750		3,915			3.000	3.116	FA	62,500	150,000	06/21/2017	02/01/2034
546415-R2-8	LOUISIANA ST			2	1.D FE	3,473,610	109.3940	3,281,820	3,000,000	3,112,310		(51,372)			5.000	3.130	FA	62,500	150,000	03/10/2014	02/01/2027
574193-JS-8	MARYLAND ST			2	1.A FE	1,650,000	100.6890	1,661,369	1,650,000	1,650,000					3.000	3.000	MS	16,500	49,500	03/05/2014	03/01/2026
574193-JS-8	MARYLAND ST	SD		2	1.A FE	350,000	100.6890	352,412	350,000	350,000					3.000	3.000	MS	3,500	10,500	03/05/2014	03/01/2026
574193-JT-6	MARYLAND ST			2	1.A FE	4,389,522	100.6130	4,135,194	4,110,000	4,116,399		(38,779)			4.000	3.030	MS	54,800	164,400	03/18/2014	03/01/2027
574193-KZ-0	MARYLAND ST	SD		2	1.A FE	3,000,000	101.6250	3,048,750	3,000,000	3,000,000					3.000	3.000	FA	37,500	90,000	07/23/2014	08/01/2028
57582P-AD-2	MASSACHUSETTS (COMMONWEALTH OF)				1.B FE	3,076,575	108.2630	2,760,707	2,550,000	2,649,953		(57,929)			5.250	2.820	MS	44,625	133,875	11/13/2013	09/01/2023
57582P-AD-2	MASSACHUSETTS (COMMONWEALTH OF)	SD			1.B FE	542,925	108.2630	487,184	450,000	467,639		(10,223)			5.250	2.820	MS	7,875	23,625	11/13/2013	09/01/2023
57582R-DX-1	MASSACHUSETTS (COMMONWEALTH OF)			2	1.B FE	2,911,250	115.1650	2,879,125	2,500,000	2,658,936		(42,383)			5.000	3.070	JJ	62,500	125,000	06/25/2015	07/01/2030
57582R-QE-9	MASSACHUSETTS (COMMONWEALTH OF)			2	1.B FE	4,966,950	109.0640	5,453,200	5,000,000	4,973,697		1,653			3.000	3.050	MN	25,000	150,000	10/18/2017	11/01/2034
60412A-NE-9	MINNESOTA ST			2	1.D FE	44,410	104.8470	47,181	45,000	44,905		52			3.125	3.250	AO	352	1,406	10/25/2013	10/01/2026
60412A-NS-8	MINNESOTA ST			2	1.A FE	942,480	104.6920	999,809	955,000	951,475		677			3.125	3.209	AO	7,461	29,844	10/25/2013	10/01/2026
605581-DF-1	MISSISSIPPI ST			2	1.C FE	5,682,100	108.9490	5,447,450	5,000,000	5,148,950		(74,094)			5.000	3.380	JD	20,833	250,000	11/14/2013	12/01/2026
641461-T5-7	NEVADA ST			2	1.B FE	4,595,231	106.4650	4,998,532	4,695,000	4,626,440		5,502			3.250	3.420	AO	38,147	152,588	10/21/2015	04/01/2032

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
641462-AV-8	NEVADA ST			2	1.B FE	4,805,404	107.7780	5,243,400	4,865,000	4,815,291		2,476			3.125	3.210	MN	25,339	152,031	10/17/2017	05/01/2037
646039-VM-6	NEW JERSEY ST			2	1.G FE	2,063,860	109.8900	2,197,800	2,000,000	2,023,562		(6,371)			4.000	3.630	JD	6,667	80,000	12/03/2014	06/01/2033
649791-HF-0	NEW YORK ST				1.B FE	2,517,420	100.7740	2,015,480	2,000,000	2,010,174		(61,951)			5.000	1.850	MS	33,333	100,000	03/08/2013	03/01/2022
677521-4C-7	OHIO			2	1.B FE	2,258,280	100.7710	2,015,420	2,000,000	2,005,842		(35,385)			5.000	3.179	MS	33,333	100,000	01/09/2014	03/01/2026
68609T-DB-1	OREGON ST			2	1.B FE	1,500,000	109.7500	1,646,250	1,500,000	1,500,000					3.500	3.500	JD	4,375	52,500	12/14/2017	12/01/2037
70914P-SK-9	PENNSYLVANIA (COMMONWEALTH OF)			2	1.D FE	3,415,170	101.9820	3,059,460	3,000,000	3,023,041		(54,414)			5.000	3.120	JD	12,500	150,000	12/20/2013	06/01/2024
70914P-TT-9	PENNSYLVANIA (COMMONWEALTH OF)				1.D FE	6,303,550	105.8690	5,293,450	5,000,000	5,178,127		(139,590)			5.000	2.090	AO	62,500	250,000	04/04/2013	04/01/2023
70914P-XD-9	PENNSYLVANIA (COMMONWEALTH OF)			2	1.D FE	4,950,000	106.1690	5,308,450	5,000,000	4,970,172		3,152			3.000	3.083	MS	44,167	150,000	02/04/2015	03/15/2030
762223-MC-6	RHODE ISLAND ST			2	1.C FE	6,394,788	99.6670	6,597,955	6,620,000	6,396,775		1,987			2.125	2.350	FA	27,353		10/08/2021	08/01/2040
928109-M6-1	VIRGINIA ST			2	1.A FE	5,000,000	106.6910	5,334,550	5,000,000	5,000,000					3.000	3.000	JD	12,500	150,000	04/16/2015	06/01/2030
93974D-AX-6	WASHINGTON ST			2	1.B FE	2,239,360	107.3250	2,146,500	2,000,000	2,043,963		(26,522)			5.000	3.560	FA	41,667	100,000	08/08/2013	08/01/2026
93974D-DK-1	WASHINGTON ST			2	1.B FE	2,314,960	109.3620	2,187,240	2,000,000	2,074,064		(33,868)			5.000	3.150	FA	41,667	100,000	01/23/2014	02/01/2027
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						135,766,832	XXX	137,045,099	127,150,000	128,816,146		(1,015,863)			XXX	XXX	XXX	1,384,847	4,799,719	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						135,766,832	XXX	137,045,099	127,150,000	128,816,146		(1,015,863)			XXX	XXX	XXX	1,384,847	4,799,719	XXX	XXX
000416-V4-6	A B C CALIF UNI SCH DIST			2	1.D FE	2,222,866	111.1160	2,427,885	2,185,000	2,214,517		(3,448)			3.000	2.801	FA	27,313	65,550	07/11/2019	08/01/2037
005158-VT-4	ADA & CANYON CNTYS IDAHO JT SCH DIST NO			2	1.B FE	2,083,273	112.6680	2,213,926	1,965,000	2,011,653		(12,673)			4.000	3.299	FA	29,693	83,036	05/14/2015	08/15/2030
005158-VT-4	ADA & CANYON CNTYS IDAHO JT SCH DIST NO	SD		2	1.B FE	265,048	112.6680	281,670	250,000	255,942		(776)			4.000	3.298	FA	3,778	5,564	05/14/2015	08/15/2030
005311-JR-7	ADA TWP MICH			2	1.B FE	867,042	98.9200	890,280	900,000	867,362		320			2.125	2.370	MN	4,197		10/04/2021	05/01/2040
005311-JS-5	ADA TWP MICH			2	1.B FE	755,050	97.9480	773,789	790,000	755,367		317			2.125	2.410	MN	3,684		10/04/2021	05/01/2041
005626-RZ-1	ADAMS CNTY COLO SCH DIST NO 001			2	1.C FE	4,363,739	119.2880	4,556,802	3,820,000	4,114,019		(54,269)			5.000	3.291	JD	15,917	191,000	01/27/2017	12/01/2035
006449-ER-9	ADAMS 12 FIVE STAR SCHS COLO			2	1.C FE	2,341,060	103.5080	2,070,160	2,000,000	2,000,000		(36,164)			4.000	4.000	JD	3,556	80,000	02/03/2012	12/15/2023
006449-HA-3	ADAMS 12 FIVE STAR SCHS COLO			2	1.C FE	5,573,900	119.4680	5,973,400	5,000,000	5,310,313		(56,236)			5.000	3.620	JD	11,111	250,000	12/02/2016	12/15/2035
006620-LP-1	ADDISON PARK DIST ILL			2	1.C FE	1,102,574	99.4110	1,103,462	1,110,000	1,103,170		470			2.125	2.180	JD	1,966	27,584	09/11/2020	12/01/2034
006620-LQ-9	ADDISON PARK DIST ILL			2	1.C FE	1,747,539	100.2830	1,764,981	1,760,000	1,748,341		631			2.250	2.300	JD	3,300	46,310	09/11/2020	12/01/2037
007266-LK-3	ADRIAN MICH CITY SCH DIST			2	1.B FE	1,140,680	120.2830	1,202,830	1,000,000	1,079,488		(13,403)			5.000	3.359	MN	8,333	50,000	01/11/2017	05/01/2034
010033-P4-4	AKRON OHIO			2	1.E FE	1,533,466	105.4610	1,655,738	1,570,000	1,548,430		2,333			3.250	3.450	JD	4,252	51,025	11/14/2014	12/01/2029
013595-TA-1	ALBUQUERQUE N MEX MUN SCH DIST NO 012			2	1.D FE	1,955,572	105.4140	1,913,264	1,815,000	1,842,591		(16,761)			4.000	3.010	FA	30,250	72,600	06/27/2014	08/01/2027
013595-UZ-4	ALBUQUERQUE N MEX MUN SCH DIST NO 012			2	1.D FE	1,529,850	113.0470	1,695,705	1,500,000	1,515,679		(3,080)			4.000	3.750	FA	25,000	60,000	12/08/2016	08/01/2033
016249-NP-5	ALIEF TEX INDPT SCH DIST			2	1.A FE	3,600,000	107.0570	3,854,052	3,600,000	3,600,000					3.000	3.000	FA	40,800	108,000	05/26/2016	02/15/2034
016249-RB-2	ALIEF TEX INDPT SCH DIST			2	1.A FE	1,952,110	111.0420	2,181,975	1,965,000	1,953,690		632			3.000	3.050	FA	22,270	58,950	04/16/2019	02/15/2036
01728V-VB-3	ALLEGHENY CNTY PA			2	1.D FE	1,356,550	109.8800	1,373,500	1,250,000	1,343,335		(9,538)			3.000	2.070	MN	6,250	37,500	07/23/2020	11/01/2039
017452-JY-0	ALLEGHENY VALLEY PA SCH DIST			2	1.D FE	1,054,830	109.7240	1,097,240	1,000,000	1,017,133		(5,677)			4.000	3.360	MN	6,667	40,000	07/16/2014	11/01/2026
017452-JZ-7	ALLEGHENY VALLEY PA SCH DIST			2	1.D FE	1,563,780	109.5380	1,643,070	1,500,000	1,520,025		(6,617)			4.000	3.500	MN	10,000	60,000	07/16/2014	11/01/2028
018340-TB-5	ALLENTOWN PA			2	1.C FE	801,577	116.4920	815,444	700,000	786,535		(11,852)			4.000	2.030	AO	7,000	28,544	09/10/2020	10/01/2037
020073-4W-9	ALMA ARK SCH DIST NO 30			2	1.C FE	1,769,531	105.3220	1,848,401	1,755,000	1,762,032		(3,233)			3.000	2.801	FA	21,938	52,650	07/25/2019	08/01/2036
021753-UV-8	ALTOONA IOWA			2	1.G FE	3,574,482	111.6070	3,677,451	3,295,000	3,430,210		(28,238)			4.000	3.001	JD	10,983	131,800	06/22/2016	06/01/2034
022168-MF-2	ALUM ROCK CALIF UN ELEM SCH DIST			2	1.E FE	3,583,501	111.1800	3,791,238	3,410,000	3,479,592		(17,969)			4.000	3.390	FA	56,833	136,400	08/14/2015	08/01/2030
030825-QZ-9	AMES IOWA CMNTY SCH DIST			2	1.D FE	1,496,025	109.2610	1,638,915	1,500,000	1,496,786		176			3.000	3.033	JD	3,750	45,000	05/08/2019	06/01/2036
033161-N7-1	ANCHORAGE ALASKA			2	1.B FE	2,447,996	107.4570	2,245,851	2,090,000	2,155,687		(39,932)			5.000	2.954	FA	43,542	104,500	11/08/2013	08/01/2025
035357-XK-3	ANKENY IOWA CMNTY SCH DIST			2	1.C FE	2,932,859	103.1210	3,057,538	2,965,000	2,947,811		2,387			3.000	3.100	JD	7,413	88,950	02/11/2015	06/01/2028
037105-LE-1	ANTIOCH CALIF UNI SCH DIST			2	1.E FE	2,033,811	113.0840	2,244,717	1,985,000	2,010,736		(5,064)			4.000	3.690	FA	33,083	79,400	01/26/2017	08/01/2033
038663-GV-6	ARAPAHOE CNTY COLO SCH DIST NO 001 ENGLE			2	1.C FE	1,149,100	119.2880	1,192,880	1,000,000	1,082,955		(15,369)			5.000	3.164	JD	4,167	50,000	05/05/2017	12/01/2037
040319-C4-5	ARGYLE TEX INDPT SCH DIST			2	1.A FE	2,168,660	115.3590	2,307,180	2,000,000	2,101,667		(16,363)			4.000	3.010	FA	30,222	80,000	08/30/2017	08/15/2037
041826-P2-8	ARLINGTON TEX INDPT SCH DIST			2	1.A FE	3,215,250	104.2350	3,127,050	3,000,000	3,031,538		(27,234)			4.000	3.040	FA	45,333	120,000	06/27/2014	02/15/2028
042325-KH-2	ARMSTRONG CNTY PA			2	1.C FE	1,219,988	105.6210	1,320,263	1,250,000	1,231,787		1,859			3.000	3.199	JD	3,125	37,500	02/05/2015	06/01/2030
042325-LQ-1	ARMSTRONG CNTY PA			2	1.C FE	1,980,000	109.5560	2,169,209	1,980,000	1,980,000					3.500	3.500	JD	5,775	69,300	02/13/2019	06/01/2036
042467-NL-0	ARMSTRONG SCH DIST PA				1.F FE	3,000,000	102.3050	3,069,150	3,000,000	3,000,000					3.100	3.100	MS	27,383	19,375	05/28/2021	03/15/2042
043519-TF-4	ASCENSION PARISH LA PARISHWIDE SCH DIST				1.C FE	1,507,085	104.3800	1,336,064	1,280,000	1,308,524		(24,003)			4.000	2.050	MS	17,067	51,200	12/11/2012	03/01/2023
044861-FT-4	ASHTABULA CNTY OHIO			2	1.E FE	1,091,050	101.5620	1,015,620	1,000,000	1,004,705		(11,130)			4.000	2.850	JD	3,333	40,000	05/09/2013	12/01/2025
045383-CL-8	ASSABET VALLEY MASS REGL VOCATIONAL SCH			2	1.D FE	1,091,937	103.9930	1,143,923	1,100,000	1,094,895		444			3.500	3.558	JJ	19,250	38,500	06/10/2015	07/01/2031
045383-CM-6	ASSABET VALLEY MASS REGL VOCATIONAL SCH			2	1.D FE	1,080,585	104.0310	1,144,341	1,100,000	1,086,879		1,010			3.500	3.638	JJ	19,250	38,500	06/10/2015	07/01/2032

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
047772-ZT-8	ATLANTA GA			2	1.B FE	5,723,350	113.3440	5,667,200	5,000,000	5,247,076		(79,633)			5.000	3.210	JD	20,833	250,000	06/10/2015	12/01/2031
051645-Q8-5	AURORA ILL			2	1.C FE	1,108,650	106.0490	1,208,959	1,140,000	1,114,243		1,293			3.250	3.444	JD	103	37,050	05/24/2017	12/30/2036
054105-KR-1	AVON LAKE OHIO CITY SCH DIST			2	1.C FE	1,745,000	100.3120	1,750,444	1,745,000	1,745,000					5.700	5.699	JD	8,289	99,465	07/16/2010	12/01/2026
057507-JT-3	BAKERSFIELD CALIF CITY SCH DIST			2	1.D FE	2,520,702	105.9460	2,717,515	2,565,000	2,537,442		2,669			3.000	3.140	MN	12,825	76,950	02/06/2015	11/01/2030
057507-JU-0	BAKERSFIELD CALIF CITY SCH DIST			2	1.D FE	1,709,400	105.5700	1,847,475	1,750,000	1,723,550		2,259			3.000	3.180	MN	8,750	52,500	02/06/2015	11/01/2031
057845-PH-6	BALDWIN CNTY ALA			2	1.B FE	1,590,773	102.0590	1,627,841	1,595,000	1,594,527		463			2.250	2.280	JJ	17,944	35,888	02/14/2013	01/01/2023
057849-JH-5	BALDWIN CNTY ALA BRD ED			2	1.C FE	5,209,100	114.9250	5,746,250	5,000,000	5,122,349		(20,189)			4.000	3.500	JD	16,667	200,000	05/19/2017	06/01/2036
067032-HF-2	BARABOO WIS SCH DIST			2	1.C FE	1,584,387	105.2320	1,657,404	1,575,000	1,581,261		(1,366)			3.000	2.900	AO	11,813	47,250	07/30/2019	04/01/2037
071365-K6-6	BATTLE CREEK MICH			2	1.D FE	3,513,659	114.2000	3,899,930	3,415,000	3,468,273		(9,729)			4.000	3.650	JD	11,383	136,600	12/09/2016	12/01/2036
071446-BL-1	BATTLE CREEK MICH SCH DIST			2	1.B FE	1,851,062	112.9730	1,920,541	1,700,000	1,769,932		(14,914)			4.000	2.980	MN	11,333	68,000	02/04/2016	05/01/2030
072768-HA-5	BAYFIELD COLO SCH DIST NO 10 JT-R			2	1.C FE	1,336,368	119.2880	1,431,456	1,200,000	1,273,379		(13,408)			5.000	3.630	JD	5,000	60,000	12/07/2016	12/01/2035
072887-E9-9	BAYONNE N J				1.G FE	2,265,440	108.0550	2,479,862	2,295,000	2,284,302		2,816			3.000	3.140	JJ	31,748	68,850	07/24/2014	07/15/2025
072887-T4-4	BAYONNE N J			2	1.F FE	5,461,200	115.9740	5,798,700	5,000,000	5,183,864		(46,936)			5.000	3.891	FA	104,167	250,000	05/21/2015	08/01/2030
073186-HM-3	BAYTOWN TEX			2	1.C FE	1,920,419	107.2990	1,920,652	1,790,000	1,821,157		(14,251)			4.000	3.131	FA	29,833	71,600	03/19/2014	02/01/2026
074347-XS-9	BEAUFORT CNTY S C				1.B FE	2,354,600	104.3560	2,087,120	2,000,000	2,045,730		(38,502)			4.000	2.000	MS	26,667	80,000	04/17/2013	03/01/2023
074437-FL-3	BEAUMONT CALIF UNI SCH DIST			2	1.C FE	675,000	107.7280	727,164	675,000	675,000					4.145	4.145	FA	11,658	27,979	08/10/2018	08/01/2033
074635-SM-6	BEAUREGARD PARISH LA PARISH WIDE SCH DIS			2	1.C FE	1,428,492	108.1210	1,519,100	1,405,000	1,423,130		(2,256)			3.000	2.800	MS	14,050	42,150	07/12/2019	03/01/2034
074635-SN-4	BEAUREGARD PARISH LA PARISH WIDE SCH DIS			2	1.C FE	1,803,745	107.8660	1,920,015	1,780,000	1,798,341		(2,279)			3.000	2.840	MS	17,800	53,400	07/12/2019	03/01/2035
074635-SP-9	BEAUREGARD PARISH LA PARISH WIDE SCH DIS			2	1.C FE	2,252,255	107.6350	2,400,261	2,230,000	2,247,210		(2,135)			3.000	2.880	MS	22,300	66,900	07/12/2019	03/01/2036
07539P-CT-4	BEAVERCREEK OHIO CITY SCH DIST			2	1.C FE	3,989,920	105.1180	4,204,720	4,000,000	3,993,688		609			3.000	3.020	JD	10,000	120,000	02/04/2015	12/01/2030
076059-GK-4	BEDFORD CNTY PA			2	1.G FE	245,538	106.0330	265,083	250,000	247,553		323			3.125	3.290	MS	2,604	7,813	02/06/2015	09/01/2028
076059-GL-2	BEDFORD CNTY PA			2	1.G FE	741,443	105.9130	794,348	750,000	744,976		566			3.250	3.350	MS	8,125	24,375	02/06/2015	09/01/2029
076239-HF-2	BEDFORD MICH PUB SCHS DIST			2	1.C FE	2,199,389	117.9190	2,493,987	2,115,000	2,178,784		(7,501)			4.000	3.529	MN	14,100	84,600	01/25/2019	05/01/2036
076293-HB-8	BEDFORD N H SCH DIST			2	1.C FE	2,713,239	108.0330	2,727,833	2,525,000	2,580,011		(20,524)			4.000	3.101	JJ	46,572	101,000	11/05/2014	07/15/2029
077581-PE-0	BELEN N MEX CONS SCH DIST NO 2			2	1.D FE	1,045,590	102.1060	1,021,060	1,000,000	1,003,437		(5,733)			4.000	3.400	FA	16,667	40,000	08/14/2013	08/01/2025
077581-PF-7	BELEN N MEX CONS SCH DIST NO 2			2	1.D FE	1,030,110	102.0820	1,020,820	1,000,000	1,002,287		(3,810)			4.000	3.600	FA	16,667	40,000	08/14/2013	08/01/2026
07786B-CU-2	BELL CALIF			2	1.C FE	1,188,667	111.1830	1,328,637	1,195,000	1,189,990		367			4.250	4.300	FA	21,161	50,788	05/24/2018	08/01/2032
080023-NH-3	BELLWOOD ILL			2	1.C FE	994,560	107.0750	1,070,750	1,000,000	996,548		380			3.000	3.049	JD	2,500	30,000	08/17/2016	12/01/2029
080495-FV-1	BELMONT-REDWOOD SHORES CALIF SCH DIST			2	1.C FE	2,458,306	111.6120	2,667,527	2,390,000	2,417,007		(6,930)			4.000	3.661	FA	39,833	95,600	05/20/2015	08/01/2031
080680-GF-2	BELOIT WIS SCH DIST				1.E FE	2,164,300	100.6510	2,013,020	2,000,000	2,004,797		(19,209)			3.000	2.020	AO	15,000	60,000	12/05/2012	04/01/2022
082023-PD-8	BENICIA CALIF UNI SCH DIST			2	1.D FE	1,000,000	107.4430	1,074,430	1,000,000	1,000,000					3.000	3.000	FA	12,500	30,000	09/21/2016	08/01/2034
082383-MG-2	BENSALEM TWP PA SCH DIST				1.D FE	2,260,006	104.4610	2,277,250	2,180,000	2,193,490		(9,196)			3.500	3.050	JD	6,358	76,300	12/13/2013	06/01/2023
082422-AR-7	BENSENVILLE ILL FIRE PROTN NO 2			2	1.C FE	915,000	99.3610	909,153	915,000	915,000					3.000	3.000	JD	76	14,793	05/28/2021	12/30/2040
082761-VV-6	BENTON ARK SCH DIST NO 008			2	1.C FE	2,994,952	100.8960	3,117,686	3,090,000	3,011,435		3,907			3.250	3.468	FA	41,844	100,425	06/29/2017	02/01/2037
083763-MG-4	BERGEN CNTY N J			2	1.A FE	2,900,178	107.0470	2,943,793	2,750,000	2,782,893		(16,369)			4.000	3.350	JD	9,167	110,000	12/12/2013	12/01/2026
084203-VM-7	BERKELEY CNTY S C SCH DIST			2	1.C FE	2,693,825	105.2330	2,914,954	2,770,000	2,736,064		5,944			3.000	3.260	MS	27,700	83,100	02/07/2014	03/01/2027
084482-BJ-6	BERKLEY MICH SCH DIST			2	1.C FE	2,452,000	108.7060	2,717,650	2,500,000	2,465,866		2,355			3.750	3.900	MN	15,625	93,750	06/04/2015	05/01/2033
086743-TB-7	BETHEL CONN			2	1.A FE	786,296	101.8020	814,416	800,000	791,401		829			3.000	3.140	MN	3,067	24,000	04/08/2015	11/15/2030
087365-UJ-9	BETHLEHEM PA AREA SCH DIST			2	1.E FE	3,636,544	115.1500	3,684,800	3,200,000	3,371,461		(44,264)			5.000	3.399	FA	66,667	160,000	04/30/2015	08/01/2032
087365-WG-3	BETHLEHEM PA AREA SCH DIST			2	1.E FE	1,495,935	105.4860	1,582,290	1,500,000	1,496,972		205			3.000	3.020	FA	18,750	45,000	08/04/2016	02/01/2034
087671-U9-2	BETTENDORF IOWA			2	1.C FE	994,960	101.0960	1,010,960	1,000,000	999,634		864			3.000	3.050	JD	2,500	30,000	04/29/2014	06/01/2026
087671-V3-4	BETTENDORF IOWA			2	1.C FE	1,400,909	101.5200	1,345,140	1,325,000	1,329,385		(10,351)			4.000	3.189	JD	4,417	53,000	04/02/2014	06/01/2028
088365-FK-2	BEXAR CNTY TEX HOSP DIST			2	1.B FE	1,641,315	112.2330	1,778,893	1,585,000	1,612,746		(6,148)			4.000	3.540	FA	23,951	63,400	12/29/2016	02/15/2032
088365-HK-0	BEXAR CNTY TEX HOSP DIST			2	1.B FE	1,839,005	115.4870	2,021,023	1,750,000	1,813,447		(9,196)			4.000	3.340	FA	26,444	70,000	02/01/2019	02/15/2035
09088R-A8-9	BIRMINGHAM ALA			2	1.D FE	1,578,307	115.3460	1,568,706	1,360,000	1,449,747		(22,810)			5.000	3.081	MS	22,667	68,000	11/18/2015	03/01/2030
091582-ZQ-2	BISMARCK N D			2	1.B FE	1,453,710	100.7240	1,510,860	1,500,000	1,470,670		3,017			3.000	3.270	MN	7,500	45,000	11/12/2015	05/01/2030
091608-NT-2	BISMARCK N D PUB SCH DIST NO 1			2	1.C FE	2,055,260	101.2550	2,025,100	2,000,000	2,002,485		(7,341)			4.000	3.618	MN	13,333	80,000	09/17/2013	05/01/2026
097041-PC-5	BOERNE TEX			2	1.C FE	1,929,427	107.8830	2,071,354	1,920,000	1,925,108		(1,123)			3.500	3.431	MS	22,400	67,200	12/13/2017	03/01/2037
097552-TR-4	BOLINGBROOK ILL			2	1.F FE	1,659,705	120.8840	1,813,260	1,500,000	1,604,781		(15,335)			5.000	3.691	JJ	37,500	75,000	03/14/2018	01/01/2038
097552-UL-5	BOLINGBROOK ILL			2	1.C FE	3,000,000	101.2270	3,036,810	3,000,000	3,000,000					2.568	2.568	JJ	38,520	65,056	08/14/2020	01/01/2036
097558-KX-7	BOLINGBROOK ILL PK DIST			2	1.C FE	515,395	111.3060	556,530	500,000	510,699		(1,733)			4.000	3.568	JD	56	20,000	02/06/2019	12/30/2036
098203-UY-6	BONITA CALIF UNI SCH DIST			2	1.D FE	3,185,571	105.9460	3,448,542	3,255,000	3,204,755		3,542			3.000	3.160	FA	40,688	97,650	02/03/2016	08/01/2033
100853-SM-3	BOSTON MASS			2	1.A FE	2,482,364	104.3920	2,484,530	2,380,000	2,394,804		(12,277)			4.000	3.449	MS	31,733	95,200	12/13/2013	03/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
101565-F6-1	BOULDER LARIMER & WELD CNTYS COLO ST VRA			2	1.B FE	1,954,040	106.3190	2,126,380	2,000,000	1,966,307		2,286			3.000	3.170	JD	2,667	60,000	02/18/2016	12/15/2033
101565-J5-9	BOULDER LARIMER & WELD CNTYS COLO ST VRA			2	1.B FE	4,653,038	113.8680	5,237,928	4,600,000	4,628,815		(5,185)			4.000	3.860	JD	8,178	184,000	12/01/2016	12/15/2034
107889-RW-9	BRICK TWP N J				1.C FE	1,476,900	101.2150	1,518,225	1,500,000	1,498,389		2,544			2.125	2.300	FA	12,042	31,875	09/18/2012	08/15/2022
108152-AT-6	BRIDGEPORT			2	1.F FE	1,109,710	119.7870	1,197,870	1,000,000	1,069,212		(10,465)			5.000	3.671	MN	8,333	50,000	11/15/2017	11/01/2037
108152-CQ-0	BRIDGEPORT			2	1.F FE	1,000,000	114.2040	1,142,040	1,000,000	1,000,000					4.080	4.079	FA	15,413	40,800	06/01/2018	08/15/2029
108152-CR-8	BRIDGEPORT			2	1.F FE	1,000,000	114.3530	1,143,530	1,000,000	1,000,000					4.130	4.129	FA	15,602	41,300	06/01/2018	08/15/2030
108152-FQ-7	BRIDGEPORT			2	1.F FE	600,000	114.3730	686,238	600,000	600,000					4.330	4.330	FA	10,825	25,980	02/01/2019	02/01/2034
110331-PM-1	BRISTOL VA			2	1.E FE	2,159,675	107.8290	2,318,324	2,150,000	2,155,256		(1,187)			4.120	4.053	JJ	44,290	88,580	02/14/2018	01/01/2036
112743-BH-1	BROOKFIELD LOCAL SCH DIST OHIO			2	1.C FE	738,458	110.3720	827,790	750,000	740,456		519			3.375	3.490	JJ	11,672	25,313	11/08/2017	01/15/2036
113152-TY-8	BROOKHAVEN N Y			2	1.A FE	2,115,360	103.9000	2,078,000	2,000,000	2,015,922		(14,208)			4.000	3.246	FA	33,333	80,000	02/25/2014	02/01/2027
113709-RQ-4	BROOKLAND CAYCE S C SCH DIST NO 002			2	1.C FE	6,297,413	107.6750	6,831,979	6,345,000	6,309,704		2,364			3.000	3.055	MS	63,450	190,350	05/24/2016	03/01/2034
113853-LM-5	BROOKLYN CENTER MINN INDPT SCH DIST NO 2			2	1.C FE	1,787,382	107.3520	1,932,336	1,800,000	1,791,738		758			3.500	3.560	FA	26,250	63,000	11/10/2015	02/01/2031
114385-FZ-5	BROOKS CNTY TEX INDPT SCH DIST			2	1.A FE	1,100,000	104.3460	1,147,806	1,100,000	1,100,000					3.009	3.009	FA	12,504	33,099	10/24/2019	08/15/2035
117565-6S-5	BRYAN TEX			2	1.C FE	1,718,552	105.3510	1,854,178	1,760,000	1,736,589		2,649			3.200	3.400	FA	21,276	56,320	06/11/2014	08/15/2029
118106-GZ-0	BUCKEYE ARIZ UN HIGH SCH DIST NO 201			2	1.C FE	4,074,085	110.5140	4,370,829	3,955,000	4,001,392		(12,214)			4.000	3.640	JJ	79,100	158,200	05/13/2015	07/01/2030
118295-DD-3	BUCKEYE VALLEY OHIO LOC SCH DIST DELAWAR			2	1.C FE	543,740	111.9320	559,660	500,000	519,074		(4,531)			4.000	2.961	JD	1,667	20,000	02/05/2016	12/01/2033
118828-HY-1	BUDA TEX			2	1.C FE	1,147,804	108.2520	1,250,311	1,155,000	1,149,426		394			3.000	3.050	FA	13,090	34,650	12/06/2017	08/15/2033
118828-HZ-8	BUDA TEX			2	1.C FE	1,292,996	107.8270	1,412,534	1,310,000	1,296,457		865			3.000	3.100	FA	14,847	39,300	12/06/2017	08/15/2034
118828-JB-9	BUDA TEX			2	1.C FE	1,374,974	107.8220	1,498,726	1,390,000	1,377,635		655			3.100	3.177	FA	16,278	43,090	11/09/2017	08/15/2036
119677-KQ-4	BUFFALO N Y				1.E FE	1,272,533	100.2180	1,212,638	1,210,000	1,210,624		(7,353)			3.000	2.380	FA	15,125	36,300	09/07/2012	02/01/2022
12082S-CR-3	BURBANK CALIF UNI SCH DIST			2	1.E FE	1,730,355	114.1830	1,712,745	1,500,000	1,582,308		(25,048)			5.000	3.120	FA	31,250	75,000	07/16/2015	08/01/2030
121133-EU-2	BUREAU CNTY ILL TWP HIGH SCH DIST NO 502			2	1.C FE	1,500,000	99.9570	1,499,355	1,500,000	1,500,000					3.029	3.029	JD	3,786	8,835	08/26/2021	12/01/2040
121637-7E-6	BURLINGTON CNTY N J			2	1.C FE	1,411,581	102.4910	1,527,116	1,490,000	1,465,145		6,925			2.375	2.898	MN	4,522	35,388	06/07/2013	05/15/2025
123425-FN-5	BUTLER CNTY KANS UNI SCH DIST NO 375 TOW			2	1.E FE	586,039	102.0090	612,054	600,000	591,993		899			3.250	3.450	MS	6,500	19,500	08/07/2014	09/01/2029
123457-GP-2	BUTLER CNTY KANS UNI SCH DIST NO 490			2	1.C FE	3,381,691	106.9830	3,525,090	3,295,000	3,338,073		(8,558)			3.000	2.700	MS	32,950	98,850	07/13/2016	09/01/2033
126823-AU-7	CABEZON PUB IMPT DIST N MEX SPL LEVY REV			2	1.C FE	1,609,907	101.4360	1,643,263	1,620,000	1,613,575		541			3.750	3.799	MS	20,250	60,750	09/25/2014	09/01/2031
127145-KS-8	CACHE CNTY UTAH SCH DIST			2	1.A FE	2,700,000	106.9210	2,886,867	2,700,000	2,700,000					3.000	3.000	JD	3,600	81,000	02/25/2016	06/15/2033
127269-KC-1	CADDO PARISH LA PARISHWIDE SCH DIST				1.E FE	641,134	112.0350	728,228	650,000	644,730		556			3.125	3.239	MS	6,771	20,313	01/08/2015	03/01/2030
12739T-BP-3	CADENCE CMNTY FACS DIST ARIZ			2	1.C FE	982,140	100.4480	1,004,480	1,000,000	983,036		746			2.375	2.490	JJ	10,951	17,351	09/24/2020	07/15/2040
133195-GR-2	CAMDENTON MO REORG SCH DIST NO R-III CAM			2	1.D FE	3,105,030	103.9270	3,117,810	3,000,000	3,034,576		(10,145)			4.000	3.611	MS	40,000	120,000	04/29/2015	03/01/2035
133195-GY-7	CAMDENTON MO REORG SCH DIST NO R-III CAM			2	1.A	1,084,351	100.7480	972,218	965,000	967,772		(16,788)			5.000	3.209	MS	16,083	48,250	03/11/2014	03/01/2027
133195-HK-6	CAMDENTON MO REORG SCH DIST NO R-III CAM			2	1.D FE	39,329	100.7650	35,268	35,000	35,101		(609)			5.000	3.209	MS	583	1,750	03/11/2014	03/01/2027
139078-CE-7	CANYONS SCH DIST UTAH			2	1.A FE	2,871,776	105.1330	2,859,618	2,720,000	2,746,057		(17,223)			4.000	3.319	JD	4,836	108,800	10/09/2013	06/15/2026
139465-JQ-2	CAPE GIRARDEAU MO SCH DIST NO 063			2	1.B FE	1,653,027	110.3020	1,687,621	1,530,000	1,576,780		(13,906)			4.000	2.980	MS	20,400	61,200	01/26/2016	03/01/2034
142735-ED-7	CARLSBAD N MEX MUN SCH DIST			2	1.D FE	2,267,561	101.6250	2,311,969	2,275,000	2,271,576		555			3.000	3.030	FA	28,438	68,250	04/17/2014	08/01/2027
145814-RL-5	CARSON CITY NEV SCH DIST			2	1.D FE	1,204,370	114.2620	1,279,734	1,120,000	1,167,580		(7,943)			4.000	3.141	JD	3,733	44,800	01/18/2017	06/01/2034
145814-RM-3	CARSON CITY NEV SCH DIST			2	1.D FE	1,247,447	114.1300	1,329,615	1,165,000	1,211,547		(7,758)			4.000	3.191	JD	3,883	46,600	01/18/2017	06/01/2035
146339-ME-3	CARTERET CNTY N C				1.B FE	1,615,387	105.9470	1,350,824	1,275,000	1,321,541		(36,500)			5.000	2.020	AO	15,938	63,750	04/04/2013	04/01/2023
151069-GG-0	CELINA OHIO CITY SCH DIST			2	1.E FE	2,423,825	101.1350	2,528,375	2,500,000	2,424,357		532			2.375	2.570	JD	10,391		10/15/2021	12/01/2041
15147T-AR-9	CENTER GROVE IND MULTI-FAC SCH BLDG CORP			2	1.B FE	1,214,368	110.9370	1,175,932	1,060,000	1,103,014		(16,078)			5.000	3.311	JJ	25,175	53,000	03/19/2014	07/10/2026
151537-JY-4	CENTER LINE MICH PUB SCHS			2	1.C FE	619,403	119.5400	651,493	545,000	608,300		(6,771)			4.000	2.450	MN	3,633	21,800	04/16/2020	05/01/2039
152239-JC-4	CENTERVILLE OHIO CITY SCH DIST				1.B FE	1,183,745	104.3870	986,457	945,000	968,742		(25,423)			5.000	2.210	JD	3,938	47,250	08/30/2012	12/01/2022
15276P-AY-5	CENTRAL CALIF UNI SCH DIST			2	1.C FE	2,344,896	111.3500	2,243,703	2,015,000	2,106,896		(34,830)			5.000	3.090	JJ	50,375	100,750	05/22/2014	07/01/2027
15276P-CS-6	CENTRAL CALIF UNI SCH DIST			2	1.C FE	3,190,808	111.3800	3,074,088	2,760,000	2,888,506		(47,050)			5.000	3.111	FA	57,500	138,000	12/04/2014	08/01/2030
15276P-DH-9	CENTRAL CALIF UNI SCH DIST			2	1.C FE	3,566,063	106.0320	3,790,644	3,575,000	3,568,654		502			3.000	3.020	FA	44,688	107,250	05/11/2016	08/01/2032
153300-VA-3	CENTRAL DAUPHIN PA SCH DIST			2	1.D FE	1,134,420	113.1630	1,131,630	1,000,000	1,055,776		(16,984)			5.000	3.090	FA	20,833	50,000	01/19/2017	02/01/2034
153300-VB-1	CENTRAL DAUPHIN PA SCH DIST			2	1.D FE	1,238,051	113.0650	1,238,062	1,095,000	1,154,426		(18,077)			5.000	3.140	FA	22,813	54,750	01/19/2017	02/01/2035
153300-WJ-3	CENTRAL DAUPHIN PA SCH DIST			2	1.D FE	1,150,000	115.0030	1,322,535	1,150,000	1,150,000					4.100	4.100	MN	6,025	47,150	09/12/2018	11/15/2032
154742-FY-1	CENTRAL OREGON CMNTY COLLEGE DIST ORE			2	1.C FE	1,043,150	108.6460	1,086,460	1,000,000	1,011,723		(4,576)			4.000	3.489	JD	3,333	40,000	04/03/2014	06/01/2027
160357-VQ-9	CHARLESTON S C			2	1.A FE	1,654,666	100.4270	1,682,152	1,675,000	1,668,515		1,922			3.000	3.130	MS	16,750	50,250	01/10/2014	03/01/2025
162541-SH-0	CHAUTAUQUA CNTY N Y				1.E FE	1,135,350	101.5410	1,015,410	1,000,000	1,006,517		(15,461)			4.000	2.410	JD	3,333	40,000	10/11/2012	06/01/2022
163195-ML-1	CHELAN CNTY WASH SCH DIST NO 246 WENATCH			2	1.A FE	2,243,440	109.4130	2,188,260	2,000,000	2,065,605		(25,787)			4.500	3.080	JD	7,500	90,000	04/23/2014	12/01/2027
167615-Y7-2	CHICAGO ILL PK DIST			2	1.D FE	3,080,117	105.2710	3,116,022	2,960,000	3,077,477		(2,640)			3.000	2.451	JJ	17,267		10/06/2021	01/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
169583-FJ-5	CHINO VY UNI SCH DIST CALIF			2	1.D FE	3,193,761	111.1340	3,061,742	2,755,000	2,881,921		(46,454)			5.000	3.130	FA	57,396	137,750	07/24/2014	08/01/2029
170016-XR-5	CHIPPEWA VALLEY MICH SCHS				1.C FE	2,409,840	101.5700	2,031,400	2,000,000	2,016,572		(49,285)			5.000	2.470	MN	16,667	100,000	03/12/2013	05/01/2022
179093-GE-3	CLACKAMAS CNTY ORE SCH DIST NO 12 NORTH			2	1.B FE	5,354,800	108.9130	5,445,650	5,000,000	5,101,955		(39,386)			4.000	3.130	JD	8,889	200,000	12/03/2014	06/15/2030
179270-GE-7	CLACKAMAS CNTY ORE SCH DIST NO 115				1.B FE	1,314,861	106.7100	1,115,120	1,045,000	1,086,916		(28,088)			5.000	2.181	JD	2,322	52,250	02/21/2013	06/15/2023
180848-PY-3	CLARK CNTY NEV			2	1.B FE	4,883,186	106.0240	5,651,079	5,330,000	5,043,508		26,950			3.000	3.720	MN	26,650	159,900	06/05/2015	11/01/2030
180848-UN-1	CLARK CNTY NEV			2	1.B FE	4,847,250	107.7820	5,389,100	5,000,000	4,871,111		6,163			3.000	3.209	MN	25,000	150,000	11/07/2017	11/01/2037
181059-G8-3	CLARK CNTY NEV SCH DIST			2	1.E FE	4,934,350	107.4600	5,373,000	5,000,000	4,942,030		3,137			3.000	3.100	JD	6,667	150,000	06/05/2019	06/15/2036
181059-UF-1	CLARK CNTY NEV SCH DIST			2	1.E FE	5,176,000	112.0370	5,601,850	5,000,000	5,076,806		(17,782)			4.000	3.580	JD	8,889	200,000	11/03/2015	06/15/2033
181070-EV-1	CLARK CNTY NEV WTR RECLAMATION DIST			2	1.B FE	5,665,800	112.6250	5,631,250	5,000,000	5,324,510		(67,378)			4.000	2.467	JJ	100,000	200,000	08/04/2016	07/01/2034
181342-HK-5	CLARK CNTY WASH SCH DIST NO 122 RIDGEFIE			2	1.A FE	2,095,960	115.2130	2,304,260	2,000,000	2,055,920		(9,249)			4.000	3.430	JD	6,667	80,000	05/04/2017	12/01/2035
182252-VP-8	CLARKSTON MICH CMNTY SCHS			2	1.B FE	1,358,292	117.6670	1,359,054	1,155,000	1,254,532		(21,289)			5.000	2.870	MN	9,625	57,750	10/13/2016	05/01/2034
182846-DL-6	CLATSOP CNTY ORE SCH DIST NO 010			2	1.E FE	493,750	101.2070	506,035	500,000	494,074		260			2.375	2.455	JD	990	13,656	09/24/2020	06/01/2040
183036-GH-9	CLAWSON MICH			2	1.D FE	800,000	111.0720	888,576	800,000	800,000					4.050	4.050	MN	5,400	32,400	05/31/2018	05/01/2031
183036-GJ-5	CLAWSON MICH			2	1.D FE	885,000	110.9430	981,846	885,000	885,000					4.100	4.100	MN	6,048	36,285	05/31/2018	05/01/2032
183061-CP-3	CLAWSON MICH PUB SCHS			2	1.C FE	2,269,603	108.5650	2,339,576	2,155,000	2,268,041		(1,562)			3.000	2.370	MN	9,159		10/15/2021	05/01/2042
186162-HX-4	CLEVELAND HEIGHTS & UNIVERSITY HEIGHTS O			2	1.E FE	4,702,091	114.7010	5,081,254	4,430,000	4,602,503		(26,034)			4.000	3.271	JD	14,767	177,200	12/15/2017	12/01/2038
186343-N9-6	CLEVELAND OHIO			2	1.E FE	3,455,000	105.6740	3,651,037	3,455,000	3,455,000					3.000	3.000	JD	8,638	103,650	05/05/2016	12/01/2033
186343-U9-8	CLEVELAND OHIO			2	1.E FE	1,965,150	109.2330	2,168,275	1,985,000	1,966,976		745			3.000	3.066	JD	4,963	59,550	06/06/2019	12/01/2039
187468-KN-2	CLINTON CNTY N Y			2	1.E FE	1,904,188	107.7270	2,089,904	1,940,000	1,912,114		2,163			3.500	3.667	JD	5,658	67,900	06/08/2018	06/01/2032
187468-KP-7	CLINTON CNTY N Y			2	1.E FE	1,514,243	107.4420	1,670,723	1,555,000	1,522,372		2,256			3.500	3.727	JD	4,535	54,425	06/08/2018	06/01/2033
187720-XW-2	CLINTON IOWA			2	1.F FE	1,182,038	106.4500	1,261,433	1,185,000	1,182,431		111			3.000	3.016	JD	2,963	35,550	07/11/2019	06/01/2039
190335-HV-4	COAST CMNTY COLLEGE DIST CALIF			2	1.B FE	1,038,620	116.1540	1,161,540	1,000,000	1,022,728		(3,620)			4.000	3.548	FA	16,667	40,000	03/09/2017	08/01/2033
192252-GC-2	COFFEYVILLE KANS			2	1.E FE	1,625,000	108.8500	1,768,813	1,625,000	1,625,000					4.125	4.125	JD	5,586	67,031	06/01/2018	06/01/2034
194234-VT-4	COLLEGE IOWA CMNTY SCH DIST LINN JOHNSON			2	1.D FE	1,909,158	100.7580	1,974,857	1,960,000	1,920,042		2,517			3.375	3.580	JD	5,513	66,150	04/28/2017	06/01/2034
194234-VW-7	COLLEGE IOWA CMNTY SCH DIST LINN JOHNSON			2	1.D FE	3,067,680	101.3820	3,041,460	3,000,000	3,006,071		(14,301)			4.000	3.504	JD	10,000	120,000	04/13/2017	06/01/2037
194469-AK-8	COLLEGE STATION TEX			2	1.B FE	1,405,936	100.5480	1,241,768	1,235,000	1,237,781		(22,483)			5.000	3.130	FA	23,328	61,750	07/24/2013	02/15/2023
194469-JF-0	COLLEGE STATION TEX			2	1.B FE	2,000,000	108.3300	2,166,600	2,000,000	2,000,000					3.000	3.000	FA	22,667	60,000	05/30/2019	02/15/2036
194469-JG-8	COLLEGE STATION TEX			2	1.B FE	2,031,053	108.1500	2,211,668	2,045,000	2,032,713		631			3.000	3.050	FA	23,177	61,350	05/30/2019	02/15/2037
197036-LJ-3	COLTON CALIF JT UNI SCH DIST			2	1.C FE	2,290,046	111.4330	2,351,236	2,110,000	2,190,747		(18,322)			4.000	2.997	FA	35,167	84,400	02/05/2016	02/01/2033
198112-CT-9	COLUMBIA MULTNOMAH & WASHINGTON CNTYS OR			2	1.B FE	1,817,020	111.3720	1,876,618	1,685,000	1,734,870		(13,484)			4.000	3.090	JD	2,996	67,400	04/30/2015	06/15/2029
199507-5F-7	COLUMBUS OHIO CITY SCH DIST			2	1.C FE	1,044,480	113.7340	1,137,340	1,000,000	1,024,282		(4,460)			4.000	3.458	JD	3,333	40,000	01/25/2017	12/01/2034
199507-Z9-8	COLUMBUS OHIO CITY SCH DIST				1.C FE	2,248,764	106.9680	2,208,889	2,065,000	2,103,133		(19,072)			4.000	3.000	JD	6,883	82,600	06/13/2013	12/01/2023
208399-YY-5	CONROE TEX			2	1.B FE	1,633,598	104.5780	1,741,224	1,665,000	1,647,624		2,119			3.125	3.290	MS	17,344	52,031	08/29/2014	03/01/2029
213057-ND-0	COOK & WILL CNTYS ILL CMNTY COLLEGE DIST			2	1.E FE	520,000	108.7870	565,692	520,000	520,000					3.000	3.000	JD	1,300	15,600	05/28/2020	12/01/2038
213185-LJ-8	COOK CNTY ILL			2	1.E FE	1,122,240	118.1370	1,181,370	1,000,000	1,072,114		(13,408)			5.000	3.381	MN	6,389	50,000	01/19/2018	11/15/2035
213287-BM-6	COOK CNTY ILL SCH DIST 097 OAK PK			2	1.C FE	3,121,380	115.6310	3,468,930	3,000,000	3,090,367		(11,205)			4.000	3.511	JJ	60,000	120,000	02/14/2019	01/01/2036
213327-UX-5	COOK CNTY ILL SCH DIST NO 025 ARLINGTON			2	1.A FE	1,962,480	119.6280	2,033,676	1,700,000	1,842,349		(26,154)			5.000	3.160	JD	3,778	85,000	01/12/2017	12/15/2033
214003-CD-5	COOK CNTY ILL SCH DIST NO 078 ROSEMONT E			2	1.C FE	3,020,240	130.0220	3,198,541	2,460,000	2,951,646		(42,737)			5.000	2.690	JD	10,250	123,000	04/22/2020	12/01/2037
214165-LQ-3	COOK CNTY ILL SCH DIST NO 087 BERKELEY			2	1.C FE	1,521,900	102.0720	1,597,427	1,565,000	1,524,322		1,831			2.250	2.430	JD	2,934	43,331	08/18/2020	12/01/2039
214489-BW-5	COOK CNTY ILL SCH DIST NO 105			2	1.C FE	1,885,070	106.0520	2,046,804	1,930,000	1,889,150		2,495			3.000	3.200	JJ	26,698	66,907	05/04/2020	01/15/2035
215705-HN-7	COOK CNTY ILL CMNTY HIGH SCH DIST NO 218			2	1.C FE	986,050	105.4830	1,054,830	1,000,000	989,690		699			3.125	3.230	JD	2,604	31,250	05/11/2016	12/01/2033
215795-SC-0	COOK CNTY ILL TWP HIGH SCH DIST NO 227 R			2	1.C FE	4,371,640	115.2290	4,609,160	4,000,000	4,315,021		(34,967)			4.000	2.880	JD	13,333	160,000	04/23/2020	12/01/2037
216146-HX-1	COOK CNTY ILL TWP HIGH SCH DIST NO 220			2	1.F FE	2,686,275	114.1230	2,853,075	2,500,000	2,655,048		(19,897)			4.000	3.000	JD	8,333	100,000	05/15/2020	12/01/2037
217490-AT-8	COPPELL TEX INDPT SCH DIST			2	1.A FE	4,232,039	116.2390	4,498,449	3,870,000	4,139,408		(36,490)			4.000	2.839	FA	58,480	154,800	04/26/2019	08/15/2038
218080-DK-2	CORALVILLE IOWA			2	3.A FE	3,020,040	100.5520	3,016,560	3,000,000	3,001,472		(4,333)			4.450	4.299	MN	22,250	133,500	03/24/2017	05/01/2037
218080-FP-9	CORALVILLE IOWA			2	3.A FE	1,500,000	107.7680	1,616,520	1,500,000	1,500,000					4.950	4.946	MN	12,375	74,250	05/23/2018	05/01/2036
218080-FU-8	CORALVILLE IOWA			2	3.B FE	1,250,000	105.0500	1,313,125	1,250,000	1,250,000					5.100	5.096	MN	10,625	63,750	05/23/2018	05/01/2032
221623-YH-8	COTATI-ROHNERT PK CALIF UNI SCH DIST			2	1.E FE	1,973,481	106.3480	2,132,277	2,005,000	1,978,129		1,208			3.125	3.230	FA	26,107	62,656	12/07/2017	08/01/2038
223255-EJ-5	COVINGTON KY			2	1.E FE	1,082,681	106.2980	1,163,963	1,095,000	1,088,140		812			3.600	3.699	AO	9,855	39,420	08/07/2014	04/01/2029
223255-EK-2	COVINGTON KY			2	1.E FE	1,163,792	109.0700	1,243,398	1,140,000	1,147,401		(2,513)			4.000	3.749	AO	11,400	45,600	08/07/2014	04/01/2030
224856-FQ-2	CRAWFORD CNTY KANS UNI SCH DIST NO 250 P			2	1.F FE	505,967	121.4870	546,692	450,000	483,484		(5,253)			5.000	3.538	MS	7,500	22,500	05/04/2017	09/01/2037
225022-CX-8	CRAWFORD ILL HOSP DIST			2	2.B FE	4,125,000	101.6080	4,191,330	4,125,000	4,125,000					3.000	3.000	JJ	21,656		10/14/2021	01/01/2041
227183-CV-0	CROOK CNTY ORE SCH DIST			2	1.B FE	1,227,649	106.8080	1,185,569	1,110,000	1,130,215		(13,300)			5.000	3.701	JD	2,467	55,500	08/14/2013	06/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
22941L-AV-1	CRYSTAL VY COLO MET DIST NO 2			2	1.F FE	1,745,550	119.2400	1,788,600	1,500,000	1,717,395		(21,845)			4.000	2.201	JD	5,000	60,000	09/10/2020	12/01/2040
230039-UP-2	CULLMAN ALA			2	1.D FE	998,650	107.4500	1,074,500	1,000,000	999,017		69			3.250	3.260	JJ	16,250	32,500	01/26/2016	07/01/2033
232392-AW-0	CUYAHOGA OHIO CMNTY COLLEGE DIST			2	1.C FE	1,775,538	108.2070	1,947,726	1,800,000	1,779,247		1,035			3.500	3.601	JD	5,250	63,000	02/01/2018	12/01/2036
232769-BM-0	CYPRESS-FAIRBANKS TEX INDPT SCH DIST			2	1.A FE	3,808,854	107.0040	4,066,152	3,800,000	3,803,297		(985)			3.400	3.370	FA	48,809	129,200	10/21/2015	02/15/2031
232769-CP-2	CYPRESS-FAIRBANKS TEX INDPT SCH DIST			2	1.A FE	4,385,697	111.7610	4,481,616	4,010,000	4,189,623		(40,522)			4.000	2.841	FA	60,596	160,400	10/14/2016	02/15/2034
235177-QH-8	DALLAS PA SCH DIST			2	1.E FE	592,968	106.7560	640,536	600,000	595,756		515			3.000	3.110	AO	4,500	18,000	03/04/2016	04/01/2029
235177-QL-9	DALLAS PA SCH DIST			2	1.E FE	3,886,120	106.0320	4,241,280	4,000,000	3,904,758		4,566			3.250	3.449	JJ	59,944	130,000	09/28/2017	07/15/2037
235219-QR-6	DALLAS TEX			2	1.D FE	4,925,250	108.6370	5,431,850	5,000,000	4,933,782		3,384			3.000	3.110	FA	56,667	150,000	05/01/2019	02/15/2037
238388-NU-2	DAVENPORT IOWA			2	1.D FE	1,534,324	101.1210	1,562,319	1,545,000	1,540,136		804			3.375	3.439	JD	4,345	52,144	02/26/2014	06/01/2027
238388-PT-3	DAVENPORT IOWA			2	1.D FE	1,162,300	103.0780	1,216,320	1,180,000	1,170,566		1,308			3.000	3.139	JD	2,950	35,400	02/12/2015	06/01/2028
238388-PU-0	DAVENPORT IOWA			2	1.D FE	1,199,250	102.9120	1,265,818	1,230,000	1,212,312		2,081			3.000	3.220	JD	3,075	36,900	02/12/2015	06/01/2029
239019-V2-5	DAVIS CNTY UTAH SCH DIST			2	1.A FE	5,702,966	108.4110	6,287,838	5,800,000	5,723,109		4,424			3.375	3.500	JD	16,313	195,750	03/23/2017	06/01/2035
240297-LJ-8	DE FOREST WIS			2	1.C FE	507,390	109.6000	548,000	500,000	504,459		(928)			4.125	3.899	MN	3,438	20,625	08/08/2018	05/01/2031
240361-PK-5	DEKALB & KANE CNTYS ILL CMNTY UNIT SCH D			2	1.C FE	3,355,000	107.6970	3,613,234	3,355,000	3,355,000					3.550	3.550	FA	49,626	119,103	11/30/2017	02/01/2033
240361-QF-5	DEKALB & KANE CNTYS ILL CMNTY UNIT SCH D			2	1.C FE	2,227,208	107.2580	2,413,305	2,250,000	2,229,462		1,149			3.000	3.080	FA	28,125	67,500	12/05/2019	02/01/2036
240361-SE-6	DEKALB & KANE CNTYS ILL CMNTY UNIT SCH D			2	1.C FE	2,365,000	101.2740	2,395,130	2,365,000	2,365,000					2.500	2.500	FA	8,376		10/20/2021	02/01/2036
242559-TC-6	DEARBORN MICH			2	1.D FE	1,248,238	114.3370	1,400,628	1,225,000	1,241,210		(2,263)			4.000	3.760	AO	12,250	49,000	10/04/2018	04/01/2034
242559-TD-4	DEARBORN MICH			2	1.D FE	1,162,662	114.1750	1,313,013	1,150,000	1,158,842		(1,230)			4.000	3.860	AO	11,500	46,000	10/04/2018	04/01/2035
243859-LK-9	DEER LAKES SCH DIST PA			2	1.C FE	3,514,662	109.7580	3,934,824	3,585,000	3,529,022		3,235			3.500	3.650	AO	31,369	125,475	03/30/2017	04/01/2035
248866-WK-7	DENTON TEX				1.B FE	3,132,250	104.1830	2,792,104	2,680,000	2,737,079		(49,781)			4.000	2.070	FA	40,498	107,200	05/01/2013	02/15/2023
249174-TV-5	DENVER COLO CITY & CNTY SCH DIST NO 1			2	1.B FE	2,047,520	107.9900	2,159,800	2,000,000	2,015,470		(4,985)			3.500	3.220	JD	5,833	70,000	11/06/2014	12/01/2028
249739-VM-2	DERBY CONN			2	1.D FE	971,318	109.0630	1,036,099	950,000	966,916		(1,981)			3.000	2.738	FA	11,875	28,500	08/16/2019	08/01/2038
249739-VN-0	DERBY CONN			2	1.D FE	1,018,940	108.8690	1,088,690	1,000,000	1,015,056		(1,760)			3.000	2.778	FA	12,500	30,000	08/16/2019	08/01/2039
25009X-LJ-2	DES MOINES IOWA			2	1.C FE	2,396,040	106.2920	2,588,210	2,435,000	2,404,487		1,985			3.000	3.123	JD	6,088	73,050	08/03/2017	06/01/2034
250325-SG-3	DESCHUTES CNTY ORE ADMINISTRATIVE SCH DI			2	1.B FE	2,296,180	106.8080	2,136,160	2,000,000	2,049,831		(32,973)			5.000	3.231	JD	4,444	100,000	07/31/2013	06/15/2025
252255-LW-2	DEXTER MICH CMNTY SCHS			2	1.C FE	1,234,913	107.5890	1,344,863	1,250,000	1,237,968		784			3.125	3.220	MN	6,510	39,063	11/02/2017	05/01/2034
25476F-SZ-2	DISTRICT COLUMBIA	SD		2	1.B FE	2,253,720	119.8730	2,397,460	2,000,000	2,136,302		(25,018)			5.000	3.479	JD	8,333	100,000	12/01/2016	06/01/2035
25476F-UK-2	DISTRICT COLUMBIA			2	1.B FE	4,452,336	115.6650	4,857,930	4,200,000	4,346,825		(24,393)			4.000	3.290	JD	14,000	168,000	05/18/2017	06/01/2036
258165-TV-1	DORCHESTER CNTY S C SCH DIST NO 002			2	1.C FE	2,136,120	107.8630	2,157,260	2,000,000	2,033,189		(14,597)			4.000	3.200	MS	26,667	80,000	02/10/2014	03/01/2027
258885-P6-3	DOUGLAS CNTY COLO SCH DIST NO RE 1 DOUGL			2	1.B FE	1,059,310	118.1280	1,181,280	1,000,000	1,043,753		(5,515)			4.000	3.291	JD	1,778	40,000	01/30/2019	12/15/2036
259137-JE-8	DOUGLAS CNTY KANS UNI SCH DIST NO 491 EU			2	1.F FE	2,000,000	106.2860	2,125,720	2,000,000	2,000,000					3.000	3.000	MS	20,000	60,000	08/12/2016	09/01/2033
259291-PC-0	DOUGLAS CNTY NEB SCH DIST NO 001			2	1.C FE	8,163,649	108.7030	9,027,784	8,305,000	8,187,958		6,061			3.000	3.119	JD	11,073	249,150	10/19/2017	12/15/2036
259327-L7-7	DOUGLAS CNTY NEB SCH DIST NO 017 MILLARD			2	1.C FE	1,034,565	109.4820	1,149,561	1,050,000	1,039,865		897			3.250	3.370	JD	1,517	34,125	07/21/2015	06/15/2031
259327-T9-5	DOUGLAS CNTY NEB SCH DIST NO 017 MILLARD			2	1.C FE	1,000,000	98.9570	989,570	1,000,000	1,000,000					2.000	2.000	JD	889	20,000	08/13/2020	12/15/2040
26371G-QX-1	DUBLIN OHIO CITY SCH DIST			2	1.B FE	673,086	106.6990	650,864	610,000	620,653		(7,205)			5.000	3.721	JD	2,542	30,500	08/15/2013	12/01/2026
264037-AE-2	DUBUQUE IOWA SALES TAX INCREMENT REV			2	1.D FE	1,295,112	108.1930	1,298,316	1,200,000	1,225,779		(10,134)			4.000	3.070	JD	4,000	48,000	05/20/2014	06/01/2027
264037-AF-9	DUBUQUE IOWA SALES TAX INCREMENT REV			2	1.D FE	1,333,575	108.1980	1,352,475	1,250,000	1,272,763		(8,928)			4.000	3.210	JD	4,167	50,000	05/20/2014	06/01/2028
266309-GU-1	DUQUESNE PA SCH DIST			2	1.E FE	1,029,952	101.3890	1,059,515	1,045,000	1,030,420		468			2.300	2.390	JD	2,003	17,893	01/26/2021	06/01/2041
269479-JN-2	EAGLE CNTY COLO SCH DIST RE 50 JT WITH G			2	1.C FE	2,880,225	119.2880	2,982,200	2,500,000	2,705,399		(38,036)			5.000	3.181	JD	10,417	125,000	01/26/2017	12/01/2035
273389-JG-2	EAST LANSING MICH SCH DIST			2	1.C FE	1,621,623	114.5180	1,557,445	1,360,000	1,454,101		(26,588)			5.000	2.809	MN	11,333	68,000	02/04/2015	05/01/2030
273695-XE-1	EAST MOLINE ILL			2	2.B FE	2,000,000	103.3380	2,066,760	2,000,000	2,000,000					3.738	3.737	JJ	14,537		10/06/2021	01/15/2041
275679-CD-8	EAST TROY WIS CMNTY SCH DIST			2	1.C FE	1,469,433	110.3990	1,551,106	1,405,000	1,428,822		(7,016)			4.000	3.430	MS	18,733	56,200	08/11/2015	03/01/2031
277482-DM-4	EASTMARK CMNTY FACS DIST NO 1 ARIZ			2	1.C FE	3,191,955	100.4480	3,264,560	3,250,000	3,194,868		2,423			2.375	2.490	JJ	35,592	56,390	09/24/2020	07/15/2040
277641-JG-2	EASTON PA			2	1.F FE	1,723,173	104.1490	1,744,496	1,675,000	1,682,817		(5,510)			3.350	3.000	MN	7,170	56,113	10/10/2013	05/15/2023
278443-8B-5	EAU CLAIRE WIS			2	1.C FE	1,045,000	100.2060	1,047,153	1,045,000	1,045,000					3.000	2.999	AO	7,838	31,350	07/24/2013	04/01/2023
278698-AW-5	EBERT MET DIST COLO			2	1.E FE	1,022,330	117.7860	1,177,860	1,000,000	1,016,312		(2,033)			4.000	3.730	JD	3,333	40,000	11/30/2018	12/01/2033
280515-A6-4	EDGEWOOD TEX INDPT SCH DIST BEXAR CNTY			2	1.A FE	1,177,897	105.2900	1,068,694	1,015,000	1,037,332		(19,293)			5.000	2.991	FA	19,172	50,750	11/08/2013	02/15/2025
283734-B6-7	EL PASO TEX			2	1.C FE	2,545,153	109.3820	2,636,106	2,410,000	2,476,379		(13,252)			3.500	2.860	FA	31,866	84,350	05/19/2016	08/15/2033
283734-F3-0	EL PASO TEX			2	1.C FE	4,832,610	113.6660	4,995,621	4,395,000	4,610,393		(43,000)			4.000	2.860	FA	66,413	175,800	06/03/2016	08/15/2033
283734-J3-6	EL PASO TEX			2	1.C FE	787,593	117.8190	889,533	755,000	778,969		(3,170)			4.000	3.459	FA	11,409	30,200	02/07/2019	08/15/2035
283770-MB-8	EL PASO TEX INDPT SCH DIST			2	1.A FE	2,103,280	116.6120	2,332,240	2,000,000	2,073,722		(10,689)			4.000	3.329	FA	30,222	80,000	01/31/2019	08/15/2036
287425-C7-5	ELK RIVER MINN INDPT SCH DIST NO 728			2	1.C FE	5,000,000	104.2140	5,210,700	5,000,000	5,000,000					3.000	3.000	FA	62,500	150,000	01/27/2015	02/01/2030
295173-PM-4	ERIE CNTY PA			2	1.C FE	1,018,638	107.4590	1,117,574	1,040,000	1,027,075		1,460			3.125	3.310	MS	10,833	32,500	08/19/2015	09/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
295173-PN-2	ERIE CNTY PA			2	1.C FE	1,003,557	107.0700	1,097,468	1,025,000	1,011,278		1,339			3.250	3.430	MS	11,104	33,313	08/19/2015	09/01/2030
295407-N7-1	ERIE PA			2	1.C FE	1,000,000	112.7530	1,127,530	1,000,000	1,000,000					4.040	4.040	MN	5,162	40,400	04/17/2019	11/15/2036
295407-U9-9	ERIE PA	SD		2	1.C FE	867,556	117.2110	896,664	765,000	807,325		(10,055)			5.000	3.460	MN	4,888	38,250	05/06/2015	11/15/2029
295407-W2-2	ERIE PA	SD		2	1.C FE	3,339,807	117.0020	3,445,709	2,945,000	3,107,969		(38,667)			5.000	3.460	MN	18,815	147,250	05/06/2015	11/15/2029
295407-W7-1	ERIE PA	SD		2	1.C FE	328,877	116.2690	337,180	290,000	306,048		(2,073)			5.000	3.460	MN	1,853	7,250	05/06/2015	11/15/2029
295425-TE-2	ERIE PA CITY SCH DIST			2	1.E FE	673,088	116.9050	730,656	625,000	661,643		(4,447)			4.000	3.091	AO	6,250	25,000	04/10/2019	04/01/2033
297749-JC-8	ETOWAH CNTY ALA			2	1.C FE	1,055,000	111.7870	1,179,353	1,055,000	1,055,000					3.500	3.500	MN	6,154	36,925	04/19/2018	05/01/2033
297860-DB-1	ETOWAH WTR & SWR AUTH GA REV				1.F FE	2,870,000	108.7580	3,121,355	2,870,000	2,870,000					3.000	3.000	MS	28,700	86,100	11/15/2019	03/01/2037
299864-LA-4	EVERETT PA AREA SCH DIST			2	1.F FE	2,214,917	105.1730	2,392,686	2,275,000	2,234,499		2,872			3.500	3.696	MS	23,445	79,625	11/14/2014	03/15/2033
300011-NE-9	EVERETT WASH				1.B FE	1,871,425	102.5720	1,789,881	1,745,000	1,757,566		(13,457)			3.000	2.200	JD	4,363	52,350	09/19/2012	12/01/2022
30382A-FU-1	FAIRFAX CNTY VA			2	1.A FE	5,335,200	115.1580	5,757,900	5,000,000	5,178,794		(34,373)			4.000	3.182	AO	50,000	200,000	01/24/2017	10/01/2035
30421T-AM-6	FAIRFIELD CALIF LTD OBLIG			2	1.C FE	2,000,000	109.0560	2,181,120	2,000,000	2,000,000					4.358	4.358	JD	7,263	87,160	12/06/2018	06/01/2034
304279-TT-9	FAIRFIELD CNTY OHIO			2	1.C FE	1,262,056	109.5690	1,276,479	1,165,000	1,196,611		(10,226)			4.000	3.020	JD	3,883	46,600	12/18/2014	12/01/2029
304657-PA-1	FAIRFIELD OHIO CITY SCH DIST			2	1.C FE	500,000	107.2200	536,100	500,000	500,000					2.993	2.993	MN	2,494	14,965	10/18/2019	11/01/2034
304657-PB-9	FAIRFIELD OHIO CITY SCH DIST			2	1.C FE	3,000,000	107.6210	3,228,630	3,000,000	3,000,000					3.346	3.346	MN	16,730	100,380	10/18/2019	11/01/2039
306573-BV-7	FALLS CITY INDPT SCH DIST TEX			2	1.A FE	1,712,913	103.4770	1,795,326	1,735,000	1,724,345		1,709			3.000	3.120	FA	19,663	52,050	08/01/2014	08/15/2027
30747N-AR-5	FARGO N D			2	1.C FE	1,458,274	106.6210	1,572,660	1,475,000	1,463,486		919			3.250	3.340	MN	7,990	47,938	11/10/2015	05/01/2032
30747N-AT-1	FARGO N D			2	1.C FE	1,779,789	106.5250	1,933,429	1,815,000	1,789,100		1,652			3.375	3.519	MN	10,209	61,256	11/10/2015	05/01/2034
30747N-CM-4	FARGO N D			2	1.C FE	4,140,000	105.5570	4,370,060	4,140,000	4,140,000					3.000	3.000	MN	20,700	124,200	06/07/2016	05/01/2033
311261-SZ-5	FARMINGTON MICH PUB SCH DIST			2	1.D FE	1,667,520	114.2330	1,713,495	1,500,000	1,563,418		(17,601)			5.000	3.641	MN	12,500	75,000	06/11/2015	05/01/2031
311441-LH-0	FARMINGTON N MEX MUN SCH DIST NO 005			2	1.D FE	2,000,000	101.4530	2,029,060	2,000,000	2,000,000					3.000	3.000	MS	20,000	60,000	04/25/2014	09/01/2027
338405-CX-9	FLAGLER CNTY FLA			2	1.C FE	1,416,501	105.9940	1,515,714	1,430,000	1,421,221		779			3.125	3.200	JJ	22,344	44,688	04/01/2015	07/01/2031
34153P-2U-1	FLORIDA ST BRD ED PUB ED			2	1.A FE	2,478,757	106.6400	2,292,760	2,150,000	2,204,911		(37,391)			5.000	3.140	JD	8,958	107,500	10/25/2013	06/01/2026
34440P-BD-2	FOLSOM CORDOVA CALIF UNI SCH DIST			2	1.D FE	1,830,623	114.8620	2,015,828	1,755,000	1,797,547		(7,270)			4.000	3.490	AO	17,550	70,200	02/01/2017	10/01/2033
34440V-BN-7	FOLSOM CORDOVA CALIF UNI SCH DIST SCH FA			2	1.D FE	1,556,562	118.6390	1,660,946	1,400,000	1,482,884		(15,730)			5.000	3.631	AO	17,500	70,000	12/02/2016	10/01/2035
345239-CC-9	FORD CHAMPAIGN ETC CNTYS ILL CMNTY UNIT			2	1.C FE	2,195,573	109.3790	2,461,028	2,250,000	2,207,309		2,494			3.750	3.939	JD	7,031	84,375	01/26/2017	12/01/2034
34526P-AW-8	FORD CNTY KANS UNI SCH DIST NO 443			2	1.D FE	4,307,819	112.8560	4,954,378	4,390,000	4,334,060		4,539			3.250	3.399	MS	47,558	142,675	10/27/2015	03/01/2032
345766-NC-9	FOREST HILLS OHIO LOC SCH DIST			2	1.C FE	1,267,508	109.5390	1,281,606	1,170,000	1,202,068		(10,376)			4.000	3.011	JD	3,900	46,800	02/05/2015	12/01/2030
346766-UC-0	FORT BEND CNTY TEX			2	1.B FE	3,373,098	106.8750	3,574,969	3,345,000	3,357,990		(2,896)			3.000	2.900	MS	33,450	100,350	05/10/2016	03/01/2034
346788-MQ-2	FORT BEND CNTY TEX LEVEE IMPT DIST NO 00			2	1.C FE	3,200,000	103.2840	3,305,088	3,200,000	3,200,000					3.000	3.000	AO	24,000	96,000	06/12/2019	04/01/2035
346843-KE-4	FORT BEND TEX INDPT SCH DIST			2	1.A FE	789,728	112.4130	843,098	750,000	771,412		(4,219)			4.000	3.328	FA	11,333	30,000	04/13/2017	08/15/2036
346843-LF-0	FORT BEND TEX INDPT SCH DIST			2	1.A FE	884,495	112.4130	944,269	840,000	863,981		(4,725)			4.000	3.328	FA	12,693	33,600	04/13/2017	08/15/2036
346843-QU-2	FORT BEND TEX INDPT SCH DIST			2	1.A FE	2,814,572	109.7490	3,045,535	2,775,000	2,804,961		(4,061)			3.000	2.820	FA	31,450	83,250	07/24/2019	08/15/2038
349425-W3-8	FORT WORTH TEX				1.D FE	2,507,400	100.7710	2,015,420	2,000,000	2,009,553		(58,128)			5.000	2.039	MS	33,333	100,000	08/16/2012	03/01/2022
349460-5S-0	FORT WORTH TEX INDPT SCH DIST			2	1.A FE	1,853,915	112.2760	1,846,940	1,645,000	1,742,383		(22,173)			4.000	2.480	FA	24,858	65,800	08/10/2016	02/15/2034
352802-GJ-5	FRANKLIN CNTY KANS UNI SCH DIST NO 290			2	1.E FE	3,865,253	116.3590	4,002,750	3,440,000	3,610,080		(42,761)			5.000	3.548	MS	57,333	172,000	05/14/2015	09/01/2030
353172-5L-9	FRANKLIN CNTY OHIO			2	1.A FE	2,486,284	107.0470	2,526,309	2,360,000	2,388,186		(14,026)			4.000	3.351	JD	7,867	94,400	02/12/2014	06/01/2027
353442-ZA-7	FRANKLIN CNTY WASH SCH DIST NO 001 PASCO			2	1.A FE	2,473,460	101.9640	2,039,280	2,000,000	2,021,477		(50,966)			5.000	2.381	JD	8,333	100,000	02/23/2012	12/01/2022
353838-WE-1	FRANKLIN MASS			2	1.B FE	2,099,399	105.7280	2,140,992	2,025,000	2,038,933		(8,204)			4.000	3.560	FA	30,600	81,000	07/31/2013	08/15/2026
357866-XL-1	FRENSHIP TEX INDPT SCH DIST			2	1.A FE	2,255,822	106.6310	2,425,855	2,275,000	2,264,872		1,482			3.000	3.080	FA	25,783	68,250	04/14/2015	02/15/2028
358232-6M-3	FRESNO CALIF UNI SCH DIST			2	1.D FE	895,560	107.3650	912,603	850,000	888,779		(5,410)			3.000	2.251	FA	10,625	21,392	09/17/2020	08/01/2040
358232-Y9-1	FRESNO CALIF UNI SCH DIST			2	1.D FE	1,996,124	108.4190	2,195,485	2,025,000	2,007,657		1,954			3.500	3.630	FA	29,531	70,875	06/19/2015	08/01/2029
358586-NK-7	FRIENDSWOOD TEX INDPT SCH DIST			2	1.A FE	2,723,825	111.7610	2,794,025	2,500,000	2,601,156		(22,756)			4.000	2.950	FA	37,778	100,000	02/24/2016	02/15/2033
35880C-WH-3	FRISCO TEX INDPT SCH DIST			2	1.A FE	682,482	118.1680	709,008	600,000	642,849		(8,444)			5.000	3.320	FA	11,333	30,000	12/01/2016	08/15/2035
363658-JK-2	GALLATIN CNTY MONT HIGH SCH DIST NO 7 BO			2	1.C FE	1,473,723	114.4110	1,567,431	1,370,000	1,430,982		(10,193)			4.000	3.101	JD	4,567	54,800	07/14/2017	06/01/2035
363815-DW-8	GALLIA CNTY OHIO LOC SCH DIST			2	1.C FE	1,882,008	110.0290	1,980,522	1,800,000	1,825,491		(8,428)			4.000	3.470	MN	12,000	72,000	06/27/2014	11/01/2028
364195-EE-3	GALVESTON CNTY TEX				1.B FE	1,217,200	100.3680	1,003,680	1,000,000	1,002,080		(24,486)			5.000	2.500	FA	20,833	50,000	03/08/2012	02/01/2022
364195-HC-4	GALVESTON CNTY TEX			2	1.B FE	1,089,840	113.2420	1,132,420	1,000,000	1,053,105		(9,571)			4.000	2.870	FA	16,667	40,000	12/07/2017	02/01/2037
368334-HW-1	GEARY CNTY KANS			2	1.F FE	3,395,039	105.6400	3,634,016	3,440,000	3,404,624		2,482			3.000	3.106	MS	34,400	103,200	09/30/2016	09/01/2033
371608-UQ-1	GENESEE CNTY MICH			2	1.C FE	293,478	105.6930	317,079	300,000	295,089		326			3.125	3.290	FA	3,906	9,375	09/01/2016	02/01/2034
374100-KZ-7	GERMANTOWN WIS SCH DIST			2	1.D FE	4,680,804	117.2460	5,311,244	4,530,000	4,617,142		(14,841)			4.000	3.594	AO	45,300	181,200	03/14/2017	04/01/2035
378280-TQ-4	GLENDALE ARIZ			2	1.C FE	1,877,983	111.5340	2,041,072	1,830,000	1,853,004		(4,713)			3.250	2.950	JJ	29,738	59,475	04/07/2016	07/01/2032
378334-MC-7	GLENDALE ARIZ UN HIGH SCH DIST NO 205			2	1.C FE	1,701,986	110.7690	1,811,073	1,635,000	1,661,649		(7,038)			4.000	3.501	JJ	32,700	65,400	09/18/2015	07/01/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
382505-LA-1	GOODYEAR ARIZ			2	1.C FE	493,545	109.4940	547,470	500,000	494,612		262			3.250	3.340	JJ	8,125	16,250	10/27/2017	07/01/2037
38251N-EQ-4	GOODYEAR ARIZ CMNTY FACS UTILS DIST NO 1			2	1.G FE	1,288,656	108.2980	1,299,576	1,200,000	1,224,992		(9,318)			4.000	3.140	JJ	22,133	48,000	05/30/2014	07/15/2025
38251N-ER-2	GOODYEAR ARIZ CMNTY FACS UTILS DIST NO 1			2	1.G FE	1,323,672	108.0130	1,344,762	1,245,000	1,267,273		(8,287)			4.000	3.260	JJ	22,963	49,800	05/30/2014	07/15/2026
382604-H9-0	GOOSE CREEK TEX CONS INDPT SCH DIST			2	1.A FE	2,699,656	107.5890	2,700,484	2,510,000	2,557,079		(21,154)			4.000	3.080	FA	37,929	100,400	07/02/2014	02/15/2028
386226-WR-1	GRAND RAPIDS MICH			2	1.C FE	1,325,448	107.1380	1,435,649	1,340,000	1,329,666		720			3.000	3.079	AO	10,050	40,200	01/15/2016	10/01/2033
386280-QD-6	GRAND RAPIDS MICH PUB SCHS			2	1.G FE	875,123	116.9230	876,923	750,000	808,267		(12,397)			5.000	3.070	MN	6,250	37,500	03/02/2016	05/01/2032
39142S-AU-9	GREAT WESTN PK MET DIST NO 2 COLO			2	2.A FE	2,563,759	101.3490	2,660,411	2,625,000	2,564,344		585			2.500	2.650	JD	15,495		09/29/2021	12/01/2041
395100-PY-0	GREENFIELD MASS			2	1.C FE	1,075,000	105.4780	1,133,889	1,075,000	1,075,000					3.000	3.000	MS	10,750	32,250	03/07/2014	03/01/2025
396373-KB-7	GREENVILLE PA AREA SCH DIST			2	1.F FE	1,302,612	103.6330	1,357,592	1,310,000	1,304,912		403			3.375	3.420	MN	5,649	44,213	10/28/2015	05/15/2032
399280-YK-6	GROTON CITY CONN				1.D FE	1,630,007	104.9720	1,375,133	1,310,000	1,348,923		(35,099)			5.000	2.211	FA	27,292	65,500	04/10/2013	02/01/2023
399280-YM-2	GROTON CITY CONN			2	1.D FE	1,228,678	103.8710	1,137,387	1,095,000	1,111,508		(14,830)			4.000	2.580	FA	18,250	43,800	04/10/2013	02/01/2025
399280-ZJ-8	GROTON CITY CONN			2	1.D FE	1,135,455	109.4920	1,144,191	1,045,000	1,072,065		(9,316)			4.000	3.010	AO	10,450	41,800	06/26/2014	10/01/2025
400199-BZ-7	GRUNDY & KENDALL CNTYS ILL CMNTY CONS SC			2	1.D FE	2,713,363	108.4830	2,950,738	2,720,000	2,714,189		357			3.000	3.020	FA	34,000	81,600	11/20/2019	02/01/2035
404486-DH-2	HABERSHAM CNTY GA SCH DIST				1.B FE	1,900,725	105.9080	1,588,620	1,500,000	1,553,997		(42,329)			5.000	2.060	AO	18,750	75,000	01/25/2013	04/01/2023
406036-GW-7	HALL CNTY NEB SCH DIST NO 2 GRAND IS			2	1.D FE	2,294,210	110.4380	2,407,548	2,180,000	2,217,690		(11,941)			4.000	3.380	JD	3,876	87,200	11/07/2014	12/15/2031
406107-AT-9	HALLANDALE BEACH FLA			2	1.C FE	2,116,961	106.0640	2,216,738	2,090,000	2,103,130		(2,697)			3.000	2.850	JJ	31,350	62,700	06/21/2016	07/01/2034
406792-7L-9	HAMDEN CONN			2	2.B FE	1,500,000	110.9800	1,664,700	1,500,000	1,500,000					4.081	4.081	FA	23,126	61,215	07/18/2018	08/15/2029
406792-W7-2	HAMDEN CONN				1.F FE	552,847	107.3790	504,681	470,000	484,841		(8,802)			5.000	2.991	FA	8,878	23,500	05/02/2013	08/15/2023
406792-Z8-7	HAMDEN CONN			2	2.B FE	490,415	101.6170	508,085	500,000	494,882		674			3.375	3.550	FA	6,375	16,875	08/13/2014	08/15/2028
407324-5E-8	HAMILTON CNTY TENN				1.A FE	3,332,340	103.2950	3,160,827	3,060,000	3,094,980		(29,451)			3.000	2.000	MS	30,600	91,800	04/17/2013	03/01/2023
408378-GV-3	HAMMOND IND			2	2.C FE	1,311,999	101.6190	1,290,561	1,270,000	1,273,356		(6,077)			4.000	3.500	JJ	23,424	50,800	11/21/2014	01/15/2025
41419R-TY-5	HARRIS CNTY TEX MUN UTIL DIST NO 368			2	1.F FE	1,655,000	103.2560	1,708,887	1,655,000	1,655,000					3.000	3.000	MS	16,550	49,650	06/27/2019	09/01/2032
41422L-JM-0	HARRIS CNTY TEX MUN UTIL DIST NO 287			2	1.F FE	1,112,801	95.5500	1,079,715	1,130,000	1,113,735		739			2.250	2.350	MS	8,475	25,425	08/31/2020	09/01/2039
41422L-JP-3	HARRIS CNTY TEX MUN UTIL DIST NO 287			2	1.F FE	1,116,180	96.3050	1,088,247	1,130,000	1,116,838		520			2.375	2.450	MS	8,946	26,838	08/31/2020	09/01/2041
41456P-JK-4	HARRIS-MONTGOMERY CNTYS MUN UTIL DIST NO			2	1.D FE	982,582	111.3210	979,625	880,000	924,359		(11,414)			4.000	2.550	MS	11,733	35,200	07/14/2016	09/01/2033
41456P-KE-6	HARRIS-MONTGOMERY CNTYS MUN UTIL DIST NO			2	1.D FE	1,344,010	104.8830	1,447,385	1,380,000	1,350,589		1,677			3.125	3.320	MS	14,375	43,125	10/13/2017	09/01/2035
421020-UY-2	HAYS CNTY TEX			2	1.C FE	1,303,484	102.3300	1,192,145	1,165,000	1,174,490		(14,940)			4.000	2.670	FA	17,604	46,600	04/12/2012	08/15/2023
421290-4K-0	HAYWARD CALIF UNI SCH DIST			2	1.C FE	5,508,770	113.0840	5,953,873	5,265,000	5,396,038		(25,989)			4.000	3.409	FA	87,750	210,600	04/27/2017	08/01/2033
424672-VC-4	HEMPSTEAD TOWN N Y			2	1.C FE	2,972,220	100.0000	3,000,000	3,000,000	2,991,671		2,610			3.000	3.098	JJ	45,000	90,000	12/18/2013	01/01/2025
424672-VD-2	HEMPSTEAD TOWN N Y			2	1.C FE	3,168,090	100.0000	3,000,000	3,000,000	3,000,000		(23,557)			4.000	3.196	JJ	60,000	120,000	12/12/2013	01/01/2026
426366-CJ-7	HENRY CNTY GA & HENRY CNTY WTR & SEW AUT			2	1.C FE	291,270	100.2870	250,718	250,000	250,385		(4,543)			4.000	2.150	FA	4,167	10,000	02/06/2012	02/01/2023
427542-NB-7	HERMISTON ORE			2	1.E FE	684,493	116.5270	675,857	580,000	671,833		(9,950)			4.000	1.951	JD	1,933	23,200	09/10/2020	06/01/2040
431621-PP-0	HILLIARD OHIO SCH DIST				1.B FE	882,758	106.9680	802,260	750,000	776,026		(13,178)			4.000	2.140	JD	2,500	30,000	02/13/2013	12/01/2023
434452-NN-4	HOFFMAN ESTATES ILL			2	1.B FE	2,316,922	115.6300	2,590,112	2,240,000	2,292,014		(7,771)			4.000	3.561	JD	7,467	89,600	08/01/2018	12/01/2034
435236-JQ-8	HOLLAND MICH SCH DIST			2	1.C FE	3,420,185	110.4560	3,241,884	2,935,000	3,062,798		(52,129)			5.000	3.050	MN	24,458	146,750	05/27/2014	05/01/2026
435236-JY-1	HOLLAND MICH SCH DIST			2	1.C FE	1,224,746	105.5190	1,245,124	1,180,000	1,192,624		(5,131)			3.750	3.270	MN	7,375	44,250	02/05/2015	05/01/2034
439881-MP-5	HOPKINS MINN INDPT SCH DIST NO 270			2	1.C FE	2,657,415	107.2840	2,912,761	2,715,000	2,668,807		3,093			3.000	3.171	FA	33,938	81,450	01/24/2018	02/01/2034
440365-GW-8	HORACE N D			2	2.B FE	2,063,180	102.9480	2,058,960	2,000,000	2,059,600		(3,580)			3.000	2.401	MN	20,167		08/20/2021	05/01/2041
442565-7Y-7	HOWARD CNTY MD			2	1.A FE	2,971,440	100.3250	3,009,750	3,000,000	2,999,330		5,419			3.000	3.186	FA	34,000	90,000	03/19/2014	02/15/2027
443525-CH-1	HUBER HEIGHTS OHIO CITY SCH DIST			2	1.C FE	2,500,000	106.2620	2,656,550	2,500,000	2,500,000					3.000	3.000	JD	6,250	75,000	04/14/2016	12/01/2033
443726-E4-2	HUDSON CNTY N J				1.C FE	1,612,151	100.7570	1,571,809	1,560,000	1,561,396		(6,816)			4.000	3.548	MS	18,373	62,400	06/25/2013	03/15/2022
443726-Q2-3	HUDSON CNTY N J			2	1.C FE	5,141,338	109.0920	5,209,143	4,775,000	4,893,889		(38,400)			4.000	3.100	JD	15,917	191,000	12/04/2014	12/01/2029
444546-DT-9	HUGHSON CALIF UNI SCH DIST			2	1.D FE	1,310,494	106.1860	1,364,490	1,285,000	1,297,631		(2,550)			3.000	2.770	FA	16,063	38,550	08/11/2016	08/01/2033
444546-DU-6	HUGHSON CALIF UNI SCH DIST			2	1.D FE	1,409,113	105.8430	1,471,218	1,390,000	1,399,487		(1,912)			3.000	2.840	FA	17,375	41,700	08/11/2016	08/01/2034
445656-EZ-0	HUNT TEX MEM HOSP DIST			2	2.A FE	389,517	100.5370	397,121	395,000	389,759		223			3.000	3.100	FA	4,477	8,591	10/21/2020	02/15/2039
446852-JY-2	HUNTINGTON WOODS MICH			2	1.B FE	1,440,000	107.3420	1,545,725	1,440,000	1,440,000					3.000	3.000	AO	10,800	43,200	04/08/2020	10/01/2040
447025-PR-2	HUNTSVILLE ALA			2	1.A FE	1,165,960	108.5780	1,085,780	1,000,000	1,034,464		(18,035)			5.000	3.050	MN	8,333	50,000	11/08/2013	11/01/2025
447025-QP-5	HUNTSVILLE ALA			2	1.A FE	1,379,839	108.5780	1,319,223	1,215,000	1,249,657		(18,053)			5.000	3.380	MN	10,125	60,750	11/08/2013	11/01/2027
447025-WW-3	HUNTSVILLE ALA			2	1.A FE	2,480,485	109.0460	2,606,199	2,390,000	2,433,848		(9,459)			3.000	2.550	MN	11,950	71,700	10/14/2016	05/01/2029
448474-PK-6	HUTTO TEX			2	1.D FE	805,343	114.7660	860,745	750,000	783,552		(5,420)			4.000	3.121	FA	12,500	30,000	09/19/2017	08/01/2035
450812-H4-7	IBERIA PARISH LA PARISHWIDE SCH DIST			2	1.D FE	980,830	107.3530	1,073,530	1,000,000	984,586		924			3.125	3.270	MS	10,417	31,250	09/07/2017	03/01/2035
450812-YJ-5	IBERIA PARISH LA PARISHWIDE SCH DIST				1.D FE	2,342,621	109.0850	2,612,586	2,395,000	2,374,212		4,581			3.125	3.350	MS	24,948	74,844	03/21/2014	03/01/2026
450812-YX-4	IBERIA PARISH LA PARISHWIDE SCH DIST			2	1.D FE	1,528,157	104.6190	1,611,133	1,540,000	1,534,565		954			3.125	3.200	MS	16,042	48,125	08/01/2014	03/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
453722-NC-0	INDEPENDENCE MO SCH DIST			2	1.B FE	1,207,990	119.2870	1,192,870	1,000,000	1,105,177		(20,962)			5.000	2.591	MS	16,667	50,000	10/14/2016	03/01/2034
454146-EH-0	INDIAN CREEK OHIO LOC SCH DIST			2	1.G FE	2,079,660	115.9820	2,319,640	2,000,000	2,056,492		(7,195)			4.000	3.531	MN	13,333	80,000	08/08/2018	11/01/2034
462765-JK-5	IRON CNTY MICH			2	1.D FE	1,710,000	111.4710	1,906,154	1,710,000	1,710,000					4.400	4.398	AO	18,810	75,240	12/07/2018	10/01/2034
463813-C4-5	IRVING TEX INDPT SCH DIST			2	1.A FE	1,630,005	112.0180	1,680,270	1,500,000	1,558,907		(13,242)			4.000	2.980	FA	22,667	60,000	03/02/2016	02/15/2033
463813-ZT-5	IRVING TEX INDPT SCH DIST			2	1.A FE	2,007,731	111.7340	2,095,013	1,875,000	1,929,110		(13,893)			4.000	3.151	FA	28,333	75,000	10/15/2015	02/15/2031
464080-LX-6	IRVINGTON TWP N J			2	1.C FE	2,943,750	106.8540	3,205,620	3,000,000	2,969,759		4,004			3.625	3.801	JJ	50,146	108,750	08/21/2014	07/15/2028
464080-NQ-9	IRVINGTON TWP N J				2.A FE	5,000,000	101.4630	5,073,150	5,000,000	5,000,000					3.028	3.028	MN	23,972		10/22/2021	11/01/2033
464632-PV-4	ISLE WIGHT CNTY VA				1.C FE	1,521,936	101.8990	1,324,687	1,300,000	1,312,485		(24,589)			4.000	2.059	JJ	26,000	52,000	09/07/2012	07/01/2022
466784-DQ-5	JACKSON CNTY GA SCH DIST				1.B FE	2,449,660	105.5240	2,110,480	2,000,000	2,054,597		(45,680)			5.000	2.600	MS	33,333	100,000	04/13/2012	03/01/2023
466784-DR-3	JACKSON CNTY GA SCH DIST				1.B FE	4,776,418	109.9700	4,508,770	4,100,000	4,261,744		(71,246)			5.000	3.100	MS	68,333	205,000	12/17/2013	03/01/2024
467107-CM-8	JACKSON CNTY MICH			2	1.D FE	2,000,860	108.1440	2,162,880	2,000,000	2,000,600		(88)			4.006	4.000	JD	6,677	80,120	02/14/2018	12/01/2037
467430-PB-4	JACKSON CNTY MO CONS SCH DIST NO 002				1.B FE	1,208,380	121.7050	1,217,050	1,000,000	1,095,009		(16,776)			5.000	3.000	MS	16,667	50,000	07/02/2014	03/01/2027
467520-VL-3	JACKSON CNTY MO REORG SCH DIST NO 7 LEES			2	1.B FE	1,276,128	100.6050	1,207,260	1,200,000	1,201,735		(10,509)			4.000	3.099	MS	16,000	48,000	01/29/2014	03/01/2026
471486-DE-7	JASPER CNTY MO REORG SCH DIST NO R-009 C				1.B FE	1,157,990	104.4160	1,044,160	1,000,000	1,020,542		(17,259)			4.000	2.200	MS	13,333	40,000	04/16/2013	03/01/2023
472466-L4-1	JEFFERSON CALIF UN HIGH SCH DIST SAN MAT			2	1.C FE	1,255,000	107.6710	1,351,271	1,255,000	1,255,000					3.000	3.000	FA	15,688	37,650	05/04/2016	08/01/2032
472538-KJ-5	JEFFERSON CITY MO SCH DIST			2	1.B FE	2,951,603	112.3510	3,089,653	2,750,000	2,853,665		(23,033)			4.000	3.029	MS	36,667	110,000	06/21/2017	03/01/2035
472736-Q7-5	JEFFERSON CNTY COLO SCH DIST NO R-001				1.C FE	1,227,065	121.2470	1,254,906	1,035,000	1,118,730		(15,357)			5.000	3.220	JD	2,300	51,750	02/19/2014	12/15/2026
473448-DB-1	JEFFERSON CNTY ORE SCH DIST NO 509J				1.B FE	1,164,980	101.7100	1,017,100	1,000,000	1,008,976		(19,527)			4.000	2.000	JD	1,778	40,000	05/10/2013	06/15/2022
47407M-CK-5	JEFFERSON GA SCH DIST			2	1.B FE	657,978	116.9060	701,436	600,000	634,734		(5,658)			4.000	2.871	FA	10,000	24,000	08/11/2017	02/01/2032
47407M-CL-3	JEFFERSON GA SCH DIST			2	1.B FE	1,654,582	109.4430	1,833,170	1,675,000	1,659,345		1,167			3.000	3.100	FA	20,938	50,250	08/11/2017	02/01/2033
474744-CG-2	JEFFERSON PARISH LA SCH BRD LTD TAX REV			2	1.C FE	1,097,785	111.0640	1,138,406	1,025,000	1,051,012		(7,705)			4.000	3.151	MS	13,667	41,000	04/16/2015	03/01/2030
478164-HL-3	JOHNSON & MIAMI CNTYS KANS UNI SCH DIST			2	1.E FE	2,571,962	113.2280	2,632,551	2,325,000	2,446,659		(24,106)			4.000	2.795	MS	31,000	93,000	09/29/2016	09/01/2034
478710-TW-6	JOHNSON CNTY KANS UNI SCH DIST NO 231				1.D FE	4,034,996	107.9320	3,513,187	3,255,000	3,400,153		(80,452)			5.000	2.378	AO	40,688	162,750	04/26/2013	10/01/2023
478710-XB-7	JOHNSON CNTY KANS UNI SCH DIST NO 231			2	1.D FE	2,355,652	111.7610	2,408,450	2,155,000	2,241,856		(21,665)			4.000	2.858	AO	21,550	86,200	05/10/2016	10/01/2034
478712-QS-4	JOHNSON CNTY KANS UNI SCH DIST NO 232			2	1.C FE	1,704,778	103.9190	1,787,407	1,720,000	1,710,503		926			3.375	3.449	MS	19,350	58,050	05/19/2015	09/01/2030
478712-QT-2	JOHNSON CNTY KANS UNI SCH DIST NO 232			2	1.C FE	1,120,214	103.9510	1,174,646	1,130,000	1,123,601		546			3.500	3.570	MS	13,183	39,550	05/21/2015	09/01/2031
478712-QU-9	JOHNSON CNTY KANS UNI SCH DIST NO 232			2	1.C FE	1,526,316	103.8970	1,610,404	1,550,000	1,533,791		1,226			3.500	3.619	MS	18,083	54,250	05/21/2015	09/01/2032
478718-R3-5	JOHNSON CNTY KANS UNI SCH DIST NO 233			2	1.C FE	1,658,070	109.6190	1,644,285	1,500,000	1,556,425		(20,237)			4.000	2.530	MS	20,000	60,000	08/11/2016	09/01/2034
478740-RX-3	JOHNSON CNTY KANS UNI SCH DIST NO 512 SH			2	1.A FE	2,521,450	108.8810	2,722,025	2,500,000	2,508,862		(2,183)			3.500	3.398	AO	21,875	87,500	05/28/2015	10/01/2030
478825-FW-7	JOHNSON CNTY MO SCH DIST NO R-VI WARRENS			2	1.B FE	1,373,951	110.5640	1,453,917	1,315,000	1,336,526		(6,337)			4.000	3.449	MS	17,533	52,600	06/17/2015	03/01/2031
480772-RR-5	JORDAN UTAH SCH DIST			2	1.A FE	4,713,188	105.5750	4,988,419	4,725,000	4,716,195		635			3.000	3.019	JD	6,300	141,750	01/24/2018	06/15/2033
483270-GV-0	KALAMAZOO MICH PUB SCHS			2	1.E FE	2,563,405	107.4450	2,712,986	2,525,000	2,543,488		(3,960)			3.000	2.819	MN	12,625	75,750	07/14/2016	05/01/2033
484008-PV-3	KANE CNTY ILL SCH DIST NO 131 AURORA EAS			2	1.E FE	545,485	116.0970	580,485	500,000	538,114		(4,934)			4.000	2.781	JD	1,667	20,000	06/12/2020	12/01/2035
484008-PW-1	KANE CNTY ILL SCH DIST NO 131 AURORA EAS			2	1.E FE	542,360	115.7400	578,700	500,000	535,514		(4,583)			4.000	2.861	JD	1,667	20,000	06/12/2020	12/01/2037
484008-PX-9	KANE CNTY ILL SCH DIST NO 131 AURORA EAS			2	1.E FE	410,599	108.0670	443,075	410,000	410,497		(64)			3.000	2.980	JD	1,025	12,300	06/12/2020	12/01/2039
484873-KU-7	KANSAS CITY MO			2	1.D FE	1,404,312	100.3080	1,304,004	1,300,000	1,301,228		(14,420)			4.500	3.360	FA	24,375	58,500	12/19/2013	02/01/2026
486116-D4-5	KAUAI CNTY HAWAII			2	1.C FE	986,400	107.4960	1,074,960	1,000,000	988,933		646			3.000	3.100	FA	12,500	30,000	10/19/2017	08/01/2035
487694-JV-4	KELLER TEX INDPT SCH DIST				1.A FE	1,277,770	107.5300	1,075,300	1,000,000	1,047,307		(28,410)			5.000	2.020	FA	18,889	50,000	02/28/2013	08/15/2023
488683-JK-0	KENDALL CNTY ILL CMNTY UNIT SCH DIST NO			2	1.C FE	2,085,000	101.1520	2,109,019	2,085,000	2,085,000					2.792	2.792	FA	24,256	51,907	08/20/2020	02/01/2038
488683-JL-8	KENDALL CNTY ILL CMNTY UNIT SCH DIST NO			2	1.C FE	1,500,000	101.2780	1,519,170	1,500,000	1,500,000					2.912	2.912	FA	18,200	38,948	08/20/2020	02/01/2039
489818-2F-0	KENOSHA WIS			2	1.C FE	1,867,140	101.1380	1,658,663	1,640,000	1,647,350		(29,270)			5.000	3.159	AO	20,500	82,000	07/16/2013	04/01/2023
489818-W6-7	KENOSHA WIS			2	1.C FE	990,220	101.7520	1,017,520	1,000,000	998,406		921			3.000	3.099	MS	10,000	30,000	12/06/2011	09/01/2023
490278-5B-0	KENT CNTY MICH	SD		2	1.A FE	5,828,012	108.8860	5,956,064	5,470,000	5,590,963		(37,812)			4.000	3.221	JJ	109,400	218,800	02/11/2015	01/01/2032
490278-5B-0	KENT CNTY MICH			2	1.A FE	218,417	108.8860	223,216	205,000	209,533		(1,417)			4.000	3.221	JJ	4,100	8,200	02/11/2015	01/01/2032
492512-NE-4	KERSHAW CNTY S C SCH DIST			2	1.C FE	5,426,050	116.9220	5,846,100	5,000,000	5,267,599		(42,797)			4.000	2.966	MS	66,667	200,000	01/24/2018	03/01/2033
492674-PH-3	KETTERING OHIO			2	1.B FE	1,582,864	101.7540	1,653,503	1,625,000	1,599,075		2,476			3.000	3.207	JD	4,063	48,750	01/23/2015	12/01/2030
492700-LH-0	KETTLE MORAINE SCH DIST WIS			2	1.C FE	2,607,238	106.4120	2,809,277	2,640,000	2,621,648		2,226			3.000	3.108	AO	19,800	79,200	03/24/2015	04/01/2029
494134-4N-6	KILLEEN TEX			2	1.D FE	3,160,730	102.6550	2,627,968	2,560,000	2,601,650		(70,121)			5.000	2.181	FA	53,333	128,000	04/17/2013	08/01/2023
494656-P5-4	KING & SNOHOMISH CNTYS WASH SCH DIST NO			2	1.B FE	857,507	110.9390	898,606	810,000	828,233		(4,966)			4.000	3.297	JD	2,700	32,400	06/24/2015	12/01/2030
495033-DM-1	KING CNTY WASH SCH DIST NO 401 HIGHLINE				1.B FE	1,945,878	103.4980	1,707,717	1,650,000	1,679,606		(31,761)			4.000	2.010	JD	5,500	66,000	11/07/2012	12/01/2022
495260-F3-0	KING CNTY WASH SCH DIST NO 414 LAKE WASH			2	1.B FE	2,266,020	112.7590	2,255,180	2,000,000	2,128,047		(27,136)			4.000	2.461	JD	6,667	80,000	08/10/2016	12/01/2034
495278-N9-0	KING CNTY WASH SCH DIST NO 415 KENT				1.B FE	2,366,329	103.4700	2,059,053	1,990,000	2,027,166		(39,901)			4.000	1.930	JD	6,633	79,600	10/03/2012	12/01/2022
495278-U7-6	KING CNTY WASH SCH DIST NO 415 KENT			2	1.A FE	5,015,111	115.2130	5,547,506	4,815,000	4,928,897		(18,785)			4.000	3.516	JD	16,050	192,600	01/27/2017	12/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
496041-HY-3	KINGS MANOR MUN UTIL DIST TEX			2	1.G FE	618,998	102.1810	628,413	615,000	617,199		(784)			3.000	2.860	MS	6,150	18,450	07/18/2019	09/01/2032
496443-MA-7	KINGSPORT TENN			2	1.C FE	1,484,219	108.1200	1,475,838	1,365,000	1,393,272		(12,425)			4.250	3.250	MS	19,338	58,013	10/10/2013	03/01/2026
498368-BV-0	KLAMATH CNTY ORE SCH DIST			2	1.B FE	1,106,290	106.8080	1,068,080	1,000,000	1,018,212		(11,983)			5.000	3.701	JD	2,222	50,000	08/02/2013	06/15/2026
498531-CN-0	KLEIN TEX INDPT SCH DIST				1.C FE	2,487,920	102.7860	2,055,720	2,000,000	2,033,596		(56,601)			5.000	2.090	FA	41,667	100,000	03/27/2013	08/01/2022
498531-FM-9	KLEIN TEX INDPT SCH DIST			2	1.A FE	1,579,935	111.7390	1,676,085	1,500,000	1,531,650		(8,176)			4.000	3.370	FA	25,000	60,000	06/26/2015	08/01/2030
499260-FQ-5	KNOX & WARREN CNTYS ILL CMNTY UNIT SCH D			2	1.D FE	3,314,880	122.7900	3,683,700	3,000,000	3,222,836		(33,252)			5.000	3.595	JD	12,500	150,000	01/15/2019	12/01/2036
500566-KQ-6	KOOTENAI CNTY IDAHO SCH DIST NO 273 POST			2	1.A FE	1,054,100	111.6960	1,116,960	1,000,000	1,021,349		(5,454)			4.000	3.369	FA	15,111	40,000	05/07/2015	08/15/2031
506629-AK-0	LAFAYETTE PARISH LA SCH BRD LTD TAX REV			2	1.C FE	1,485,000	101.1890	1,502,657	1,485,000	1,485,000					2.000	2.000	MS	9,900	29,700	12/06/2012	03/01/2023
507012-VZ-2	LAFOURCHE PARISH LA CONS SCH DIST NO 1 P			2	1.C FE	988,420	104.4060	1,044,060	1,000,000	993,663		771			3.250	3.350	MS	10,833	32,500	05/13/2014	03/01/2029
508759-KT-3	LAKE CNTY ILL CMNTY CONS SCH DIST NO 073			2	1.B FE	1,762,055	114.5130	1,929,544	1,685,000	1,739,393		(8,043)			4.000	3.401	JJ	33,700	67,400	01/17/2019	01/01/2034
508759-MA-2	LAKE CNTY ILL CMNTY CONS SCH DIST NO 073			2	1.B FE	3,012,690	106.9310	3,207,930	3,000,000	3,009,803		(1,473)			3.000	2.940	JJ	45,000	90,000	12/05/2019	01/01/2037
510281-GL-6	LAKE OHIO LOC SCH DIST STARK CNTY			2	1.D FE	710,000	105.6640	750,214	710,000	710,000					2.772	2.772	JD	1,640	19,681	04/22/2020	12/01/2035
512084-GN-8	LAKESHORE MICH PUB SCHS BERRIEN CNTY			2	1.C FE	1,466,164	104.8580	1,420,826	1,355,000	1,372,012		(12,344)			4.000	3.030	MN	9,033	54,200	06/07/2013	05/01/2024
512804-YN-9	LAKOTA OHIO LOC SCH DIST				1.B FE	622,270	104.3870	521,935	500,000	512,237		(13,095)			5.000	2.280	JD	2,083	25,000	09/20/2012	12/01/2022
513174-VW-9	LAMAR TEX CONS INDPT SCH DIST			2	1.A FE	5,455,350	109.8130	5,490,650	5,000,000	5,171,950		(51,957)			4.000	2.841	FA	75,556	200,000	02/11/2016	02/15/2034
513660-HK-9	LAMPASAS TEX INDPT SCH DIST				1.A FE	776,727	105.2370	647,208	615,000	635,155		(17,586)			5.000	2.030	FA	11,617	30,750	04/05/2013	02/15/2023
514040-2P-8	LANCASTER CNTY PA			2	1.C FE	2,198,567	105.6490	2,350,690	2,225,000	2,204,592		1,564			3.000	3.100	MN	11,125	66,750	11/10/2017	11/01/2032
514040-L2-8	LANCASTER CNTY PA			2	1.C FE	1,070,190	104.7350	1,047,350	1,000,000	1,012,683		(9,204)			4.000	3.020	MN	6,667	40,000	02/13/2015	05/01/2026
514224-NK-6	LANCASTER N Y CENT SCH DIST			2	1.C FE	1,073,205	105.1190	1,098,494	1,045,000	1,049,702		(3,182)			4.000	3.671	JD	3,483	41,800	07/11/2013	06/01/2025
514282-TD-4	LANCASTER PA			2	1.F FE	1,985,660	105.5860	2,111,720	2,000,000	1,993,744		1,184			3.000	3.070	MN	10,000	60,000	06/04/2014	11/01/2026
514383-TU-2	LANCASTER PA SCH DIST			2	1.C FE	3,990,791	114.0800	3,890,128	3,410,000	3,657,218		(68,132)			5.000	2.760	JD	14,208	170,500	10/06/2016	06/01/2034
515390-LT-7	LANE CNTY ORE SCH DIST NO 052 BETHEL			2	1.B FE	1,145,860	111.3480	1,113,480	1,000,000	1,038,885		(14,969)			5.000	3.336	JD	2,222	50,000	12/11/2013	06/15/2025
516824-AV-1	LAREDO TEX			2	1.C FE	2,970,040	116.8750	2,974,469	2,545,000	2,737,842		(43,294)			5.000	3.030	FA	48,072	127,250	03/03/2016	02/15/2033
516824-BJ-7	LAREDO TEX			2	1.C FE	3,106,620	112.2330	3,288,427	2,930,000	3,010,664		(17,994)			4.000	3.280	FA	44,276	117,200	03/03/2016	02/15/2032
51856A-BR-5	LAUDERHILL FLA			2	1.E FE	1,041,507	106.4710	1,123,269	1,055,000	1,046,671		878			3.625	3.740	JJ	19,122	38,244	06/17/2015	01/01/2030
51856A-CQ-6	LAUDERHILL FLA			2	1.E FE	528,792	108.1040	594,572	550,000	532,463		855			3.500	3.780	JJ	9,625	19,250	05/04/2017	01/01/2037
523354-HN-1	LEE & OGLE CNTYS ILL SCH DIST NO 170 DIX			2	1.F FE	1,195,378	106.2760	1,291,253	1,215,000	1,199,809		1,227			3.500	3.649	JJ	17,837	42,525	04/19/2018	01/30/2032
523588-BG-5	LEE CNTY ILL CMNTY UNIT SCH DIST NO 272			2	1.E FE	951,746	113.4770	1,061,010	935,000	946,909		(1,739)			4.000	3.761	JJ	18,700	37,400	02/07/2019	01/01/2035
523588-BH-3	LEE CNTY ILL CMNTY UNIT SCH DIST NO 272			2	1.E FE	982,979	113.2580	1,098,603	970,000	979,232		(1,345)			4.000	3.821	JJ	19,400	38,800	02/07/2019	01/01/2036
524426-VF-7	LEESBURG VA			2	1.A FE	1,860,000	104.6100	1,945,746	1,860,000	1,860,000					3.000	3.000	JJ	25,730	55,800	07/18/2014	01/15/2028
527318-JM-2	LEVELLAND TEX CONS INDPT SCH DIST				1.A FE	1,072,950	104.2180	1,042,180	1,000,000	1,009,845		(8,496)			4.000	3.100	FA	15,111	40,000	08/20/2013	02/15/2023
528174-JG-1	LEWISBURG PA AREA SCH DIST			2	1.D FE	1,122,009	100.4360	1,089,731	1,085,000	1,085,651		(5,260)			4.000	3.500	FA	16,396	43,400	02/28/2014	02/15/2027
529063-TD-1	LEXINGTON CNTY S C SCH DIST NO 001			2	1.C FE	3,391,500	108.6220	3,693,148	3,400,000	3,393,396		495			3.000	3.021	FA	42,500	102,000	10/19/2017	02/01/2033
531677-MQ-2	LICKING HEIGHTS OHIO LOC SCH DIST			2	1.C FE	545,735	115.3520	576,760	500,000	527,844		(4,386)			4.000	2.940	AO	5,000	20,000	09/08/2017	10/01/2034
535769-EA-7	LINN BENTON ORE CMNTY COLLEGE DIST			2	1.B FE	974,780	106.1030	1,061,030	1,000,000	984,671		1,564			3.000	3.209	JD	2,500	30,000	02/13/2015	06/01/2030
537360-RA-9	LITTLE ROCK ARK			2	1.C FE	1,764,900	100.1520	1,777,698	1,775,000	1,768,656		667			3.250	3.300	MS	19,229	57,688	10/21/2015	03/01/2030
538310-F6-5	LIVERMORE VALLEY CALIF JT UNI SCH DIST			2	1.E FE	3,833,137	107.9510	4,021,175	3,725,000	3,757,061		(11,730)			3.500	3.151	FA	54,323	130,375	10/31/2014	08/01/2029
538310-K9-3	LIVERMORE VALLEY CALIF JT UNI SCH DIST			2	1.D FE	1,615,040	106.5220	1,704,352	1,600,000	1,610,222		(2,059)			3.000	2.850	FA	20,000	48,000	07/31/2019	08/01/2038
542411-JU-8	LONG BEACH CALIF CMNTY COLLEGE DIST			2	1.C FE	4,635,960	113.1060	4,524,240	4,000,000	4,197,896		(65,820)			5.000	3.159	MN	33,333	200,000	08/06/2014	05/01/2030
542535-KQ-1	LONG BEACH N Y CITY SCH DIST			2	1.C FE	1,444,877	101.0880	1,293,926	1,280,000	1,285,783		(19,985)			4.000	2.400	AO	10,809	51,200	03/22/2013	04/15/2023
543247-Y5-3	LONGVIEW TEX			2	1.C FE	1,619,787	115.9830	1,786,138	1,540,000	1,598,795		(7,753)			4.000	3.356	MS	20,533	61,600	01/25/2019	09/01/2035
543264-XK-6	LONGVIEW TEX INDPT SCH DIST			2	1.A FE	2,180,680	112.5350	2,250,700	2,000,000	2,086,442		(19,481)			4.000	2.880	FA	30,222	80,000	10/14/2016	02/15/2034
543553-VG-3	LORAIN CNTY OHIO			2	1.C FE	422,324	109.8030	439,212	400,000	415,393		(4,238)			4.000	2.810	JD	1,333	16,000	04/30/2020	12/01/2039
544203-DD-1	LOS ALAMITOS CALIF UNI SCH DIST			2	1.B FE	800,963	111.8100	838,575	750,000	770,168		(5,230)			4.000	3.200	FA	12,500	30,000	07/09/2015	08/01/2029
544203-EB-4	LOS ALAMITOS CALIF UNI SCH DIST			2	1.B FE	1,770,000	107.4430	1,901,741	1,770,000	1,770,000					3.000	3.000	FA	22,125	53,100	10/06/2016	08/01/2034
54589T-AK-8	LOUDOUN CNTY VA			2	1.A FE	2,652,744	104.3030	2,331,172	2,235,000	2,282,142		(50,275)			5.000	2.650	JD	9,313	111,750	11/14/2013	12/01/2023
546585-RM-4	LOUISVILLE & JEFFERSON CNTY KY METRO GOV			2	1.B FE	1,595,515	107.9790	1,765,457	1,635,000	1,601,841		1,564			3.125	3.290	JD	4,258	51,094	10/11/2017	12/01/2037
547473-EK-0	LOVINGTON N MEX MUN SCH DIST NO 001			2	1.D FE	1,000,000	104.6960	1,046,960	1,000,000	1,000,000					3.000	3.000	AO	7,500	30,000	04/15/2015	10/01/2028
548768-FE-5	LOWNDES CNTY MISS SCH DIST			2	1.E FE	3,379,719	107.4050	3,662,511	3,410,000	3,391,281		1,848			3.125	3.198	MS	35,521	106,563	08/19/2015	09/01/2030
54930L-PS-8	LUCAS CNTY OHIO			2	1.C FE	3,947,008	112.9250	4,302,443	3,810,000	3,882,526		(13,792)			4.000	3.561	AO	38,100	152,400	12/09/2016	10/01/2035
54930L-TM-7	LUCAS CNTY OHIO			2	1.C FE	1,694,709	100.5300	1,734,143	1,725,000	1,696,193		1,218			2.250	2.360	JD	3,234	43,772	10/02/2020	12/01/2040
550697-VF-0	LUZERNE CNTY PA			2	1.C FE	1,361,575	116.0620	1,450,775	1,250,000	1,296,673		(10,957)			5.000	3.950	MN	7,986	62,500	05/21/2015	11/15/2029
550697-WB-8	LUZERNE CNTY PA			2	1.C FE	293,363	122.9500	307,375	250,000	277,065		(4,094)			5.000	3.001	JD	556	12,500	10/20/2017	12/15/2029

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
551239-8D-1	LYNCHBURG VA			2	1.B FE	1,236,447	108.2740	1,348,011	1,245,000	1,238,078		406			3.000	3.050	FA	15,563	37,350	09/13/2017	08/01/2035
555550-CB-6	MACON CNTY ALA BRD ED CAP OUTLAY SCH WTS			2	1.G FE	1,760,004	105.5880	1,900,584	1,800,000	1,772,508		2,267			3.100	3.279	FA	23,250	55,800	02/05/2016	02/01/2032
555597-HA-4	MACON CNTY ILL SCH DIST NO 061 DECATUR			2	1.G FE	2,266,860	123.5850	2,471,700	2,000,000	2,221,708		(28,224)			5.000	3.200	JD	8,333	100,000	05/01/2020	12/01/2037
556452-GG-9	MADERA CALIF UNI SCH DIST CALIF			2	1.D FE	1,067,810	116.6430	1,166,430	1,000,000	1,040,114		(6,461)			4.000	3.210	FA	16,667	40,000	06/02/2017	08/01/2035
557021-JR-4	MADISON CNTY ILL CMNTY UNIT SCH DIST NO			2	1.C FE	421,121	116.4350	436,631	375,000	398,945		(5,648)			5.000	3.250	JD	1,563	18,750	10/25/2017	12/01/2030
565216-LY-2	MAPLE HEIGHTS OHIO CITY SCH DIST			2	1.G FE	4,903,200	102.0980	5,104,900	5,000,000	4,941,125		6,193			3.500	3.670	JJ	80,694	175,000	02/12/2015	01/15/2030
566865-KC-4	MARICOPA CNTY ARIZ SCH DIST NO 001 PHOEN			2	1.C FE	412,060	114.4570	457,828	400,000	408,124		(1,314)			4.000	3.590	JJ	8,000	16,000	11/01/2018	07/01/2032
567090-C3-7	MARICOPA CNTY ARIZ SCH DIST NO 11 PEORIA			2	1.D FE	1,154,167	109.1200	1,282,160	1,175,000	1,161,117		1,187			3.750	3.900	JJ	22,031	44,063	06/12/2015	07/01/2031
567090-ZE-8	MARICOPA CNTY ARIZ SCH DIST NO 11 PEORIA			2	1.D FE	2,138,420	106.7520	2,135,040	2,000,000	2,024,737		(15,666)			5.000	4.141	JJ	50,000	100,000	07/25/2013	07/01/2026
567313-EJ-6	MARICOPA CNTY ARIZ UNI SCH DIST NO 60 HI			2	1.E FE	1,601,108	108.3530	1,603,624	1,480,000	1,513,598		(12,743)			4.000	3.050	JJ	29,600	59,200	05/21/2014	07/01/2026
567313-EK-3	MARICOPA CNTY ARIZ UNI SCH DIST NO 60 HI			2	1.E FE	1,654,946	108.1200	1,665,048	1,540,000	1,571,979		(12,112)			4.000	3.130	JJ	30,800	61,600	05/21/2014	07/01/2027
567373-YR-0	MARICOPA CNTY ARIZ UNI SCH DIST NO 69 PA				1.B FE	733,719	101.4180	709,926	700,000	701,836		(3,605)			3.000	2.469	JJ	10,500	21,000	02/03/2012	07/01/2022
567373-ZR-9	MARICOPA CNTY ARIZ UNI SCH DIST NO 69 PA				1.B FE	1,056,580	105.5290	1,055,290	1,000,000	1,010,160		(6,502)			4.000	3.300	JJ	20,000	40,000	12/11/2013	07/01/2023
567385-GK-9	MARICOPA CNTY ARIZ SCH DIST NO 79 LITCHF			2	1.B FE	1,343,435	106.0520	1,442,307	1,360,000	1,349,940		1,020			3.000	3.100	JJ	20,400	40,800	02/05/2015	07/01/2030
567438-RL-2	MARICOPA CNTY ARIZ UNI SCH DIST NO 097 D				1.C FE	2,171,600	101.8940	2,037,880	2,000,000	2,000,000		(9,858)			4.000	4.000	JJ	40,000	80,000	12/13/2011	07/01/2022
567541-NK-9	MARICOPA CNTY ARIZ UN HIGH SCH DIST NO 2			2	1.B FE	989,610	105.5170	1,055,170	1,000,000	994,980		825			3.000	3.100	JJ	15,000	30,000	10/30/2014	07/01/2027
56781R-EG-8	MARIN CALIF CMNTY COLLEGE DIST			2	1.A FE	2,280,767	109.9510	2,561,858	2,330,000	2,298,996		3,058			3.250	3.430	FA	31,552	75,725	05/28/2015	08/01/2030
568571-CL-5	MARION & CLACKAMAS CNTYS ORE SCH DIST NO				1.B FE	1,167,350	105.2530	1,052,530	1,000,000	1,025,887		(17,347)			4.000	2.180	JD	1,778	40,000	02/07/2013	06/15/2023
569101-FT-0	MARION CNTY MO SCH DIST NO 060			1	1.B FE	1,000,000	116.5770	1,165,770	1,000,000	1,000,000					5.450	5.449	MS	18,167	54,500	07/22/2010	03/01/2027
571720-SV-4	MARS PA AREA SCH DIST			2	1.C FE	3,130,000	109.6930	3,433,391	3,130,000	3,130,000					3.600	3.600	MS	37,560	112,680	05/05/2017	03/01/2035
571720-TT-8	MARS PA AREA SCH DIST			2	1.C FE	1,992,660	105.8010	2,116,020	2,000,000	1,993,628		407			3.000	3.030	MS	20,000	60,000	05/02/2019	09/01/2034
571720-UH-2	MARS PA AREA SCH DIST			2	1.C FE	1,251,205	105.8690	1,333,949	1,260,000	1,252,131		387			3.000	3.050	MS	12,600	37,800	05/17/2019	09/01/2037
572461-NR-8	MARSHALL MICH PUB SCHS DIST			2	1.C FE	1,012,766	111.0710	1,049,621	945,000	969,631		(6,906)			4.000	3.169	MN	6,300	37,800	01/28/2015	11/01/2029
572767-YG-0	MARSHALLTOWN IOWA			2	1.C FE	1,314,479	105.9470	1,409,095	1,330,000	1,317,801		795			3.000	3.090	JD	3,325	39,900	09/14/2017	06/01/2034
577056-JZ-8	MATTAWAN MICH CONS SCH DIST			2	1.C FE	997,500	107.8270	1,078,270	1,000,000	998,134		101			3.250	3.266	MN	5,417	32,500	06/16/2017	05/01/2036
577056-KA-1	MATTAWAN MICH CONS SCH DIST			2	1.C FE	1,039,752	107.6180	1,129,989	1,050,000	1,041,704		409			3.250	3.316	MN	5,688	34,125	06/16/2017	05/01/2037
580415-MM-6	MC FARLAND CALIF UNI SCH DIST			2	1.C FE	1,255,000	99.4290	1,247,834	1,255,000	1,255,000					2.824	2.824	MN	5,907	35,441	09/10/2020	11/01/2039
580849-HT-7	MC HENRY CNTY ILL CMNTY UNIT SCH DIST NO			2	1.C FE	1,100,710	112.3950	1,123,950	1,000,000	1,034,292		(10,601)			5.000	3.780	JJ	25,000	50,000	12/11/2014	01/01/2033
582618-GD-0	MC PHERSON CNTY KANS UNI SCH DIST NO 418			2	1.E FE	1,248,093	100.1630	1,272,070	1,270,000	1,261,671		1,634			3.000	3.152	MS	12,700	38,100	05/08/2013	09/01/2026
584002-PY-9	MECKLENBURG CNTY N C	SD			1.A FE	1,686,160	107.6670	1,722,672	1,600,000	1,615,945		(7,253)			4.000	3.500	FA	26,667	64,000	06/02/2010	02/01/2024
584002-PY-9	MECKLENBURG CNTY N C				1.A FE	421,540	107.6670	430,668	400,000	403,986		(1,813)			4.000	3.500	FA	6,667	16,000	06/02/2010	02/01/2024
584729-BV-8	MEDINA CNTY OHIO LIBR DIST			2	1.C FE	1,502,310	100.2120	1,503,180	1,500,000	1,500,000					3.000	3.000	JD	3,750	45,000	12/13/2011	12/01/2022
584734-FA-0	MEDINA CNTY TEX			2	1.C FE	1,619,349	106.9620	1,716,740	1,605,000	1,615,667		(1,582)			3.000	2.880	FA	20,063	48,150	07/18/2019	02/01/2037
584734-FC-6	MEDINA CNTY TEX			2	1.C FE	1,360,000	106.6680	1,450,685	1,360,000	1,360,000					3.000	3.000	FA	17,000	40,800	07/18/2019	02/01/2039
585650-QD-9	MELROSE PARK ILL			2	1.C FE	1,358,718	100.0250	1,410,353	1,410,000	1,361,151		1,997			2.250	2.480	JD	1,410	31,725	10/02/2020	12/15/2040
586145-C9-3	MEMPHIS TENN			2	1.C FE	1,139,410	110.0050	1,100,050	1,000,000	1,035,430		(14,943)			5.000	3.349	AO	12,500	50,000	03/13/2014	04/01/2027
586145-L7-7	MEMPHIS TENN			2	1.C FE	2,473,044	107.7100	2,541,956	2,360,000	2,391,890		(13,445)			4.000	3.370	AO	23,600	94,400	04/30/2015	04/01/2029
586494-FX-9	MENASHA WIS JT SCH DIST				1.D FE	1,496,546	100.6020	1,418,488	1,410,000	1,411,879		(11,381)			4.000	3.169	MS	18,800	56,400	08/13/2013	03/01/2022
587839-D5-7	MERCER CNTY N J			2	1.B FE	3,133,186	106.0590	3,383,282	3,190,000	3,156,491		3,588			3.000	3.148	FA	39,875	95,700	02/06/2015	02/01/2030
587839-YD-7	MERCER CNTY N J				1.C FE	1,000,000	100.1390	1,001,390	1,000,000	1,000,000					2.000	2.000	FA	8,333	20,000	10/11/2012	02/01/2022
589535-V3-4	MERIDEN CONN			2	1.D FE	2,741,524	100.3760	2,780,415	2,770,000	2,757,187		2,256			3.000	3.098	MS	27,700	83,100	09/12/2014	03/01/2027
590485-J2-5	MESA ARIZ			2	1.C FE	1,369,650	106.6460	1,471,715	1,380,000	1,372,251		502			3.000	3.054	JJ	20,700	41,400	05/05/2016	07/01/2034
592112-LW-4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.C FE	1,279,090	107.0170	1,070,170	1,000,000	1,044,716		(29,092)			5.000	1.960	JJ	25,000	50,000	04/24/2013	07/01/2023
592112-SS-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.C FE	5,270,100	115.9010	5,795,050	5,000,000	5,154,265		(25,118)			4.000	3.381	JJ	100,000	200,000	01/25/2017	07/01/2034
593303-KZ-2	MIAMI CNTY KANS UNI SCH DIST NO 368			2	1.D FE	29,494	100.0000	30,000	30,000	30,000		76			3.250	3.250	MS	325	975	05/02/2014	09/01/2028
59333F-PL-8	MIAMI-DADE CNTY FLA			2	1.C FE	1,775,250	104.8990	1,888,182	1,800,000	1,784,897		1,530			3.000	3.113	JJ	27,000	54,000	02/04/2015	07/01/2030
59333R-HW-7	MIAMI-DADE CNTY FLA SCH DIST			2	1.D FE	4,000,000	109.1070	4,364,280	4,000,000	4,000,000					3.500	3.500	MS	41,222	140,000	04/18/2017	03/15/2035
593561-AN-3	MIAMI GARDENS FLA			2	1.E FE	1,693,981	111.4030	1,659,905	1,490,000	1,547,749		(21,782)			5.000	3.370	JJ	37,250	74,500	06/26/2014	07/01/2027
596697-NQ-1	MIDDLETON-CROSS PLAINS AREA SCH DIST WIS			2	1.B FE	2,500,000	100.4630	2,511,575	2,500,000	2,500,000					3.125	3.125	MS	26,042	78,125	02/06/2015	03/01/2030
597212-NX-3	MIDDLETOWN PA AREA SCH DIST			2	1.D FE	1,122,930	100.7710	1,007,710	1,000,000	1,002,903		(17,579)			5.000	3.191	MS	16,667	50,000	05/15/2014	03/01/2028
597589-AV-2	MIDLAND MICH PUB SCHS			2	1.C FE	3,819,050	114.8750	3,905,750	3,400,000	3,556,847		(43,645)			5.000	3.520	MN	28,333	170,000	04/24/2015	05/01/2035
603670-SF-8	MINISINK VY CENT SCH DIST N Y				1.C FE	584,410	105.4470	527,235	500,000	513,307		(8,923)			4.000	2.130	JD	889	20,000	05/01/2013	06/15/2023
603790-DU-7	MINNEAPOLIS MINN SPL SCH DIST NO 001			2	1.B FE	1,437,048	100.2910	1,373,987	1,370,000	1,370,784		(9,210)			4.000	3.309	FA	22,833	54,800	11/13/2013	02/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
603790-EG-7	MINNEAPOLIS MINN SPL SCH DIST NO 001			2	1.B FE	1,881,443	100.3660	1,620,911	1,615,000	1,618,048		(35,854)			5.000	2.729	FA	33,646	80,750	11/13/2013	02/01/2023
60534T-YF-6	MISSISSIPPI DEV BK SPL OBLIG			2	1.F FE	2,580,213	108.0830	2,691,267	2,490,000	2,514,026		(10,101)			4.000	3.549	AO	24,900	99,600	08/21/2014	04/01/2029
605815-EK-1	MISSOULA CNTY MONT SCH DIST NO 4 HELLGAT			2	1.E FE	554,055	119.6030	598,015	500,000	530,920		(5,024)			5.000	3.736	JD	1,111	25,000	12/02/2016	06/15/2034
605815-EL-9	MISSOULA CNTY MONT SCH DIST NO 4 HELLGAT			2	1.E FE	568,030	120.7800	603,900	500,000	538,827		(6,323)			5.250	3.666	JD	1,167	26,250	12/02/2016	06/15/2035
605815-EM-7	MISSOULA CNTY MONT SCH DIST NO 4 HELLGAT			2	1.E FE	680,520	120.6140	723,684	600,000	645,979		(7,483)			5.250	3.686	JD	1,400	31,500	12/02/2016	06/15/2036
605900-BN-8	MISSOULA CNTY MONT ELEM SCH DIST NO 001			2	1.D FE	1,780,660	112.4840	1,810,992	1,610,000	1,690,411		(16,538)			4.000	2.811	JJ	32,200	64,400	02/24/2016	07/01/2033
606020-Y7-4	MISSOURI CITY TEX			2	1.C FE	2,742,110	112.9410	2,874,348	2,545,000	2,638,434		(19,274)			4.000	3.111	JD	4,524	101,800	02/24/2016	06/15/2033
607114-2L-8	MOBILE ALA			2	1.C FE	3,193,066	120.1820	3,298,996	2,745,000	2,993,495		(44,148)			5.000	3.076	FA	51,850	137,250	01/26/2017	02/15/2030
608406-FX-7	MOJAVE CALIF UNI SCH DIST SCH FACS IMPT			2	1.C FE	1,616,324	106.7510	1,761,392	1,650,000	1,626,390		1,852			3.000	3.160	FA	20,625	49,500	01/28/2016	08/01/2032
611079-EF-7	MONROE LA SPL SCH DIST			2	1.D FE	951,734	105.7600	1,015,296	960,000	954,899		533			3.375	3.450	MS	10,800	32,400	06/03/2015	03/01/2030
611079-EG-5	MONROE LA SPL SCH DIST			2	1.D FE	980,065	105.4540	1,049,267	995,000	985,305		883			3.375	3.500	MS	11,194	33,581	06/03/2015	03/01/2031
611116-BL-7	MONROE MICH PUB SCHS			2	1.C FE	975,830	97.8810	978,810	1,000,000	977,020		902			2.000	2.140	MN	3,333	22,889	08/13/2020	05/01/2042
611305-LH-4	MONROE TWP MIDDLESEX CNTY N J BRD ED				1.D FE	1,114,900	102.1880	1,021,880	1,000,000	1,007,419		(12,441)			4.000	2.710	FA	16,667	40,000	03/30/2012	08/01/2022
611821-FW-4	MONTAGUE MICH AREA PUB SCHS			2	1.C FE	1,509,560	118.1510	1,683,652	1,425,000	1,488,591		(7,548)			4.000	3.309	MN	9,500	57,000	01/16/2019	05/01/2035
612289-RK-6	MONTEBELLO CALIF UNI SCH DIST			2	1.E FE	2,464,725	104.9260	2,638,889	2,515,000	2,484,174		3,062			3.125	3.290	FA	32,747	78,594	12/11/2014	08/01/2030
612289-SG-4	MONTEBELLO CALIF UNI SCH DIST			2	1.E FE	1,672,715	105.5060	1,793,602	1,700,000	1,680,268		1,394			3.000	3.120	FA	21,250	51,000	02/05/2016	08/01/2033
612289-SJ-8	MONTEBELLO CALIF UNI SCH DIST			2	1.E FE	1,732,028	105.8400	1,852,200	1,750,000	1,737,408		992			3.000	3.080	FA	21,875	52,500	02/05/2016	08/01/2032
612289-TA-6	MONTEBELLO CALIF UNI SCH DIST			2	1.E FE	1,643,950	118.6840	1,738,721	1,465,000	1,557,922		(18,387)			5.000	3.491	FA	30,521	73,250	12/14/2016	08/01/2035
612574-EN-9	MONTEREY PENINSULA CALIF CMNTY COLLEGE D			2	1.C FE	1,988,840	106.6510	2,133,020	2,000,000	1,991,632		539			3.000	3.040	FA	25,000	60,000	05/04/2016	08/01/2034
613018-ER-7	MONTGOMERY & MACOUPIN CNTYS ILL CMNTY UN			2	1.C FE	900,916	116.1840	917,854	790,000	889,301		(9,987)			4.000	2.398	AO	7,900	28,879	10/16/2020	10/01/2039
613018-ES-5	MONTGOMERY & MACOUPIN CNTYS ILL CMNTY UN				1.C FE	942,606	115.9060	962,020	830,000	937,905		(4,048)			4.000	3.082	AO	8,300	30,341	10/16/2020	10/01/2040
613340-6E-3	MONTGOMERY CNTY MD			2	1.A FE	5,200,650	110.0080	5,500,400	5,000,000	5,079,780		(25,609)			4.000	3.420	JD	16,667	200,000	11/30/2016	12/01/2032
613579-ZX-2	MONTGOMERY CNTY PA			2	1.A FE	1,492,894	104.9510	1,385,353	1,320,000	1,345,589		(18,677)			4.000	2.510	MN	8,800	52,800	04/04/2013	05/01/2025
613664-5Q-0	MONTGOMERY CNTY TENN			2	1.C FE	1,374,139	100.8750	1,311,375	1,300,000	1,302,470		(9,833)			4.000	3.219	AO	13,000	52,000	10/30/2013	04/01/2026
614478-MF-9	MONTICELLO MINN INDPT SCH DIST NO 882			2	1.C FE	1,885,000	106.8010	2,013,199	1,885,000	1,885,000					3.000	3.000	FA	23,563	56,550	01/29/2016	02/01/2033
614707-VG-9	MONTOUR PA SCH DIST			2	1.C FE	2,100,000	100.3350	2,107,035	2,100,000	2,100,000					2.966	2.966	AO	15,572	16,783	05/26/2021	04/01/2041
615104-CY-0	MONTROSE CNTY COLO SCH DIST NO RE-1J			2	1.C FE	1,159,290	119.2880	1,192,880	1,000,000	1,085,484		(15,863)			5.000	3.111	JD	4,167	50,000	01/11/2017	12/01/2035
616157-RQ-8	MOORHEAD MINN INDPT SCH DIST NO 152			2	1.C FE	5,439,891	106.9090	5,815,850	5,440,000	5,439,982		2			3.000	3.000	FA	68,000	163,200	02/24/2016	02/01/2032
616871-JP-5	MORENO VALLEY CALIF UNI SCH DIST			2	1.D FE	1,244,484	111.2840	1,279,766	1,150,000	1,186,401		(9,470)			4.000	3.061	FA	19,167	46,000	04/16/2015	08/01/2029
616871-JQ-3	MORENO VALLEY CALIF UNI SCH DIST			2	1.D FE	2,064,000	111.1800	2,145,774	1,930,000	1,981,844		(13,445)			4.000	3.201	FA	32,167	77,200	04/16/2015	08/01/2030
621417-CL-6	MT GREYLOCK MASS REGL SCH DIST			2	1.D FE	1,024,969	105.0100	1,076,353	1,025,000	1,024,983		1			3.000	3.000	JD	1,367	30,750	10/07/2016	06/15/2034
621842-SM-6	MOUNT LEBANON PA SCH DIST			2	1.C FE	1,509,750	107.0610	1,632,680	1,525,000	1,514,989		931			3.125	3.209	FA	18,003	47,656	10/20/2015	02/15/2031
622625-JD-4	MT PLEASANT S C			2	1.A FE	1,773,048	105.9780	1,881,110	1,775,000	1,774,140		144			3.000	3.010	JD	4,438	53,250	04/16/2014	06/01/2027
622826-WC-5	MOUNT PROSPECT ILL			2	1.B FE	1,795,000	110.0390	1,975,200	1,795,000	1,795,000					3.500	3.500	JD	5,235	62,825	04/19/2018	12/01/2034
622826-WW-1	MOUNT PROSPECT ILL			2	1.B FE	2,189,513	113.9190	2,500,522	2,195,000	2,190,394		248			3.750	3.770	JD	6,859	82,313	09/26/2018	12/01/2035
623385-FL-0	MOUNT VERNON ILL			2	1.C FE	897,437	116.7000	892,755	765,000	881,543		(12,470)			4.000	2.030	JD	1,360	37,655	08/21/2020	12/15/2039
624539-EH-1	MOUNTAINSIDE N J SCH DIST			2	1.C FE	1,940,000	104.2890	2,023,207	1,940,000	1,940,000					3.000	3.000	FA	21,987	58,200	07/15/2014	08/15/2026
625517-DU-8	MULTNOMAH CNTY ORE SCH DIST NO 1J PORTLA				1.B FE	4,028,296	106.8910	3,377,756	3,160,000	3,295,702		(91,149)			5.000	1.987	JD	7,022	158,000	05/06/2013	06/15/2023
626524-J6-0	MURFREESBORO TENN			2	1.C FE	2,025,000	105.1560	2,129,409	2,025,000	2,025,000					3.000	3.000	AO	15,188	60,750	05/15/2014	04/01/2027
627636-UD-3	MUSKEGO WIS			2	1.B FE	1,162,007	104.6300	1,150,930	1,100,000	1,109,330		(7,216)			4.000	3.300	AO	11,000	44,000	10/09/2013	04/01/2025
630412-WD-2	NAPERVILLE ILL			2	1.A FE	2,199,956	104.2080	2,292,576	2,200,000	2,200,000					3.000	3.000	JD	5,500	66,000	04/16/2014	12/01/2027
63165T-MN-2	NASSAU CNTY N Y			2	1.F FE	5,749,700	110.3370	5,516,850	5,000,000	5,201,234		(85,167)			5.000	3.131	AO	62,500	250,000	12/05/2014	04/01/2029
63165T-PE-9	NASSAU CNTY N Y			2	1.F FE	5,537,200	110.3370	5,516,850	5,000,000	5,153,350		(64,451)			5.000	3.567	AO	62,500	250,000	05/21/2015	04/01/2030
63877N-NZ-6	NATOMAS UNI SCH DIST CALIF			2	1.E FE	1,515,629	105.1710	1,514,462	1,440,000	1,500,156		(12,401)			3.000	2.041	FA	18,000	36,000	09/16/2020	08/01/2040
639438-K4-1	NAZARETH PA AREA SCH DIST			2	1.C FE	865,200	115.2770	864,578	750,000	808,975		(14,223)			5.000	2.840	MN	4,792	37,500	10/12/2017	11/15/2036
639557-RT-6	NEBO UTAH SCH DIST			2	1.A FE	1,097,990	102.0690	1,020,690	1,000,000	1,006,497		(12,690)			4.500	3.180	JJ	22,500	45,000	12/13/2013	07/01/2024
64084F-JL-6	NESHAMINY PA SCH DIST			2	1.B FE	3,170,445	106.4900	3,247,945	3,050,000	3,079,004		(15,092)			4.000	3.459	MN	20,333	122,000	04/23/2015	11/01/2031
642714-AJ-8	NEW BRITAIN CONN			2	1.G FE	5,000,000	112.8000	5,640,000	5,000,000	5,000,000					4.332	4.334	MS	72,200	216,600	05/16/2018	03/01/2031
645020-3E-6	NEW HAVEN CONN			2	1.F FE	1,473,248	117.2290	1,424,332	1,215,000	1,342,886		(25,740)			5.000	2.570	FA	22,950	60,750	08/17/2016	08/15/2033
645020-6J-2	NEW HAVEN CONN			1,2	2.B FE	2,500,000	113.5380	2,838,450	2,500,000	2,500,000					4.834	4.834	FA	50,354	120,850	08/03/2018	08/01/2033
645021-BS-4	NEW HAVEN CONN			2	2.A FE	3,022,112	105.3800	3,077,096	2,920,000	3,020,638		(1,475)			3.000	2.550	FA	12,410		10/22/2021	08/01/2039
645021-CH-7	NEW HAVEN CONN			2	1.F FE	2,725,000	101.3370	2,761,433	2,725,000	2,725,000					3.062	3.061	FA	11,821		10/22/2021	08/01/2034
64763F-WK-1	NEW ORLEANS LA			2	1.F FE	2,008,680	105.5180	2,110,360	2,000,000	2,004,507		(840)			3.000	2.950	JD	5,000	60,000	09/15/2016	12/01/2031

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
64763F-WL-9	NEW ORLEANS LA			2	1.F FE	1,000,000	105.2870	1,052,870	1,000,000	1,000,000					3.000	3.000	JD	2,500	30,000	09/15/2016	12/01/2032
649041-HM-5	NEW ULM MINN INDPT SCH DIST NO 088			2	1.C FE	2,240,000	106.0590	2,375,722	2,240,000	2,240,000					3.000	3.000	FA	28,000	67,200	01/23/2015	02/01/2030
64966M-HG-7	NEW YORK N Y			2	1.C FE	1,127,750	119.9260	1,199,260	1,000,000	1,068,570		(12,589)			5.000	3.470	JD	4,167	50,000	12/07/2016	12/01/2034
64966Q-MJ-6	NEW YORK N Y			2	1.C FE	596,280	120.2400	601,200	500,000	584,511		(9,003)			4.000	1.860	FA	8,333	17,889	08/28/2020	08/01/2034
64966Q-VR-8	NEW YORK N Y			2	1.C FE	2,587,025	107.7510	2,693,775	2,500,000	2,580,995		(6,030)			3.000	2.600	MS	25,000	32,708	03/04/2021	03/01/2041
653369-U5-5	NIAGARA FALLS N Y			2	1.C FE	765,000	105.5520	807,473	765,000	765,000					3.000	3.000	MN	2,933	22,950	04/29/2016	05/15/2030
653369-U6-3	NIAGARA FALLS N Y			2	1.C FE	820,058	104.4730	861,902	825,000	821,666		303			3.000	3.050	MN	3,163	24,750	04/29/2016	05/15/2031
654336-DA-1	NILES OHIO CITY SCH DIST			2	1.C FE	2,924,203	118.9180	3,002,680	2,525,000	2,746,904		(41,239)			5.000	3.060	JD	10,521	126,250	06/07/2017	12/01/2036
65528G-BC-3	NOLAN CNTY TEX HOSP DIST			2	2.B FE	1,078,616	104.9520	1,154,472	1,100,000	1,088,438		1,516			3.500	3.680	FA	14,544	38,500	09/19/2014	08/15/2028
655867-SR-1	NORFOLK VA			2	1.B FE	4,412,385	106.6980	4,801,410	4,500,000	4,472,167		20,040			3.000	3.180	FA	56,250	135,000	03/19/2014	08/01/2027
656491-NX-1	NORRISTOWN PA AREA SCH DIST			2	1.E FE	1,103,110	113.3560	1,133,560	1,000,000	1,050,743		(10,045)			4.000	2.831	MS	13,333	40,000	05/11/2016	09/01/2033
656678-UL-1	NORTH ALLEGHENY PA SCH DIST			2	1.C FE	2,524,178	114.5180	2,502,218	2,185,000	2,313,964		(36,195)			5.000	3.120	MN	18,208	109,250	08/19/2015	05/01/2030
657781-MC-1	NORTH BRANCH MINN INDPT SCH DIST NO 138			2	1.A FE	1,237,500	107.5370	1,344,213	1,250,000	1,240,242		658			3.000	3.078	FA	15,625	37,500	10/19/2017	02/01/2034
659078-BG-3	NORTH DAVIS SWR DIST UTAH				1.B FE	1,626,180	103.2470	1,548,705	1,500,000	1,516,114		(13,558)			3.000	2.060	MS	15,000	45,000	03/08/2013	03/01/2023
659155-CL-7	NORTH EAST INDPT SCH DIST TEX			2	1.A FE	1,542,966	107.4800	1,434,858	1,335,000	1,372,445		(22,701)			5.000	3.170	FA	27,813	66,750	07/10/2013	08/01/2024
659155-HD-0	NORTH EAST INDPT SCH DIST TEX			2	1.A FE	2,694,275	111.0630	2,776,575	2,500,000	2,579,208		(20,607)			4.000	3.060	FA	41,667	100,000	12/17/2015	08/01/2033
659868-RR-6	NORTH HILLS PA SCH DIST				1.D FE	1,261,170	128.6890	1,286,890	1,000,000	1,169,094		(18,881)			5.000	2.630	JD	2,222	50,000	10/07/2016	12/15/2029
660266-GG-6	NORTH KANSAS CITY MO SCH DIST NO 74			2	1.B FE	540,130	107.4320	537,160	500,000	509,983		(4,402)			4.000	3.039	MS	6,667	20,000	05/16/2014	03/01/2028
660393-R8-4	NORTH LAS VEGAS NEV			2	1.E FE	3,048,000	116.3030	3,489,090	3,000,000	3,033,933		(4,591)			4.000	3.800	JD	10,000	120,000	09/12/2018	06/01/2035
661684-NM-8	NORTH POCONO SCH DIST PA			2	1.C FE	2,466,200	102.0610	2,551,525	2,500,000	2,479,230		2,049			3.000	3.110	MS	22,083	75,000	01/16/2015	09/15/2030
66285T-ES-8	NORTH THURSTON PUB SCHS WASH			2	1.B FE	2,503,859	106.1330	2,626,792	2,475,000	2,483,181		(3,201)			3.500	3.356	JD	7,219	86,625	07/09/2014	12/01/2028
663719-YX-4	NORTHAMPTON PA AREA SCH DIST			2	1.E FE	2,561,746	102.6460	2,525,092	2,460,000	2,470,247		(13,331)			4.000	3.430	AO	24,600	98,400	04/03/2014	10/01/2027
664212-CM-7	NORTHEAST IOWA CMNTY COLLEGE			2	1.C FE	2,465,732	108.4730	2,668,436	2,460,000	2,464,241		(592)			3.000	2.970	JD	6,150	73,800	06/12/2019	06/01/2034
664212-CN-5	NORTHEAST IOWA CMNTY COLLEGE			2	1.C FE	3,510,000	108.1340	3,795,503	3,510,000	3,510,000					3.000	3.000	JD	8,775	105,300	06/12/2019	06/01/2035
665352-LX-6	NORTHERN LEHIGH PA SCH DIST			2	1.C FE	100,000	100.1340	100,134	100,000	100,000					2.000	2.000	MS	667	2,000	11/16/2012	03/01/2022
66650P-BA-5	NORTHLAND MINN INDPT SCH DIST NO 118			2	1.C FE	1,249,315	104.0690	1,311,269	1,260,000	1,252,958		663			3.000	3.071	FA	15,750	37,800	01/13/2016	02/01/2031
666688-CX-2	NORTHRIDGE OHIO LOC SCH DIST LICKING KNO			2	1.C FE	370,738	109.2480	398,755	365,000	369,532		(517)			3.000	2.820	AO	2,738	10,950	08/01/2019	10/01/2038
666688-CY-0	NORTHRIDGE OHIO LOC SCH DIST LICKING KNO			2	1.C FE	328,962	109.0510	354,416	325,000	328,130		(356)			3.000	2.861	AO	2,438	9,750	08/01/2019	10/01/2039
667230-SW-7	NORTHVILLE MICH PUB SCHS				1.C FE	544,455	101.5800	457,110	450,000	453,684		(10,953)			5.000	2.500	MN	3,750	22,500	10/03/2012	05/01/2022
667325-EE-0	NORTHWEST ARK CMNTY COLLEGE DIST			2	1.C FE	497,990	105.7530	528,765	500,000	498,847		137			3.125	3.160	MN	1,997	15,625	02/06/2015	05/15/2029
667325-EF-7	NORTHWEST ARK CMNTY COLLEGE DIST			2	1.C FE	1,014,535	105.3600	1,079,940	1,025,000	1,018,624		654			3.125	3.210	MN	4,093	32,031	02/06/2015	05/15/2030
669543-PP-9	NORWIN PA SCH DIST			2	1.E FE	2,900,700	107.5490	3,151,186	2,930,000	2,908,873		2,096			3.000	3.096	MS	29,300	87,900	10/25/2017	09/01/2030
670029-SG-3	NOVI MICH CMNTY SCH DIST			2	1.D FE	2,733,473	110.5300	2,597,455	2,350,000	2,451,246		(41,285)			5.000	3.070	MN	19,583	117,500	06/05/2014	05/01/2027
671137-TJ-6	OAK CREEK WIS			2	1.C FE	3,030,990	100.0180	3,000,540	3,000,000	3,000,000		(4,014)			3.500	3.500	JD	8,750	105,000	12/18/2013	12/01/2023
672240-TA-6	OAKLAND CALIF			2	1.C FE	3,620,149	107.9480	4,031,858	3,735,000	3,657,549		6,250			3.500	3.750	JJ	60,279	130,725	05/07/2015	01/15/2032
672325-ZD-2	OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY			2	1.E FE	1,138,080	113.7280	1,137,280	1,000,000	1,067,710		(13,802)			4.000	2.430	FA	16,667	40,000	08/05/2016	08/01/2034
675383-NB-5	OCEANSIDE CALIF UNI SCH DIST			2	1.E FE	1,383,168	115.1500	1,381,800	1,200,000	1,274,225		(19,266)			5.000	3.161	FA	25,000	60,000	11/04/2015	08/01/2033
678519-QJ-1	OKLAHOMA CITY OKLA			2	1.A FE	2,968,380	104.8790	3,146,370	3,000,000	2,986,139		2,440			3.000	3.098	MS	30,000	90,000	03/18/2014	03/01/2027
678519-TF-6	OKLAHOMA CITY OKLA			2	1.A FE	3,222,515	105.7310	3,441,544	3,255,000	3,235,007		1,863			3.000	3.077	MS	32,550	97,650	04/15/2015	03/01/2031
680616-A9-0	OLENTANGY LOC SCH DIST OHIO			2	1.B FE	151,218	110.9390	155,315	140,000	144,141		(1,133)			4.000	3.081	JD	467	5,600	02/11/2015	12/01/2030
680616-A9-0	OLENTANGY LOC SCH DIST OHIO	SD		2	1.B FE	540,065	110.9390	554,695	500,000	514,806		(4,052)			4.000	3.080	JD	1,667	20,000	02/11/2015	12/01/2030
680616-YL-7	OLENTANGY LOC SCH DIST OHIO				1.B FE	1,165,470	108.9690	1,089,690	1,000,000	1,034,853		(17,404)			5.000	3.110	JD	4,167	50,000	07/11/2013	12/01/2023
681669-FP-7	OMAHA-DOUGLAS NEB PUB BLDG COMMN			2	1.D FE	1,246,250	110.0260	1,375,325	1,250,000	1,246,465		143			3.000	3.020	MN	6,250	37,500	04/30/2020	05/01/2040
681712-T8-8	OMAHA NEB			2	1.C FE	1,094,246	112.8540	1,207,538	1,070,000	1,082,169		(2,575)			4.000	3.710	AO	9,036	42,800	12/01/2016	04/15/2034
681712-T9-6	OMAHA NEB			2	1.C FE	1,091,700	112.6520	1,205,376	1,070,000	1,080,899		(2,304)			4.000	3.740	AO	9,036	42,800	12/01/2016	04/15/2035
685585-FF-3	ORCHARD CALIF SCH DIST			2	1.C FE	3,705,701	107.6740	4,053,926	3,765,000	3,715,264		2,498			3.750	3.869	FA	58,828	141,188	01/29/2018	08/01/2036
685814-MD-4	OREGON WIS SCH DIST			2	1.C FE	2,233,002	105.0930	2,406,630	2,290,000	2,253,921		3,340			3.000	3.200	MS	22,900	68,700	02/06/2015	03/01/2031
68583N-BN-0	OREGON COAST CMNTY COLLEGE DIST			2	1.B FE	1,137,600	101.6670	1,016,670	1,000,000	1,006,854		(14,861)			4.000	2.469	JD	1,778	40,000	03/08/2012	06/15/2023
686033-DL-2	OREGON OHIO CITY SCH DIST			2	1.D FE	1,016,740	102.5450	1,025,450	1,000,000	1,001,791		(1,908)			3.000	2.800	JD	2,500	30,000	03/21/2013	12/01/2023
68608U-XL-5	OREGON ST			2	1.B FE	6,640,667	108.5780	6,140,086	5,655,000	5,860,170		(107,515)			5.000	2.950	MN	47,125	282,750	12/17/2013	11/01/2024
68609B-S2-4	OREGON ST			2	1.B FE	5,293,000	115.4080	5,770,400	5,000,000	5,171,807		(27,571)			4.000	3.321	FA	83,333	200,000	04/05/2017	08/01/2035
687733-AD-7	OSAGE SCH LAKE OZARK MO			2	1.D FE	1,461,402	100.6790	1,369,234	1,360,000	1,362,334		(14,119)			4.500	3.429	MS	20,400	61,200	02/07/2014	03/01/2027
688664-PJ-4	OSWEGO ILL			2	1.C FE	2,865,000	105.4680	3,021,658	2,865,000	2,865,000					3.522	3.522	JD	4,485	100,905	12/11/2019	12/15/2037

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
689861-NA-6	OUACHITA PARISH LA EAST OUACHITA PARISH			2	1.D FE	1,080,000	106.0540	1,145,383	1,080,000	1,080,000					3.000	3.000	MS	10,800	32,400	02/03/2015	03/01/2029
692020-B9-0	OXNARD CALIF SCH DIST			2	1.C FE	1,291,907	111.8720	1,241,779	1,110,000	1,161,967		(19,030)			5.000	3.100	FA	23,125	55,500	06/05/2014	08/01/2027
692020-F3-9	OXNARD CALIF SCH DIST			2	1.C FE	1,336,319	116.1670	1,324,304	1,140,000	1,215,693		(19,705)			5.000	3.031	FA	23,750	57,000	04/09/2015	08/01/2030
692020-F4-7	OXNARD CALIF SCH DIST			2	1.C FE	1,732,193	116.1670	1,725,080	1,485,000	1,580,481		(24,823)			5.000	3.091	FA	30,938	74,250	04/09/2015	08/01/2031
692020-H7-8	OXNARD CALIF SCH DIST			2	1.C FE	1,324,955	116.1670	1,353,346	1,165,000	1,228,607		(16,432)			5.000	3.370	FA	24,271	58,250	07/23/2015	08/01/2030
692160-LR-3	OYSTER BAY N Y				1.C FE	2,302,500	111.7070	2,234,140	2,000,000	2,086,732		(31,195)			5.000	3.261	FA	37,778	100,000	04/03/2014	08/15/2024
692634-EW-4	OZARK MO REORG SCH DIST NO R 06			2	1.B FE	1,050,150	104.2030	1,042,030	1,000,000	1,008,709		(7,239)			4.000	3.230	MS	13,333	40,000	09/18/2015	03/01/2030
696735-NS-4	PALMDALE CALIF SCH DIST			2	1.D FE	1,059,551	114.9650	1,184,140	1,030,000	1,047,500		(2,777)			4.000	3.661	FA	17,167	41,200	04/27/2017	08/01/2037
698874-EB-6	PAPIO-MISSOURI RIV NAT RES DIST NEB			2	1.C FE	2,701,450	101.3800	2,823,433	2,785,000	2,720,025		4,314			3.250	3.490	JD	4,023	90,513	05/04/2017	12/15/2033
699211-KZ-0	PARAMOUNT CALIF UNI SCH DIST			2	1.C FE	2,696,818	111.1800	2,912,916	2,620,000	2,650,503		(7,830)			4.000	3.650	FA	43,667	104,800	05/21/2015	08/01/2030
702316-7W-4	PASADENA TEX			2	1.C FE	1,335,388	109.9750	1,374,688	1,250,000	1,282,094		(9,640)			4.000	3.130	FA	18,889	50,000	12/18/2015	02/15/2032
702725-WU-2	PASSAIC CNTY N J			2	1.C FE	1,947,563	113.0540	2,204,553	1,950,000	1,948,255		141			4.000	4.011	JD	6,500	78,000	12/02/2016	12/01/2031
704083-CK-8	PAWNEE CNTY KANS UNI SCH DIST NO 495 FOR			2	1.C FE	1,009,915	105.2810	1,084,394	1,030,000	1,024,427		7,791			3.375	3.549	AO	8,691	34,763	06/09/2015	10/01/2029
704083-CM-4	PAWNEE CNTY KANS UNI SCH DIST NO 495 FOR			2	1.C FE	1,078,389	105.7140	1,157,568	1,095,000	1,090,264		7,170			3.625	3.749	AO	9,923	39,694	06/09/2015	10/01/2031
705655-PV-4	PELHAM ALA			2	1.A FE	1,955,923	105.2460	2,062,822	1,960,000	1,958,164		329			3.000	3.020	FA	24,500	58,800	07/31/2014	02/01/2027
705655-PW-2	PELHAM ALA			2	1.A FE	2,198,284	107.6230	2,195,509	2,040,000	2,078,840		(17,788)			4.000	3.050	FA	34,000	81,600	07/31/2014	02/01/2028
713805-FD-6	PERHAM MINN INDPT SCH DIST NO 549			2	1.C FE	2,409,747	103.9800	2,521,515	2,425,000	2,414,496		877			3.000	3.050	FA	30,313	72,750	02/05/2016	02/01/2032
715382-P2-7	PERTH AMBOY N J			2	1.C FE	512,365	116.9160	543,659	465,000	504,787		(4,719)			4.000	2.731	JJ	9,300	18,600	05/06/2020	07/01/2037
715875-VN-7	PETALUMA CALIF CITY JT UN HIGH SCH DIST			2	1.C FE	1,649,606	112.5900	1,812,699	1,610,000	1,630,878		(4,108)			4.000	3.689	FA	26,833	64,400	01/25/2017	08/01/2036
716090-VM-4	PETERS TWP PA SCH DIST WASHINGTON CNTY			2	1.C FE	1,057,840	115.0920	1,150,920	1,000,000	1,034,828		(5,504)			4.000	3.320	MS	13,333	40,000	06/30/2017	09/01/2034
716090-VN-2	PETERS TWP PA SCH DIST WASHINGTON CNTY			2	1.C FE	4,213,800	114.7940	4,591,760	4,000,000	4,128,870		(20,333)			4.000	3.370	MS	53,333	160,000	06/30/2017	09/01/2035
717180-QS-5	PHARR TEX			2	1.C FE	1,106,069	124.4490	1,213,378	975,000	1,067,945		(12,328)			5.000	3.381	FA	18,417	48,750	10/02/2018	08/15/2035
718814-P5-9	PHOENIX ARIZ			2	1.B FE	3,244,440	108.3270	3,249,810	3,000,000	3,068,103		(25,831)			4.000	3.050	JJ	60,000	120,000	06/05/2014	07/01/2027
719780-ML-9	PICKERINGTON OHIO LOC SCH DIST			2	1.C FE	1,067,670	107.0470	1,070,470	1,000,000	1,015,659		(7,815)			4.000	3.151	JD	3,333	40,000	08/22/2014	12/01/2028
720373-HE-2	PIERCE CNTY WASH SCH DIST NO 001 STEILAC			2	1.A FE	1,244,900	101.9730	1,019,730	1,000,000	1,011,071		(26,285)			5.000	2.301	JD	4,167	50,000	02/23/2012	12/01/2022
720390-XU-2	PIERCE CNTY WASH SCH DIST NO 003 PUYALLU			2	1.B FE	1,150,350	101.5650	1,015,650	1,000,000	1,006,764		(16,054)			4.000	2.350	JD	3,333	40,000	01/25/2012	12/01/2022
720475-RQ-7	PIERCE CNTY WASH SCH DIST NO 083 UNIV PL			2	1.A FE	1,227,370	101.9560	1,019,560	1,000,000	1,010,407		(24,683)			5.000	2.460	JD	4,167	50,000	03/07/2012	12/01/2023
720560-RR-4	PIERCE CNTY WASH SCH DIST NO 400 CLOVER			2	1.A FE	1,519,544	105.1460	1,366,898	1,300,000	1,332,957		(22,700)			4.000	2.170	JD	4,333	52,000	01/10/2013	12/01/2023
720594-NU-0	PIERCE CNTY WASH SCH DIST NO 402 FRANKLI			2	1.A FE	1,198,461	116.4460	1,280,906	1,100,000	1,161,661		(9,407)			4.000	2.960	JD	3,667	44,000	11/08/2017	12/01/2036
721812-PR-0	PIMA CNTY ARIZ UNI SCH DIST NO 6 MARANA			2	1.C FE	2,000,000	109.9760	2,199,520	2,000,000	2,000,000					3.500	3.500	JJ	35,000	70,000	06/28/2017	07/01/2037
721849-LQ-8	PIMA CNTY ARIZ UNI SCH DIST NO 012 SUNNY			2	1.C FE	1,065,317	105.4930	1,160,423	1,100,000	1,079,676		2,354			3.000	3.280	JJ	16,500	33,000	04/24/2015	07/01/2029
721849-LS-4	PIMA CNTY ARIZ UNI SCH DIST NO 012 SUNNY			2	1.C FE	1,048,512	105.4720	1,133,824	1,075,000	1,057,724		1,513			3.250	3.450	JJ	17,469	34,938	04/24/2015	07/01/2031
722054-GJ-6	PINAL CNTY ARIZ UNI SCH DIST NO 1 FLOREN			2	1.C FE	987,090	106.9310	1,069,310	1,000,000	992,959		963			3.000	3.121	JJ	15,000	30,000	04/09/2015	07/01/2028
722086-GC-3	PINAL CNTY ARIZ SCH DIST NO 004 CASA GRA			2	1.C FE	896,464	119.1640	953,312	800,000	856,207		(9,092)			5.000	3.581	JJ	20,000	40,000	03/24/2017	07/01/2036
724114-CF-8	PIPESTONE-JASPER MINN INDPT SCH DIST NO			2	1.A FE	1,656,862	109.7120	1,788,306	1,630,000	1,651,014		(2,647)			3.000	2.798	FA	20,375	48,900	07/23/2019	02/01/2037
724581-RU-9	PITTSBURG CALIF UNI SCH DIST			2	1.E FE	2,433,035	115.1120	2,451,886	2,130,000	2,249,195		(30,819)			5.000	3.330	FA	44,375	106,500	06/04/2015	08/01/2030
724581-RV-7	PITTSBURG CALIF UNI SCH DIST			2	1.E FE	1,118,253	111.4610	1,214,925	1,090,000	1,101,232		(2,880)			4.000	3.690	FA	18,167	43,600	06/04/2015	08/01/2031
725209-MH-0	PITTSBURGH PA			2	1.E FE	521,835	113.3430	566,715	500,000	514,802		(2,584)			4.000	3.370	MS	6,667	20,000	02/15/2019	09/01/2036
725463-4V-2	PITTSFIELD MASS			2	1.C FE	975,570	109.5350	1,095,350	1,000,000	979,610		1,043			3.125	3.299	JD	2,604	31,250	01/24/2018	12/01/2036
725894-LV-9	PLACENTIA-YORBA LINDA CALIF UNI SCH DIST			2	1.D FE	1,840,598	111.5550	1,952,213	1,750,000	1,785,717		(9,222)			4.000	3.390	FA	29,167	70,000	05/29/2015	08/01/2030
726838-LF-0	PLAINVILLE MASS			2	1.D FE	1,763,863	109.1850	1,976,249	1,810,000	1,772,463		2,139			3.000	3.187	AO	11,463	54,300	10/11/2017	10/15/2035
726838-LG-8	PLAINVILLE MASS			2	1.D FE	1,805,488	109.0520	2,033,820	1,865,000	1,815,778		2,562			3.000	3.226	AO	11,812	55,950	10/11/2017	10/15/2036
727177-PG-6	PLANO TEX			2	1.A FE	1,080,000	103.7310	1,120,295	1,080,000	1,080,000					3.000	3.000	MS	10,800	32,400	04/29/2014	09/01/2027
728835-C8-0	PLEASANTON CALIF UNI SCH DIST			2	1.C FE	837,426	114.6720	888,708	775,000	812,909		(6,140)			4.000	3.041	FA	12,917	31,000	10/12/2017	08/01/2036
729085-AY-6	PLEMONS-STINNETT-PHILLIPS CONS INDPT SCH				1.A FE	2,000,000	102.9810	2,059,620	2,000,000	2,000,000					3.000	3.000	FA	22,667	60,000	07/17/2013	02/15/2023
729654-SC-8	PLYMOUTH MASS			2	1.B FE	1,959,597	111.0280	2,037,364	1,835,000	1,881,048		(12,902)			4.000	3.200	MN	12,233	73,400	05/01/2015	05/01/2030
733420-HN-6	PORT ANGELES WASH			2	1.D FE	1,440,175	109.2300	1,501,913	1,375,000	1,395,214		(6,686)			4.000	3.450	MN	9,167	55,000	06/20/2014	11/01/2028
733845-KZ-3	PORT CLINTON OHIO CITY SCH DIST			2	1.B FE	1,641,567	105.2940	1,637,322	1,555,000	1,570,356		(10,439)			4.000	3.280	JD	5,183	62,200	05/08/2014	12/01/2029
734353-ML-6	PORT HURON MICH AREA SCH DIST			2	1.F FE	5,088,226	111.9410	5,199,659	4,645,000	4,861,235		(46,276)			4.000	2.850	MN	30,967	185,800	09/29/2016	05/01/2034
736236-HR-4	PORTER CNTY IND			2	1.D FE	3,069,575	107.7700	3,324,705	3,085,000	3,073,209		842			3.000	3.040	JJ	42,676	92,550	10/25/2017	07/15/2033
738562-BK-2	POUDRE TECH MET DIST COLO UNLIMITED PPTY			2	1.C FE	1,686,896	108.4120	1,680,386	1,550,000	1,670,764		(12,174)			3.000	2.040	JD	3,875	57,867	08/20/2020	12/01/2036
738562-BL-0	POUDRE TECH MET DIST COLO UNLIMITED PPTY			2	1.C FE	1,735,152	108.1610	1,730,576	1,600,000	1,719,260		(11,995)			3.000	2.080	JD	4,000	59,733	08/20/2020	12/01/2037
738850-SQ-0	POWAY CALIF UNI SCH DIST			2	1.D FE	3,703,595	108.6620	3,803,170	3,500,000	3,559,336		(21,648)			4.000	3.310	FA	58,333	140,000	07/16/2014	08/01/2028

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
741701-3M-6	PRINCE GEORGES CNTY MD				1.A FE	3,000,000	109.6220	3,288,660	3,000,000	3,000,000					3.000	3.000	MS	26,500	90,000	08/29/2017	09/15/2033
742633-TN-0	PRIOR LAKE MINN INDPT SCH DIST NO 719			2	1.C FE	2,137,260	103.8380	2,076,760	2,000,000	2,018,389		(16,429)			4.000	3.130	FA	33,333	80,000	11/19/2013	02/01/2025
743635-BZ-6	PROSSER WASH PUB HOSP DIST			2	1.G FE	982,020	106.4410	1,064,410	1,000,000	991,297		1,295			3.500	3.665	JD	2,917	35,000	05/16/2014	12/01/2027
743635-CB-8	PROSSER WASH PUB HOSP DIST			2	1.G FE	581,421	107.1620	632,256	590,000	584,806		480			3.750	3.868	JD	1,844	22,125	05/16/2014	12/01/2030
745401-CD-9	PULASKI CNTY ARK SPL SCH DIST			2	1.C FE	3,205,508	101.7400	3,306,550	3,250,000	3,213,709		1,988			3.250	3.350	FA	44,010	105,625	08/04/2017	02/01/2036
746140-BB-7	PURCELLVILLE VA			2	1.C FE	575,725	105.1600	525,800	500,000	509,990		(8,927)			5.000	3.111	FA	10,417	25,000	10/10/2013	02/01/2026
747442-MB-4	QUAKER VALLEY PA SCH DIST			2	1.C FE	1,723,341	102.8450	1,784,361	1,735,000	1,725,534		572			3.000	3.050	AO	13,013	52,050	11/09/2017	04/01/2035
751091-TM-1	RALEIGH N C			2	1.A FE	3,350,700	110.3870	3,753,158	3,400,000	3,360,519		2,140			3.375	3.480	FA	47,813	114,750	01/24/2017	02/01/2036
75637P-AN-7	RED BLUFF CALIF PENSION OBLIG			2	1.E FE	2,500,000	101.9150	2,547,875	2,500,000	2,500,000					3.226	3.224	JJ	37,189		06/30/2021	07/15/2039
756843-YE-2	RED OAK TEX INDPT SCH DIST			2	1.A FE	3,511,200	108.1120	3,805,542	3,520,000	3,513,108		355			3.500	3.517	FA	46,542	123,200	01/25/2017	08/15/2036
758449-QU-9	REEDY CREEK IMPT DIST FLA			2	1.D FE	1,678,050	112.9830	1,694,745	1,500,000	1,585,097		(17,951)			4.000	2.630	JD	5,000	60,000	06/22/2016	06/01/2034
758449-RP-9	REEDY CREEK IMPT DIST FLA			2	1.D FE	1,077,900	113.0680	1,130,680	1,000,000	1,046,547		(7,791)			4.000	3.061	JD	3,333	40,000	09/15/2017	06/01/2035
761852-GW-6	REYNOLDSBURG OHIO CITY SCH DIST			2	1.C FE	2,296,278	111.0110	2,414,489	2,175,000	2,220,975		(12,504)			4.000	3.340	JD	7,250	87,000	04/30/2015	12/01/2029
76222R-TY-8	RHODE ISLAND ST & PROVIDENCE PLANTATIONS			2	1.C FE	3,000,000	106.9650	3,208,950	3,000,000	3,000,000					3.000	3.000	MN	15,000	90,000	04/28/2016	05/01/2033
76222R-VN-9	RHODE ISLAND ST & PROVIDENCE PLANTATIONS			2	1.C FE	6,867,848	115.0390	7,466,031	6,490,000	6,707,269		(36,691)			4.000	3.310	MN	43,267	259,600	04/26/2017	05/01/2037
763227-JY-2	RICHARDSON TEX				1.A FE	1,411,054	105.3180	1,190,093	1,130,000	1,165,280		(30,738)			5.000	2.168	FA	21,344	56,500	03/26/2013	02/15/2023
766809-TE-7	RINGGOLD PA SCH DIST			2	1.E FE	4,040,000	106.3850	4,297,954	4,040,000	4,040,000					3.500	3.500	MN	18,068	141,400	01/19/2017	11/15/2035
768231-GE-6	RIVER GROVE ILL			2	1.C FE	2,173,738	105.8260	2,174,724	2,055,000	2,170,699		(3,039)			3.000	2.301	JD	2,740	13,015	09/15/2021	12/15/2041
76886P-GQ-0	RIVERSIDE CALIF CMNTY COLLEGE DIST	SD		2	1.C FE	5,223,700	112.7230	5,636,150	5,000,000	5,088,528		(22,817)			4.000	3.470	FA	83,333	200,000	06/05/2015	08/01/2030
769059-XM-3	RIVERSIDE CALIF UNI SCH DIST			2	1.C FE	4,839,700	108.0970	5,404,850	5,000,000	4,898,076		9,882			3.500	3.780	FA	72,917	175,000	06/04/2015	08/01/2030
769229-CX-1	RIVERSIDE OHIO LOC SCH DIST			2	1.E FE	700,000	106.1080	742,756	700,000	700,000					3.441	3.441	AO	6,022	24,087	12/18/2019	10/01/2038
772487-3Q-5	ROCK ISLAND ILL			2	1.C FE	723,813	114.8830	740,995	645,000	712,993		(8,930)			4.000	2.340	JD	2,150	29,097	09/30/2020	12/01/2040
776219-PE-1	ROMULUS MICH CMNTY SCHS			2	1.F FE	557,375	110.9650	554,825	500,000	521,021		(5,833)			5.000	3.648	MN	4,167	25,000	01/09/2015	11/01/2029
779431-DG-7	ROWAN CNTY KY			2	1.E FE	1,300,000	106.8660	1,389,258	1,300,000	1,300,000					3.000	3.000	JD	3,250	39,000	06/09/2016	06/01/2033
779631-JM-3	ROWLAND CALIF UNI SCH DIST			2	1.D FE	4,476,852	107.0250	4,826,828	4,510,000	4,487,774		1,941			3.250	3.310	FA	61,073	146,575	10/22/2015	08/01/2031
780464-LT-8	ROYAL OAK MICH			2	1.C FE	774,045	116.2310	871,733	750,000	766,187		(2,272)			4.000	3.611	AO	7,500	30,000	05/18/2018	04/01/2033
780464-LU-5	ROYAL OAK MICH			2	1.C FE	591,508	116.0790	667,454	575,000	586,119		(1,558)			4.000	3.651	AO	5,750	23,000	05/18/2018	04/01/2034
782051-AX-4	RUSHFORD PETERSON MINN INDPT SCH DIST NO			2	1.C FE	2,180,000	106.0590	2,312,086	2,180,000	2,180,000					3.000	3.000	FA	27,250	65,400	01/16/2015	02/01/2030
783244-HE-9	RUTHERFORD CNTY TENN			2	1.B FE	5,247,788	108.3990	5,772,247	5,325,000	5,260,476		3,266			3.000	3.100	AO	39,938	159,750	11/08/2017	04/01/2037
785870-VU-7	SACRAMENTO CALIF CITY UNI SCH DIST			2	1.C FE	3,508,502	114.8540	3,583,445	3,120,000	3,273,201		(39,433)			5.000	3.529	FA	65,000	156,000	05/15/2015	08/01/2032
786702-5N-6	SAGINAW CNTY MICH			2	1.D FE	1,061,530	114.1710	1,141,710	1,000,000	1,038,459		(5,896)			4.000	3.270	MN	6,667	40,000	10/31/2017	11/01/2035
786743-NG-5	SAGINAW MICH CITY SCH DIST			2	1.C FE	1,141,310	118.4150	1,184,150	1,000,000	1,066,438		(14,034)			5.000	3.339	MN	8,333	50,000	03/03/2016	05/01/2032
786743-PE-8	SAGINAW MICH CITY SCH DIST			2	1.C FE	1,111,340	121.0040	1,210,040	1,000,000	1,064,380		(10,752)			5.000	3.660	MN	8,333	50,000	04/07/2017	05/01/2036
787758-XU-0	ST CHARLES ILL			2	1.B FE	1,315,000	110.0260	1,446,842	1,315,000	1,315,000					3.550	3.550	JD	3,890	46,683	04/04/2018	12/01/2034
788076-RS-8	ST CHARLES PARISH LA SCH DIST NO 1 PARIS			2	1.D FE	1,014,959	103.4890	1,050,413	1,015,000	1,014,997		4			3.250	3.250	MS	10,996	32,988	11/19/2013	03/01/2025
788631-CK-3	ST CLAIR CNTY ILL CMNTY UNIT SCH DIST NO			2	1.C FE	4,490,150	110.0730	4,771,665	4,335,000	4,418,541		(18,721)			4.000	3.490	FA	72,250	173,400	11/03/2017	02/01/2037
788631-CR-8	ST CLAIR CNTY ILL CMNTY UNIT SCH DIST NO			2	1.D FE	1,961,150	106.5260	2,055,952	1,930,000	1,943,786		(6,257)			4.000	3.641	FA	32,167	77,200	01/16/2019	02/01/2035
788832-GA-5	ST CLAIR PA AREA SCH DIST			2	1.C FE	822,386	107.4450	881,049	820,000	821,702		(424)			3.000	2.941	AO	6,150	24,600	04/29/2020	10/01/2038
789177-QV-7	ST CLOUD MINN INDPT SCH DIST NO 742			2	1.C FE	1,841,403	111.3930	1,949,378	1,750,000	1,797,473		(10,694)			4.000	3.285	FA	29,167	70,000	01/20/2017	02/01/2035
789466-RU-5	ST FRANCIS MINN INDPT SCH DIST NO 015			2	1.C FE	1,000,000	101.5510	1,015,510	1,000,000	1,000,000					3.300	3.300	FA	13,750	33,000	12/08/2017	02/01/2037
791621-VU-6	ST LOUIS MO			2	1.C FE	1,404,264	123.1640	1,558,025	1,265,000	1,362,144		(13,953)			5.000	3.591	FA	23,894	63,250	10/31/2018	02/15/2034
791697-CU-7	ST LOUIS MO SPL ADMINISTRATIVE BRD TRANS				1.B FE	3,445,590	100.9400	3,028,200	3,000,000	3,012,983		(51,935)			4.000	2.230	AO	30,000	120,000	11/09/2012	04/01/2022
792775-PA-0	ST MICHAEL MINN INDPT SCH DIST NO 885			2	1.C FE	2,940,000	104.4400	3,133,200	3,000,000	2,967,009		4,092			3.000	3.175	FA	37,500	90,000	08/28/2014	02/01/2029
795168-KN-2	SALINE CNTY KANS UNI SCH DIST NO 305 SAL			2	1.A	398,560	105.8520	391,652	370,000	375,780		(3,341)			4.000	3.029	MS	4,933	14,800	05/22/2014	09/01/2028
795168-KY-8	SALINE CNTY KANS UNI SCH DIST NO 305 SAL			2	1.D FE	2,833,010	105.9720	2,787,064	2,630,000	2,671,088		(23,748)			4.000	3.029	MS	35,067	105,200	05/22/2014	09/01/2028
796237-J9-7	SAN ANTONIO TEX			2	1.A FE	2,379,784	107.2780	2,360,116	2,200,000	2,244,116		(20,219)			4.000	3.000	FA	36,667	88,000	07/30/2014	02/01/2028
796269-C4-8	SAN ANTONIO TEX INDPT SCH DIST			2	1.A FE	3,044,970	108.9570	3,268,710	3,000,000	3,034,201		(4,638)			3.000	2.810	FA	34,000	90,000	07/24/2019	08/15/2038
796711-B9-9	SAN BERNARDINO CALIF CITY UNI SCH DIST			2	1.E FE	1,172,462	107.5160	1,284,816	1,195,000	1,176,339		985			3.125	3.260	FA	15,560	37,344	10/18/2017	08/01/2036
797355-5T-7	SAN DIEGO CALIF UNI SCH DIST			2	1.C FE	4,887,700	108.6180	5,430,900	5,000,000	4,907,294		4,971			3.000	3.160	JJ	75,000	150,000	10/19/2017	07/01/2036
797355-Z8-0	SAN DIEGO CALIF UNI SCH DIST			2	1.D FE	2,521,425	108.7220	2,718,050	2,500,000	2,508,232		(2,191)			3.250	3.150	JJ	40,625	81,250	04/23/2015	07/01/2028
797508-GB-8	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1.C FE	6,290,942	108.0630	6,867,404	6,355,000	6,307,892		2,654			3.500	3.569	FA	92,677	222,425	04/16/2015	08/01/2035
79781R-FQ-7	SAN GORGONIO MEM HEALTHCARE DIST CALIF			2	3.A FE	1,013,560	106.2880	1,062,880	1,000,000	1,005,621		(1,437)			4.000	3.831	FA	16,667	40,000	11/18/2015	08/01/2033
798189-LZ-7	SAN JOSE EVERGREEN CALIF CMNTY COLLEGE D			2	1.B FE	746,290	108.9520	806,245	740,000	742,519		(636)			3.500	3.400	MS	8,633	25,900	06/10/2015	09/01/2029

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
798359-KM-6	SAN JUAN CNTY N MEX CENT CONS INDPT SCH			2	1.D FE	1,492,845	104.1130	1,561,695	1,500,000	1,497,499		647			3.250	3.300	FA	20,313	48,750	12/18/2013	08/01/2025
798359-KN-4	SAN JUAN CNTY N MEX CENT CONS INDPT SCH			2	1.D FE	994,420	104.1020	1,041,020	1,000,000	997,693		457			3.375	3.430	FA	14,063	33,750	12/18/2013	08/01/2026
798458-PQ-2	SAN LEANDRO CALIF UNI SCH DIST			2	1.E FE	2,198,192	108.5290	2,436,476	2,245,000	2,216,939		3,153			3.500	3.690	FA	32,740	78,575	05/22/2015	08/01/2029
798458-PR-0	SAN LEANDRO CALIF UNI SCH DIST			2	1.E FE	2,474,880	108.2070	2,770,099	2,560,000	2,505,951		5,238			3.500	3.790	FA	37,333	89,600	05/22/2015	08/01/2030
798755-GM-0	SAN MARCOS CALIF UNI SCH DIST			2	1.D FE	2,000,000	104.7670	2,095,340	2,000,000	2,000,000					3.377	3.377	FA	28,142	67,540	01/15/2020	08/01/2040
799017-QE-1	SAN MATEO CALIF UN HIGH SCH DIST			2	1.B FE	1,238,342	109.0020	1,313,474	1,205,000	1,221,164		(3,190)			3.250	2.940	MS	13,054	39,163	02/25/2016	09/01/2033
799408-X2-0	SAN RAMON VALLEY CALIF UNI SCH DIST			2	1.B FE	1,630,320	112.7230	1,690,845	1,500,000	1,550,062		(13,039)			4.000	3.011	FA	25,000	60,000	04/10/2015	08/01/2030
799561-NL-5	SAN YSIDRO CALIF SCH DIST			2	1.G FE	1,134,070	113.8710	1,138,710	1,000,000	1,113,620		(15,912)			4.000	2.141	FA	16,667	34,889	09/04/2020	08/01/2040
800205-GD-2	SANDUSKY OHIO CITY SCH DIST			2	1.C FE	800,000	108.2950	866,360	800,000	800,000					3.451	3.451	MN	4,601	27,608	12/19/2019	11/01/2039
800711-DF-7	SANGAMON CNTY ILL			2	1.C FE	626,382	106.4310	638,586	600,000	626,357		(25)			3.000	2.390	JD	100		12/10/2021	12/15/2041
800783-EV-0	SANGAMON LOGAN & MENARD CNTYS ILL CMNTY			2	1.E FE	2,421,824	112.4760	2,513,839	2,235,000	2,387,693		(23,474)			4.000	2.741	JD	7,450	89,400	06/05/2020	12/01/2040
800851-NL-7	SANGER CALIF UNI SCH DIST			2	1.C FE	1,542,051	105.7500	1,665,563	1,575,000	1,558,981		2,581			3.000	3.200	FA	19,688	47,250	09/18/2014	08/01/2027
801019-NS-5	SANILAC CNTY MICH			2	1.D FE	4,063,390	105.7880	4,321,440	4,085,000	4,066,720		1,200			4.470	4.521	JD	15,217	182,600	12/17/2018	06/01/2033
801495-L2-6	SANTA CLARA CALIF UNI SCH DIST			2	1.B FE	5,188,530	106.3050	5,554,436	5,225,000	5,202,191		2,261			3.500	3.560	JJ	91,438	182,875	05/15/2015	07/01/2030
802309-MA-9	SANTA MARIA CALIF JT UN HIGH SCH DIST			2	1.E FE	991,390	106.6710	1,093,378	1,025,000	1,004,419		2,046			3.000	3.270	FA	12,813	30,750	12/17/2014	08/01/2030
804237-CG-8	SAUGUS CALIF UN SCH DIST SCH FACS IMPT D			2	1.E FE	1,401,218	110.1070	1,431,391	1,300,000	1,389,313		(9,397)			3.000	2.120	FA	16,250	33,258	09/11/2020	08/01/2040
806640-XR-4	SCHERTZ-CIBOLO-UNVL CITY TEX INDPT SCH D			2	1.A FE	1,062,730	103.7130	1,037,130	1,000,000	1,009,200		(8,219)			4.000	3.130	FA	16,667	40,000	09/18/2014	02/01/2029
807688-GY-6	SCHOOL ADMINISTRATIVE DIST NO 051 ME				1.D FE	1,351,400	103.7370	1,125,546	1,085,000	1,107,489		(28,064)			5.000	2.320	AO	11,453	54,250	05/23/2012	10/15/2022
810453-5P-1	SCOTTSDALE ARIZ			2	1.A FE	2,180,781	102.1400	2,027,479	1,985,000	1,997,993		(25,381)			4.500	3.170	JJ	44,663	89,325	12/18/2013	07/01/2025
810453-5P-1	SCOTTSDALE ARIZ	SD		2	1.A FE	131,836	102.1400	122,568	120,000	120,785		(1,534)			4.500	3.170	JJ	2,700	5,400	12/18/2013	07/01/2025
810827-ZD-0	SCRANTON PA SCH DIST			2	1.E FE	1,675,965	115.5880	1,733,820	1,500,000	1,655,048		(20,416)			4.000	2.370	JD	5,000	56,333	12/02/2020	12/01/2040
811403-UP-7	SEA ISLE CITY N J			2	1.C FE	1,566,949	106.3540	1,680,393	1,580,000	1,570,031		626			3.000	3.060	MN	7,900	47,400	10/13/2016	11/01/2034
815628-HG-0	SEDGWICK CNTY KANS UNI SCH DIST NO 260				1.D FE	1,143,290	124.0890	1,240,890	1,000,000	1,097,279		(8,546)			4.000	2.850	AO	10,000	40,000	02/24/2016	10/01/2031
815628-JF-0	SEDGWICK CNTY KANS UNI SCH DIST NO 260			2	1.D FE	1,560,525	114.1770	1,712,655	1,500,000	1,536,644		(6,993)			4.000	3.438	AO	15,000	60,000	04/27/2018	10/01/2033
815670-LX-0	SEDGWICK CNTY KANS UNI SCH DIST NO 266 M			2	1.C FE	3,334,656	106.2100	3,398,720	3,200,000	3,230,854		(17,748)			4.000	3.398	MS	42,667	128,000	07/08/2015	09/01/2029
815853-SR-8	SEGUIN TEX INDPT SCH DIST			2	1.A FE	1,139,786	110.0810	1,243,915	1,130,000	1,137,439		(1,006)			3.000	2.890	FA	12,807	33,900	07/18/2019	02/15/2038
817207-RP-0	SENECA VY PA SCH DIST			2	1.B FE	2,126,480	110.5350	2,210,700	2,000,000	2,045,304		(13,395)			4.000	3.241	MS	26,667	80,000	04/14/2015	03/01/2029
818461-GV-1	SEWARD CNTY KANS UNI SCH DIST NO 480			2	1.E FE	4,866,843	102.5490	4,753,146	4,635,000	4,656,123		(31,049)			4.000	3.298	MS	61,800	185,400	05/09/2014	09/01/2027
818461-JV-8	SEWARD CNTY KANS UNI SCH DIST NO 480			2	1.E FE	3,187,174	112.7370	3,449,752	3,060,000	3,124,707		(16,332)			4.000	3.381	MS	40,800	122,400	11/30/2017	09/01/2034
819853-BG-6	SHARON WIS SCH DIST NO 011				1.E FE	1,927,989	101.0870	1,910,544	1,890,000	1,891,054		(4,167)			4.930	4.699	AO	23,294	93,177	10/14/2010	04/01/2022
82574P-AV-0	SIBLEY EAST SCH DIST 2310 MINN			2	1.C FE	1,587,058	107.1530	1,725,163	1,610,000	1,596,769		1,627			3.250	3.381	FA	21,802	52,325	06/11/2015	02/01/2029
82574P-AY-4	SIBLEY EAST SCH DIST 2310 MINN			2	1.C FE	1,856,914	107.2200	2,021,097	1,885,000	1,866,035		1,533			3.500	3.620	FA	27,490	65,975	06/11/2015	02/01/2032
826101-GD-3	SIDNEY N Y CENT SCH DIST				1.C FE	1,118,990	101.5920	1,015,920	1,000,000	1,005,948		(12,881)			4.000	2.670	JD	1,778	40,000	02/09/2012	06/15/2022
829689-CR-7	SISKIYOU CALIF JT CMNTY COLLEGE DIST			2	1.E FE	1,437,346	104.9800	1,553,704	1,480,000	1,457,341		3,039			3.000	3.260	FA	18,500	44,400	09/05/2014	08/01/2028
830235-GV-3	SKAGIT CNTY WASH PUB HOSP DIST NO 002			2	1.F FE	1,391,657	105.5800	1,499,236	1,420,000	1,404,537		1,951			3.250	3.428	JD	3,846	46,150	10/17/2014	12/01/2028
830235-GW-1	SKAGIT CNTY WASH PUB HOSP DIST NO 002			2	1.F FE	1,513,961	105.7150	1,633,297	1,545,000	1,526,500		1,738			3.375	3.533	JD	4,345	52,144	10/17/2014	12/01/2030
830728-UD-1	SKOKIE ILL			2	1.C FE	1,100,000	109.0160	1,199,176	1,100,000	1,100,000					3.000	3.000	JD	2,750	33,000	11/19/2019	12/01/2037
832652-CC-3	SMITHVILLE TWP N C BRUNSWICK CNTY				1.D FE	1,016,307	101.9650	861,604	845,000	852,434		(17,586)			5.000	2.849	JD	3,521	42,250	03/30/2012	06/01/2022
833119-YX-2	SNOHOMISH CNTY WASH SCH DIST NO 002 EVER			2	1.B FE	1,254,260	112.8520	1,359,867	1,205,000	1,229,949		(5,142)			4.000	3.490	JD	4,017	48,200	11/16/2016	12/01/2034
833124-RL-6	SNOHOMISH CNTY WASH SCH DIST NO 004 LAKE			2	1.A FE	541,405	115.2130	576,065	500,000	524,594		(4,123)			4.000	3.009	JD	1,667	20,000	08/30/2017	12/01/2035
833209-MA-4	SNOHOMISH CNTY WASH SCH DIST NO 103 MONR			2	1.A FE	2,114,880	114.2480	2,284,960	2,000,000	2,064,799		(11,964)			4.000	3.281	JD	6,667	80,000	07/13/2017	12/01/2035
833714-7S-1	SOCORRO TEX INDPT SCH DIST			2	1.A FE	3,422,160	107.6400	3,229,200	3,000,000	3,079,849		(47,171)			5.000	3.301	FA	56,667	150,000	10/11/2013	08/15/2026
837596-BG-9	SOUTH DAVIS REC DIST UTAH				1.C FE	1,414,760	104.7720	1,183,924	1,130,000	1,161,708		(31,037)			5.000	2.149	JJ	28,250	56,500	02/14/2013	01/01/2023
839198-PP-7	SOUTH PARK PA SCH DIST			2	1.C FE	867,274	107.4700	908,122	845,000	860,906		(4,004)			3.000	2.471	AO	6,338	25,350	04/22/2020	10/01/2035
839635-HM-4	SOUTH REDFORD MICH SCH DIST			2	1.C FE	1,319,528	110.6040	1,255,355	1,135,000	1,185,221		(20,496)			5.000	3.020	MN	9,458	56,750	10/08/2014	05/01/2028
839822-QH-9	SOUTH ST PAUL MINN SPL SCH DIST NO 006			2	1.A FE	2,140,216	100.2870	2,085,970	2,080,000	2,080,689		(8,080)			4.000	3.600	FA	34,667	83,200	07/24/2013	02/01/2026
840610-QY-8	SOUTH WASHINGTON CNTY INDPT SCH DIST NO			2	1.C FE	2,058,020	105.8500	2,117,000	2,000,000	2,014,039		(6,420)			3.500	3.149	FA	29,167	70,000	04/25/2014	02/01/2027
840610-SE-0	SOUTH WASHINGTON CNTY INDPT SCH DIST NO	SD		2	1.C FE	10,918,477	109.5160	11,373,237	10,385,000	10,624,478		(54,478)			3.500	2.897	FA	151,448	363,475	02/24/2016	02/01/2032
843257-HV-1	SOUTHERN KERN CALIF UNI SCH DIST			2	1.C FE	1,000,800	104.8630	1,064,359	1,015,000	1,004,359		666			3.000	3.100	MN	5,075	30,450	04/28/2016	11/01/2034
843279-VL-1	SOUTHERN LEHIGH PA SCH DIST			2	1.C FE	1,514,412	102.4790	1,511,565	1,475,000	1,480,054		(4,246)			2.500	2.200	MS	12,292	36,875	02/12/2013	09/01/2023
845267-VS-9	SOUTHWEST TEX INDPT SCH DIST			2	1.A FE	684,644	106.8900	678,752	635,000	647,226		(5,600)			4.000	3.039	FA	10,583	25,400	07/31/2014	02/01/2028
845267-VS-9	SOUTHWEST TEX INDPT SCH DIST	SD		2	1.A FE	2,663,105	106.8900	2,640,183	2,470,000	2,517,555		(21,782)			4.000	3.039	FA	41,167	98,800	07/31/2014	02/01/2028
846032-BF-6	SOUTHWICK TOLLAND REGL SCH DIST MASS				1.E FE	776,072	101.5540	644,868	635,000	640,725		(17,047)			5.000	2.250	MN	5,292	31,750	05/08/2013	05/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
846032-BG-4	SOUTHWICK TOLLAND REGL SCH DIST MASS				1.E FE	772,544	106.2480	669,362	630,000	651,079		(15,400)			5.000	2.430	MN	5,250	31,500	05/08/2013	05/01/2023
850000-7M-6	SPRING TEX INDPT SCH DIST			2	1.A FE	1,057,350	116.6720	1,166,720	1,000,000	1,041,931		(5,581)			4.000	3.290	FA	15,111	40,000	01/30/2019	08/15/2036
850000-W8-9	SPRING TEX INDPT SCH DIST				1.A FE	1,178,060	102.9530	1,029,530	1,000,000	1,013,779		(21,680)			5.000	2.749	FA	18,889	50,000	07/18/2013	08/15/2022
850000-Y8-7	SPRING TEX INDPT SCH DIST			2	1.A FE	2,059,116	104.1780	2,021,053	1,940,000	1,956,532		(14,249)			4.000	3.220	FA	29,316	77,600	11/15/2013	02/15/2025
850272-N9-2	SPRINGDALE ARK SCH DIST NO 050			2	1.D FE	1,731,300	101.1760	1,760,462	1,740,000	1,733,287		378			3.750	3.787	JD	5,438	65,250	03/07/2017	06/01/2035
850752-NH-5	SPRINGFIELD MASS			2	1.C FE	1,500,000	105.9880	1,589,820	1,500,000	1,500,000					3.000	3.000	JD	3,750	45,000	02/06/2015	12/01/2028
856597-FT-1	STATE CENTER CALIF CMNTY COLLEGE DIST			2	1.C FE	1,081,090	114.6720	1,146,720	1,000,000	1,048,925		(7,924)			4.000	3.041	FA	16,667	40,000	09/15/2017	08/01/2036
862811-4T-0	STRATFORD CONN			2	1.F FE	571,375	104.5390	522,695	500,000	512,274		(12,585)			5.000	2.380	JD	1,111	25,000	12/04/2014	12/15/2030
864813-A4-2	SUFFOLK VA			2	1.A FE	3,170,041	108.9490	3,001,545	2,755,000	2,842,714		(43,701)			5.000	3.271	JD	11,479	137,750	07/18/2013	12/01/2026
866045-NE-3	SUMMIT CNTY COLO SCH DIST NO RE 1 SUMMIT			2	1.A FE	1,053,950	114.1960	1,141,960	1,000,000	1,029,194		(5,379)			4.000	3.351	JD	3,333	40,000	01/25/2017	12/01/2034
866382-FD-1	SUMNER CNTY KANS			2	2.C FE	1,124,217	107.7450	1,115,161	1,035,000	1,061,594		(9,153)			4.000	3.018	AO	10,350	41,400	05/21/2014	10/01/2027
866382-FE-9	SUMNER CNTY KANS			2	2.C FE	1,159,218	107.8040	1,164,283	1,080,000	1,103,742		(8,150)			4.000	3.158	AO	10,800	43,200	05/29/2014	10/01/2028
866407-K9-9	SUMNER CNTY TENN	SD		2	1.B FE	1,981,437	106.1350	2,234,142	2,105,000	2,022,682		6,849			3.000	3.470	JD	5,263	63,150	05/22/2015	12/01/2031
866854-RF-1	SUN PRAIRIE WIS AREA SCH DIST			2	1.C FE	5,229,900	109.9840	5,499,200	5,000,000	5,098,311		(29,008)			4.000	3.340	MS	66,667	200,000	01/19/2017	03/01/2035
867578-SP-2	SUNNYVALE CALIF SCH DIST			2	1.B FE	2,527,040	116.6080	2,495,411	2,140,000	2,292,728		(38,953)			5.000	2.931	MS	35,667	107,000	06/03/2015	09/01/2030
867646-HD-6	SUNNYVALE TEX SCH DIST			2	1.A FE	1,839,440	111.2910	1,925,334	1,730,000	1,786,448		(12,634)			4.000	3.150	FA	26,142	69,200	06/28/2017	02/15/2037
868424-HP-0	SUPERIOR WIS SCH DIST			2	1.D FE	4,650,000	104.3870	4,853,996	4,650,000	4,650,000					3.000	3.000	AO	34,875	139,500	05/18/2016	04/01/2033
871463-SP-1	SYLVANIA OHIO CITY SCH DIST				1.E FE	3,876,060	110.4050	4,096,026	3,710,000	3,796,453		(10,823)			4.000	3.616	JD	12,367	148,400	04/10/2015	12/01/2028
875594-AQ-6	TANGIPAHOA PARISH LA REC DIST NO 3			2	1.D FE	390,904	110.8010	443,204	400,000	395,423		982			3.250	3.543	AO	3,250	13,000	08/12/2016	04/01/2031
87601U-AY-9	TAOS N MEX SCH DIST NO 001			2	1.D FE	1,514,292	111.5000	1,449,500	1,300,000	1,361,626		(21,864)			5.000	3.130	MS	21,667	65,000	03/06/2014	09/01/2028
877681-EA-0	TAZEWELL CNTY ILL SCH DIST NO 51			2	1.D FE	2,685,000	108.0980	2,902,431	2,685,000	2,685,000					4.000	3.998	JD	8,950	107,400	07/13/2018	12/01/2031
877681-EF-9	TAZEWELL CNTY ILL SCH DIST NO 51			2	1.D FE	1,937,998	114.3570	2,167,065	1,895,000	1,924,160		(4,334)			4.000	3.708	JD	6,317	75,800	07/13/2018	12/01/2035
877792-EP-2	TAZEWELL CNTY ILL CMNTY HIGH SCH DIST NO			2	1.D FE	1,175,309	99.6730	1,206,043	1,210,000	1,177,680		1,799			2.000	2.210	JJ	12,100	20,099	08/13/2020	01/01/2037
877792-EQ-0	TAZEWELL CNTY ILL CMNTY HIGH SCH DIST NO			2	1.D FE	982,120	100.4270	1,004,270	1,000,000	983,248		861			2.125	2.250	JJ	10,625	17,649	08/13/2020	01/01/2038
879743-MY-5	TEMPE ARIZ UN HIGH SCH DIST NO 213			2	1.C FE	1,520,790	106.0530	1,590,795	1,500,000	1,506,073		(2,292)			3.500	3.330	JJ	26,250	52,500	11/07/2014	07/01/2029
882723-6K-0	TEXAS ST			2	1.A FE	5,450,500	118.1880	5,909,400	5,000,000	5,235,381		(46,086)			5.000	3.869	FA	104,167	250,000	12/02/2016	08/01/2036
882723-7E-3	TEXAS ST	SD		2	1.A FE	11,704,100	122.7920	12,279,200	10,000,000	10,987,255		(154,623)			5.000	3.111	AO	125,000	500,000	01/20/2017	10/01/2036
882724-BP-1	TEXAS ST			2	1.A FE	1,445,054	114.9630	1,552,001	1,350,000	1,406,253		(9,069)			4.000	3.180	FA	22,500	54,000	05/24/2017	08/01/2036
886155-ML-1	THURSTON CNTY WASH SCH DIST NO 033 TUMWA			2	1.A FE	1,071,830	108.1930	1,081,930	1,000,000	1,019,386		(7,610)			4.000	3.160	JD	3,333	40,000	04/30/2014	12/01/2027
889278-YV-3	TOLEDO OHIO			2	1.G FE	3,007,053	107.7400	3,129,847	2,905,000	2,996,914		(9,035)			3.000	2.600	JD	7,263	90,539	10/29/2020	12/01/2035
890125-WF-0	TOMS RIVER N J BRD ED			2	1.D FE	1,127,620	101.9380	1,019,380	1,000,000	1,008,017		(14,625)			4.000	2.490	JJ	18,444	40,000	12/12/2012	07/15/2024
891381-R5-6	TORRANCE CALIF UNI SCH DIST			2	1.D FE	1,867,565	108.6210	1,900,868	1,750,000	1,785,753		(13,077)			4.000	3.170	FA	29,167	70,000	02/12/2015	08/01/2030
891381-Y5-8	TORRANCE CALIF UNI SCH DIST			2	1.D FE	2,645,000	107.6710	2,847,898	2,645,000	2,645,000					3.000	3.000	FA	33,063	79,350	01/28/2016	08/01/2032
892406-BE-8	TRACY CALIF UNI SCH DIST SCH FACS IMPT D			2	1.B FE	1,169,351	115.2650	1,181,466	1,025,000	1,082,030		(14,743)			5.000	3.340	FA	21,354	51,250	06/24/2015	08/01/2031
892406-CA-5	TRACY CALIF UNI SCH DIST SCH FACS IMPT D			2	1.B FE	1,097,210	109.7760	1,213,025	1,105,000	1,098,678		434			3.500	3.561	FA	16,115	38,675	04/26/2018	08/01/2033
89453P-L5-6	TRAVIS CNTY TEX			2	1.A FE	4,376,731	109.9630	4,788,889	4,355,000	4,371,832		(2,083)			3.000	2.940	MS	43,550	130,650	06/05/2019	03/01/2037
896417-PQ-9	TRINITY AREA SCH DIST PA			2	1.F FE	3,205,000	111.7430	3,581,363	3,205,000	3,205,000					3.600	3.600	JJ	53,203	115,380	11/29/2017	01/15/2034
897659-RL-4	TROY OHIO			2	1.B FE	522,810	105.0710	525,355	500,000	516,745		(4,694)			3.000	1.981	JD	1,250	15,000	09/02/2020	12/01/2038
897712-NL-5	TROY PA AREA SCH DIST BRADFORD CNTY			2	1.C FE	982,450	105.9460	1,059,460	1,000,000	988,957		1,162			3.125	3.280	MS	10,417	31,250	11/03/2015	03/01/2030
898242-KV-3	TRUSSVILLE ALA			2	1.C FE	1,311,575	113.5870	1,300,571	1,145,000	1,205,084		(17,765)			5.000	3.241	MS	19,083	57,250	05/29/2015	03/01/2029
899645-A3-9	TULSA OKLA			2	1.C FE	4,042,563	104.9840	4,309,593	4,105,000	4,058,012		3,388			3.375	3.500	MS	46,181	138,544	01/26/2017	03/01/2033
899645-YC-3	TULSA OKLA			2	1.C FE	2,863,084	100.4170	2,927,156	2,915,000	2,883,787		3,305			3.000	3.150	MS	29,150	87,450	02/06/2015	03/01/2030
901072-KH-0	TUSTIN CALIF UNI SCH DIST SCH FACS IMPT			2	1.C FE	2,245,800	105.5680	2,406,950	2,280,000	2,250,669		1,319			3.125	3.226	FA	29,688	71,250	01/24/2018	08/01/2038
901561-GG-9	TWIN FALLS CNTY IDAHO SCH DIST NO 411			2	1.B FE	1,854,972	109.6490	1,869,515	1,705,000	1,748,899		(15,379)			4.000	3.000	MS	20,081	68,200	05/16/2014	09/15/2027
901561-GH-7	TWIN FALLS CNTY IDAHO SCH DIST NO 411			2	1.B FE	1,081,510	109.6490	1,096,490	1,000,000	1,023,918		(8,368)			4.000	3.070	MS	11,778	40,000	05/16/2014	09/15/2028
91152R-BP-9	UNITED SOUTH CENT MINN INDPT SCH DIST NO				1.C FE	1,553,900	100.2920	1,358,957	1,355,000	1,356,988		(23,423)			4.000	2.239	FA	22,583	54,200	09/19/2012	02/01/2022
915633-LN-9	UPPER DARBY PA SCH DIST			2	1.E FE	573,190	116.6350	583,175	500,000	562,482		(8,565)			4.000	2.010	AO	5,000	20,000	09/10/2020	04/01/2039
915633-LP-4	UPPER DARBY PA SCH DIST			2	1.E FE	571,600	116.4820	582,410	500,000	561,139		(8,367)			4.000	2.050	AO	5,000	20,000	09/10/2020	04/01/2040
915730-YG-4	UPPER DUBLIN PA SCH DIST			2	1.D FE	1,052,800	109.9140	1,099,140	1,000,000	1,022,124		(6,716)			4.000	3.240	FA	16,667	40,000	01/20/2017	02/01/2031
921067-JQ-8	VAN DYKE MICH PUB SCHS			2	1.C FE	1,747,735	119.8530	1,851,729	1,545,000	1,662,240		(19,723)			5.000	3.430	MN	12,875	77,250	04/25/2017	05/01/2036
923004-RV-9	VENTURA CALIF UNI SCH DIST			2	1.D FE	1,090,154	111.8830	1,062,889	950,000	990,648		(14,843)			5.000	3.260	FA	19,792	47,500	07/11/2014	08/01/2028
926009-KX-8	VICTOR N Y CENT SCH DIST				1.C FE	628,325	102.1800	510,900	500,000	506,913		(15,048)			5.000	1.920	JD	1,111	25,000	04/10/2013	06/15/2022
926055-JP-0	VICTOR VALLEY CALIF UN HIGH SCH DIST			2	1.C FE	2,950,230	107.4430	3,223,290	3,000,000	2,962,764		2,383			3.000	3.120	FA	37,500	90,000	05/04/2016	08/01/2034

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
926055-KF-0	VICTOR VALLEY CALIF UN HIGH SCH DIST			2	1.C FE	1,967,420	113.1930	1,980,878	1,750,000	1,857,535		(21,833)			4.000	2.570	FA	29,167	70,000	08/11/2016	08/01/2035
926325-KS-9	VICTORIA TEX INDPT SCH DIST			2	1.A FE	2,065,100	106.2020	2,124,040	2,000,000	2,026,571		(7,994)			3.500	3.051	FA	26,444	70,000	10/14/2016	02/15/2034
927889-FZ-3	VIRGINIA MINN INDPT SCH DIST NO 706			2	1.A FE	3,011,220	108.2790	3,248,370	3,000,000	3,008,297		(1,228)			3.000	2.950	FA	37,500	90,000	06/25/2019	02/01/2036
927889-GB-5	VIRGINIA MINN INDPT SCH DIST NO 706	SD		2	1.A FE	1,172,864	107.9600	1,257,734	1,165,000	1,170,831		(605)			3.000	2.910	FA	14,563	24,261	07/11/2019	02/01/2038
927889-GB-5	VIRGINIA MINN INDPT SCH DIST NO 706			2	1.A FE	1,847,386	107.9600	1,981,066	1,835,000	1,844,146		(1,586)			3.000	2.910	FA	22,938	65,739	07/11/2019	02/01/2038
930047-MB-8	WACONIA MINN INDPT SCH DIST NO 110			2	1.C FE	4,560,000	106.0590	4,836,290	4,560,000	4,560,000					3.000	3.000	FA	57,000	136,800	01/23/2015	02/01/2030
932889-WF-1	WALNUT VALLEY CALIF UNI SCH DIST			2	1.B FE	1,128,905	107.7460	1,222,917	1,135,000	1,130,555		316			3.000	3.040	FA	14,188	34,050	04/06/2016	08/01/2033
933420-CJ-8	WALTON CNTY GA SCH DIST				1.B FE	1,189,610	112.4300	1,124,300	1,000,000	1,051,725		(18,925)			5.250	3.150	FA	21,875	52,500	11/12/2013	08/01/2024
933747-DX-2	WAPAKONETA OHIO CITY SCH DIST			2	1.C FE	1,081,050	112.5480	1,125,480	1,000,000	1,032,918		(7,793)			4.000	3.100	JD	3,333	40,000	03/26/2015	12/01/2031
935494-EC-4	WARREN OHIO LOC SCH DIST WASHINGTON CNTY			2	1.C FE	1,061,940	111.2380	1,112,380	1,000,000	1,031,349		(7,414)			4.000	3.143	JD	3,333	40,000	08/09/2017	12/01/2036
936784-HJ-9	WASATCH CNTY UTAH SCH DIST			2	1.A FE	3,621,744	105.7790	3,808,044	3,600,000	3,610,009		(2,275)			3.000	2.927	FA	45,000	108,000	02/18/2016	02/01/2033
937440-DC-6	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE			2	1.B FE	2,610,767	108.9050	2,777,078	2,550,000	2,573,166		(6,245)			3.500	3.220	JD	3,967	89,250	05/06/2015	06/15/2028
938395-RT-9	WASHINGTON & CLACKAMAS CNTYS ORE SCH DIS			2	1.B FE	2,288,540	121.2280	2,424,560	2,000,000	2,166,414		(27,407)			5.000	3.319	JD	4,444	100,000	03/09/2017	06/15/2035
938429-F2-8	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV				1.B FE	1,159,030	101.7330	1,017,330	1,000,000	1,008,523		(18,529)			4.000	2.100	JD	1,778	40,000	03/08/2013	06/15/2022
938429-K6-3	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV			2	1.B FE	2,245,950	106.7070	2,400,908	2,250,000	2,248,665		515			3.125	3.140	JD	3,125	70,313	07/23/2014	06/15/2029
938718-ZY-2	WASHINGTON CNTY UTAH SCH DIST			2	1.A FE	1,664,728	104.2010	1,641,166	1,575,000	1,587,820		(10,650)			4.000	3.280	MS	21,000	63,000	11/13/2013	03/01/2026
939307-GR-9	WASHINGTON MULTNOMAH & YAMHILL CNTYS ORE			2	1.B FE	1,524,172	101.7340	1,322,542	1,300,000	1,311,611		(25,257)			4.000	2.010	JD	2,311	52,000	11/09/2012	06/15/2023
939307-JK-1	WASHINGTON MULTNOMAH & YAMHILL CNTYS ORE			2	1.B FE	1,179,370	121.1610	1,211,610	1,000,000	1,109,131		(18,263)			5.000	2.826	JD	2,222	50,000	12/13/2017	06/15/2038
940642-DE-8	WASHINGTON TWP CALIF HEALTH CARE DIST			2	1.E FE	2,842,339	107.2680	3,116,135	2,905,000	2,858,352		2,873			3.500	3.660	FA	42,365	101,675	10/30/2015	08/01/2034
940858-8C-0	WASHOE CNTY NEV SCH DIST			2	1.D FE	2,351,493	113.5700	2,578,039	2,270,000	2,316,466		(7,648)			4.000	3.581	JD	7,567	90,800	01/24/2017	06/01/2035
940859-BM-2	WASHOE CNTY NEV SCH DIST			2	1.D FE	7,844,145	108.6450	8,675,303	7,985,000	7,866,355		5,693			3.125	3.246	AO	62,383	249,531	11/08/2017	10/01/2037
94222F-AS-0	WATERVIEW I MET DIST COLO			2	1.G FE	1,496,748	117.8680	1,491,030	1,265,000	1,385,823		(22,561)			5.000	2.901	JD	5,271	63,250	10/05/2016	12/01/2036
942860-SD-0	WAUKEGAN ILL			2	1.F FE	1,602,173	119.9280	1,732,960	1,445,000	1,543,225		(17,701)			5.000	3.505	JD	201	72,250	06/07/2018	12/30/2033
942860-SE-8	WAUKEGAN ILL			2	1.F FE	1,673,924	119.7120	1,813,637	1,515,000	1,614,418		(17,889)			5.000	3.554	JD	210	75,750	06/07/2018	12/30/2034
942860-SX-6	WAUKEGAN ILL			2	1.F FE	1,757,400	119.9280	1,900,859	1,585,000	1,692,742		(19,416)			5.000	3.505	JD	220	79,250	06/07/2018	12/30/2033
943080-HX-2	WAUKESHA WIS			2	1.C FE	1,632,708	100.2100	1,523,192	1,520,000	1,520,000					3.000	3.000	AO	11,400	45,600	04/17/2013	10/01/2022
94327E-DJ-4	WAUPUN WIS SCH DIST			2	1.E FE	1,187,010	109.2900	1,229,513	1,125,000	1,152,960		(8,050)			4.000	3.188	AO	11,250	45,000	06/08/2017	04/01/2036
949170-EC-4	WELD & ADAMS CNTYS COLO SCH DIST NO RE 0			2	1.C FE	3,869,067	119.3070	4,062,403	3,405,000	3,654,620		(45,563)			5.000	3.380	JD	7,567	170,250	12/14/2016	12/15/2033
949170-EE-0	WELD & ADAMS CNTYS COLO SCH DIST NO RE 0			2	1.C FE	3,165,072	118.9880	3,343,563	2,810,000	3,001,469		(34,834)			5.000	3.490	JD	6,244	140,500	12/14/2016	12/15/2035
949323-KC-2	WELD CNTY COLO REORG SCH DIST NO RE-8			2	1.C FE	2,019,063	119.2880	2,087,540	1,750,000	1,894,622		(26,789)			5.000	3.171	JD	7,292	87,500	01/11/2017	12/01/2035
949493-VT-4	WELLESLEY MASS			2	1.A FE	1,318,600	108.1930	1,449,786	1,340,000	1,326,063		1,238			3.250	3.380	JD	3,629	43,550	05/28/2015	06/01/2031
949493-VU-1	WELLESLEY MASS			2	1.A FE	1,073,270	108.0660	1,188,726	1,100,000	1,081,849		1,427			3.250	3.440	JD	2,979	35,750	05/28/2015	06/01/2032
950078-AU-9	WELLS-OGUNQUIT CMNTY SCH DIST ME			2	1.C FE	1,190,000	105.8340	1,259,425	1,190,000	1,190,000					3.000	3.000	MN	5,950	35,700	08/13/2014	11/01/2027
952030-P8-1	WEST CHESTER PA AREA SCH DIST				1.A FE	5,907,000	110.9970	5,549,850	5,000,000	5,232,857		(93,527)			5.000	2.951	MN	31,944	250,000	12/18/2013	05/15/2024
952347-D8-2	WEST CONTRA COSTA CALIF UNI SCH DIST			2	1.E FE	1,866,914	111.1310	1,805,879	1,625,000	1,695,339		(25,695)			5.000	3.240	FA	33,854	81,250	07/25/2014	08/01/2028
952347-P3-0	WEST CONTRA COSTA CALIF UNI SCH DIST			2	1.D FE	1,951,760	106.0320	2,120,640	2,000,000	1,966,050		2,658			3.000	3.190	FA	25,000	60,000	03/02/2016	08/01/2032
952734-NU-1	WEST FARGO N D PUB SCH DIST NO 006			2	1.D FE	2,000,000	105.7250	2,114,500	2,000,000	2,000,000					3.000	3.000	MN	10,000	60,000	04/26/2016	05/01/2033
952734-PS-4	WEST FARGO N D PUB SCH DIST NO 006			2	1.C FE	3,754,388	110.0800	4,221,568	3,835,000	3,769,609		3,414			3.250	3.399	FA	51,932	124,638	06/05/2017	08/01/2036
952785-GF-4	WEST FELICIANA PARISH LA PARISHWIDE CONS			2	1.F FE	2,807,425	115.6620	2,891,550	2,500,000	2,773,250		(29,887)			4.000	2.511	MS	33,333	80,833	10/16/2020	03/01/2040
953542-EH-6	WEST KERN CMNTY COLLEGE DIST CALIF			2	1.C FE	2,646,688	107.5380	2,849,757	2,650,000	2,647,886		177			3.500	3.510	MN	15,458	92,750	04/17/2015	11/01/2031
954403-CR-0	WEST METRO FIRE PROTN DIST COLO				1.A FE	2,611,874	103.4980	2,297,656	2,220,000	2,260,648		(43,623)			4.000	1.970	JD	7,400	88,800	04/19/2013	12/01/2022
954498-TQ-4	WEST MIFFLIN PA AREA SCH DIST			2	1.E FE	877,914	110.3190	970,807	880,000	878,178		121			3.000	3.020	AO	6,600	26,400	07/24/2019	04/01/2034
957178-TR-7	WESTBROOK ME			2	1.D FE	1,235,392	105.7420	1,332,349	1,260,000	1,239,749		1,022			3.000	3.133	AO	9,450	37,800	10/19/2017	04/01/2037
957178-TT-3	WESTBROOK ME			2	1.D FE	983,420	106.1090	1,061,090	1,000,000	986,038		597			3.125	3.231	AO	7,813	31,250	10/19/2017	04/01/2039
95736U-C7-7	WESTCHESTER CNTY N Y			2	1.B FE	5,389,523	105.6060	5,454,550	5,165,000	5,205,415		(25,811)			4.000	3.460	JJ	103,300	206,600	12/19/2013	07/01/2027
95855R-AJ-5	WESTERN MARICOPA ED CTR DIST NO 402 MARI				1.D FE	1,132,580	101.8790	1,018,790	1,000,000	1,007,957		(15,634)			4.000	2.390	JJ	20,000	40,000	03/26/2013	07/01/2022
960895-ZM-5	WESTMORELAND CNTY PA			2	1.F FE	4,000,000	102.0950	4,083,800	4,000,000	4,000,000					3.061	3.061	FA	47,956		07/15/2021	08/15/2040
965084-LY-0	WHITEHALL MICH DIST SCHS			2	1.C FE	1,121,480	120.5450	1,205,450	1,000,000	1,069,879		(11,711)			5.000	3.550	MN	8,333	50,000	03/23/2017	05/01/2035
967244-4R-2	WICHITA KANS			2	1.C FE	4,941,400	103.2260	5,161,300	5,000,000	4,967,242		3,874			3.000	3.100	JD	12,500	150,000	09/17/2014	06/01/2029
967528-BV-1	WICKLIFFE OHIO CITY SCH DIST			2	1.E FE	296,481	108.1470	324,441	300,000	296,703		136			3.000	3.080	JD	750	9,000	04/09/2020	12/01/2039
967710-CA-0	WIGGINS SCH DIST NO RE-50 J COLO ADAMS M			2	1.C FE	1,413,598	118.1820	1,471,366	1,245,000	1,336,155		(16,785)			5.000	3.371	JD	5,188	62,250	01/20/2017	12/01/2034
967710-CB-8	WIGGINS SCH DIST NO RE-50 J COLO ADAMS M			2	1.C FE	1,130,950	118.0770	1,180,770	1,000,000	1,070,878		(13,032)			5.000	3.421	JD	4,167	50,000	01/20/2017	12/01/2035
968261-MV-6	WILKES-BARRE PA AREA SCH DIST			2	1.E FE	1,311,324	118.6770	1,388,521	1,170,000	1,247,116		(13,604)			5.000	3.571	FA	24,375	58,500	11/09/2016	08/01/2036

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
968495-FM-8	WILKINSBURG BORO PA SCH DIST			2	1.C FE	1,373,366	103.8850	1,438,807	1,385,000	1,374,505		476			3.250	3.310	MN	5,752	45,013	05/23/2019	05/15/2038
968657-HJ-8	WILL CNTY ILL			2	1.B FE	1,213,970	117.0390	1,170,390	1,000,000	1,095,565		(23,295)			5.000	2.399	MN	6,389	50,000	08/10/2016	11/15/2034
969173-LJ-0	WILLARD OHIO CITY SCH DIST			2	1.C FE	1,368,747	101.1880	1,406,513	1,390,000	1,369,774		878			2.350	2.450	JJ	15,062	23,954	09/24/2020	01/15/2040
969871-7Q-9	WILLIAMSON CNTY TENN			2	1.A FE	2,774,201	104.9950	2,745,619	2,615,000	2,640,689		(18,596)			4.000	3.240	MN	17,433	104,600	12/18/2013	05/01/2026
969871-8K-1	WILLIAMSON CNTY TENN			2	1.A FE	988,510	103.6320	1,036,320	1,000,000	997,930		1,500			3.000	3.120	MN	5,000	30,000	11/08/2013	05/01/2025
970599-HX-7	WILLINGBORO TWP N J SCH DIST			2	1.C FE	1,000,000	109.4940	1,094,940	1,000,000	1,000,000					3.372	3.372	MS	11,240	33,720	12/18/2019	03/01/2036
974450-P5-1	WINNEBAGO CNTY ILL			2	1.D FE	2,332,709	111.3660	2,550,281	2,290,000	2,318,680		(5,058)			4.500	4.219	JD	286	103,050	01/25/2019	12/30/2034
977493-HM-0	WIXOM MICH			2	1.C FE	1,000,000	110.0560	1,100,560	1,000,000	1,000,000					4.050	4.050	MN	6,750	40,500	07/19/2018	05/01/2034
978862-R6-9	WOODBRIDGE TWP N J				1.B FE	2,118,420	106.0390	2,120,780	2,000,000	2,021,944		(12,964)			4.000	3.300	FA	30,222	80,000	08/02/2013	08/15/2023
979417-BG-6	WOODFORD MCLEAN & LIVINGSTON CNTYS ILL C			2	1.C FE	2,285,488	116.4110	2,368,964	2,035,000	2,256,940		(25,418)			4.000	2.460	MN	13,567	77,782	10/30/2020	11/01/2040
979894-QX-3	WOODRIDGE ILL			2	1.B FE	1,360,000	101.4380	1,379,557	1,360,000	1,360,000					2.350	2.350	FA	15,359		06/25/2021	02/01/2039
979894-QY-1	WOODRIDGE ILL			2	1.B FE	1,395,000	101.6440	1,417,934	1,395,000	1,395,000					2.400	2.400	FA	16,089		06/25/2021	02/01/2040
979894-QZ-8	WOODRIDGE ILL			2	1.B FE	1,425,000	101.7910	1,450,522	1,425,000	1,425,000					2.450	2.450	FA	16,777		06/25/2021	02/01/2041
981202-NQ-3	WORCESTER CNTY MD			2	1.C FE	1,968,340	105.1000	2,102,000	2,000,000	1,985,810		2,494			3.000	3.150	MS	20,000	60,000	03/18/2014	03/01/2027
981306-NG-4	WORCESTER MASS			2	1.C FE	5,356,575	109.9650	5,905,121	5,370,000	5,359,901		641			4.000	4.020	JJ	99,047	214,800	12/01/2016	01/15/2034
982671-4F-3	WYANDOTTE CNTY/KANS CITY KANS UNI GOVT			2	1.E FE	1,591,013	105.4210	1,681,465	1,595,000	1,592,218		220			3.000	3.019	FA	19,938	47,850	02/05/2016	08/01/2032
982671-4G-1	WYANDOTTE CNTY/KANS CITY KANS UNI GOVT			2	1.E FE	1,629,800	105.3360	1,732,777	1,645,000	1,634,037		777			3.000	3.069	FA	20,563	49,350	02/05/2016	08/01/2033
982696-QV-1	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1.D FE	3,469,688	114.0080	3,978,879	3,490,000	3,477,191		944			4.000	4.043	MS	46,533	139,600	12/02/2016	09/01/2032
983323-SF-4	WYOMING MICH PUB SCHS			2	1.C FE	1,174,970	117.4700	1,174,700	1,000,000	1,154,434		(16,857)			4.000	1.980	MN	6,667	42,000	09/17/2020	05/01/2040
984351-FD-3	YAKIMA & KITTITAS CNTYS WASH JT SCH DIST			2	1.A FE	1,344,524	110.9130	1,281,045	1,155,000	1,206,225		(20,135)			5.000	3.080	JD	4,813	57,750	05/12/2014	12/01/2027
985743-PB-3	YELLOWSTONE CNTY MONT SCH DIST NO 002 BI			2	1.D FE	579,865	111.3480	556,740	500,000	521,345		(8,239)			5.000	3.177	JD	1,111	25,000	01/15/2014	06/15/2026
986370-JH-8	YORK CNTY PA				1.C FE	1,509,543	106.5960	1,305,801	1,225,000	1,269,028		(30,244)			5.000	2.400	JD	5,104	61,250	03/20/2013	06/01/2023
988176-FB-4	YUBA CALIF CMNTY COLLEGE DIST			2	1.C FE	2,821,957	115.3030	2,842,219	2,465,000	2,605,576		(36,373)			5.000	3.300	FA	51,354	123,250	06/19/2015	08/01/2030
988505-FW-8	YUMA & LA PAZ CNTYS ARIZ CMNTY COLLEGE D			2	1.E FE	1,150,660	111.1120	1,111,120	1,000,000	1,041,423		(15,654)			5.000	3.261	JJ	25,000	50,000	02/28/2014	07/01/2025
988589-CP-0	YUMA CNTY ARIZ FREE LIBR DIST			2	1.D FE	2,341,942	111.0250	2,536,921	2,285,000	2,307,308		(5,865)			4.000	3.700	JJ	45,700	91,400	06/04/2015	07/01/2030
988713-JC-8	YUMA CNTY ARIZ UN HIGH SCH DIST NO 70 YU			2	1.C FE	2,144,625	105.4190	2,266,509	2,150,000	2,146,187		274			3.000	3.018	JJ	32,250	64,500	04/13/2016	07/01/2033
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,814,421,655	XXX	1,884,300,863	1,734,265,000	1,761,038,043		(8,816,411)			XXX	XXX	XXX	17,782,265	63,339,986	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						1,814,421,655	XXX	1,884,300,863	1,734,265,000	1,761,038,043		(8,816,411)			XXX	XXX	XXX	17,782,265	63,339,986	XXX	XXX
00624Q-BW-7	ADAMS IND CENT ELEM SCH BLDG CORP			2	1.B FE	528,455	114.4390	572,195	500,000	517,583		(2,849)			4.000	3.300	JJ	9,222	20,000	12/01/2017	07/15/2034
010257-HM-8	ALABAMA DRINKING WTR FIN AUTH			2	1.C FE	1,199,590	104.5850	1,260,249	1,205,000	1,203,492		542			3.250	3.300	FA	14,795	39,163	12/12/2013	08/15/2024
010268-BY-5	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			2	1.B FE	2,130,740	118.2630	2,365,260	2,000,000	2,078,000		(12,360)			4.000	3.241	MS	26,667	80,000	06/21/2017	06/01/2037
010609-DG-7	ALABAMA ST PUB SCH & COLLEGE AUTH			2	1.B FE	1,951,808	107.9880	2,100,367	1,945,000	1,948,278		(685)			3.000	2.959	JD	4,863	58,350	06/24/2016	06/01/2035
01179R-EG-4	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.F FE	1,597,512	107.6980	1,610,085	1,495,000	1,522,921		(10,954)			4.000	3.190	JD	4,983	59,800	06/10/2014	06/01/2028
01179R-KH-5	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.F FE	2,349,051	113.0830	2,312,547	2,045,000	2,154,199		(32,307)			5.000	3.211	MS	34,083	102,250	05/14/2015	03/01/2028
01179R-M7-5	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			1,2	1.E FE	750,000	98.6660	739,995	750,000	750,000					3.028	3.028	JD	1,893	10,409	05/27/2021	12/01/2041
01179R-RT-2	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.F FE	1,980,000	106.3760	2,127,520	2,000,000	1,985,407		1,000			3.000	3.074	JD	5,000	60,000	04/12/2016	12/01/2033
013493-EF-4	ALBUQUERQUE BERNALILLO CNTY WTR UTIL AUT			2	1.C FE	1,127,590	107.0790	1,070,790	1,000,000	1,022,600		(14,436)			5.000	3.441	JJ	25,000	50,000	09/19/2013	07/01/2025
013493-GU-9	ALBUQUERQUE BERNALILLO CNTY WTR UTIL AUT			2	1.C FE	1,500,000	107.6080	1,614,120	1,500,000	1,500,000					3.300	3.300	JJ	24,750	49,500	03/19/2015	07/01/2030
01354P-EF-7	ALBUQUERQUE N MEX GROSS RCPTS TAX REV				1.B FE	1,199,450	106.2260	1,062,260	1,000,000	1,032,262		(20,901)			4.500	2.300	JJ	22,500	45,000	03/19/2013	07/01/2023
014875-DB-1	ALEXANDRIA IND SCH BLDG CORP			2	1.B FE	2,409,352	107.3100	2,596,902	2,420,000	2,410,750		410			3.000	3.029	JJ	33,477	72,600	07/18/2019	01/15/2039
01728A-4Y-9	ALLEGHENY CNTY PA HOSP DEV AUTH REV			2	1.F FE	327,390	116.6120	349,836	300,000	321,154		(2,472)			4.000	2.950	JJ	5,533	12,000	05/16/2019	07/15/2037
017357-C2-8	ALLEGHENY CNTY PA SAN AUTH SWR REV			2	1.D FE	1,676,085	113.8830	1,708,245	1,500,000	1,590,559		(17,020)			4.000	2.681	JD	5,000	60,000	08/12/2016	12/01/2034
017357-H5-6	ALLEGHENY CNTY PA SAN AUTH SWR REV			2	1.E FE	1,060,310	110.1230	1,101,230	1,000,000	1,053,609		(5,352)			3.000	2.331	JD	2,500	30,000	09/17/2020	06/01/2040
01757L-GB-6	ALLEN CNTY OHIO HOSP FACS REV			2	1.E FE	1,207,161	114.2400	1,330,896	1,165,000	1,192,127		(3,926)			4.000	3.571	FA	19,417	46,600	12/13/2017	08/01/2036
018171-AM-0	ALLENDALE CNTY S C SCH DIST ENERGY SAVIN				2.A FE	1,281,403	108.0090	1,204,300	1,115,000	1,153,435		(19,188)			5.000	3.131	JD	4,646	55,750	08/13/2014	12/01/2023
023039-BU-3	AMARILLO TEX HOTEL OCCUPANCY TAX REV			2	1.C FE	500,000	107.9090	539,545	500,000	500,000					4.200	4.200	FA	7,933	21,000	02/21/2018	08/15/2038
023335-EC-2	AMBRIDGE BORO PA MUN AUTH SWR REV			2	1.C FE	1,360,000	106.6700	1,450,712	1,360,000	1,360,000					3.000	3.000	AO	8,613	40,800	07/19/2016	10/15/2033
02765U-NH-3	AMERICAN MUN PWR OHIO INC REV			2	1.F FE	1,166,080	121.2260	1,212,260	1,000,000	1,105,732		(15,463)			5.000	3.091	FA	18,889	50,000	11/02/2017	02/15/2038
03069X-DB-2	AMERICUS-SUMTER GA PAYROLL DEV AUTH REV			2	1.E FE	585,000	112.3350	657,160	585,000	585,000					4.130	4.130	JD	2,013	24,161	05/25/2018	06/01/2029
03069X-DC-0	AMERICUS-SUMTER GA PAYROLL DEV AUTH REV			2	1.E FE	605,000	112.5170	680,728	605,000	605,000					4.180	4.180	JD	2,107	25,289	05/25/2018	06/01/2030
03069X-DD-8	AMERICUS-SUMTER GA PAYROLL DEV AUTH REV			2	1.E FE	630,000	112.5280	708,926	630,000	630,000					4.230	4.230	JD	2,221	26,649	05/25/2018	06/01/2031
03069X-DE-6	AMERICUS-SUMTER GA PAYROLL DEV AUTH REV			2	1.E FE	660,000	112.4520	742,183	660,000	660,000					4.280	4.280	JD	2,354	28,248	05/25/2018	06/01/2032

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
03069X-DF-3	AMERICUS-SUMTER GA PAYROLL DEV AUTH REV			2	1.E FE	685,000	112.3720	769,748	685,000	685,000					4.330	4.330	JD	2,472	29,661	05/25/2018	06/01/2033
032556-HA-3	ANAHEIM CALIF HSG & PUB IMPT AUTH REV			1,2	1.D FE	5,000,000	103.1620	5,158,100	5,000,000	5,000,000					2.992	2.992	AO	37,400	149,600	02/07/2020	10/01/2034
033280-EB-0	ANCHORAGE ALASKA WASTEWTR REV			2	1.C FE	1,779,525	120.0270	1,800,405	1,500,000	1,664,746		(28,304)			5.000	2.770	MN	12,500	75,000	09/20/2017	05/01/2035
033285-UW-5	ANCHORAGE ALASKA WTR REV			2	1.C FE	1,181,740	119.7390	1,197,390	1,000,000	1,107,220		(18,391)			5.000	2.820	MN	8,333	50,000	09/20/2017	05/01/2036
04052E-AV-0	ARIZONA INDL DEV AUTH HOSP REV			2	1.E FE	639,150	107.3070	643,842	600,000	633,990		(3,797)			3.000	2.230	FA	7,500	17,050	08/07/2020	02/01/2039
041806-B6-6	ARLINGTON TEX HIGHER ED FIN CORP ED REV			2	1.A FE	3,120,722	100.6720	3,186,269	3,165,000	3,123,125		1,938			2.000	2.090	FA	23,913	55,388	08/21/2020	08/15/2039
04184R-CJ-7	ARLINGTON TEX SPL TAX REV			1	1.E FE	750,000	111.9000	839,250	750,000	750,000					4.145	4.145	FA	11,744	31,088	03/08/2018	02/15/2037
045142-DH-6	ASHWAUBENON WIS CMNTY DEV AUTH LEASE REV			2	1.C FE	3,872,784	108.5370	4,238,370	3,905,000	3,876,301		1,438			3.000	3.060	JD	9,763	117,150	06/06/2019	06/01/2037
047870-NY-2	ATLANTA GA WTR & WASTEWTR REV			2	1.C FE	3,665,095	116.6510	4,082,785	3,500,000	3,599,085		(15,091)			4.000	3.460	MN	23,333	140,000	04/26/2017	11/01/2036
050002-AT-1	ATWATER CALIF WASTEWATER REV			2	1.C FE	738,472	111.4150	779,905	700,000	722,716		(3,834)			4.000	3.331	MN	4,667	28,000	08/17/2017	05/01/2035
05028X-AP-9	AUBURN CALIF PENSION OBLIG			2	1.B FE	1,760,000	102.3630	1,801,589	1,760,000	1,760,000					3.110	3.110	JD	4,561	27,064	05/27/2021	06/01/2040
050589-NQ-9	AUBURN UNIV ALA GEN FEE REV			2	1.D FE	3,298,594	112.7520	3,303,634	2,930,000	3,107,506		(37,536)			4.000	2.541	JD	9,767	117,200	08/03/2016	06/01/2034
051245-CF-3	AUGUSTA GA URBAN REDEV AGY REV			2	1.C FE	847,296	108.2520	925,555	855,000	848,489		386			3.875	3.952	AO	8,283	33,131	05/09/2018	10/01/2034
051245-CH-9	AUGUSTA GA URBAN REDEV AGY REV			2	1.C FE	1,000,000	108.6480	1,086,480	1,000,000	1,000,000					4.000	4.001	AO	10,000	40,000	05/09/2018	10/01/2036
051249-HX-1	AUGUSTA GA WTR & SEW REV			2	1.E FE	1,230,000	105.9020	1,302,595	1,230,000	1,230,000					3.000	3.000	AO	9,225	36,900	09/17/2014	10/01/2026
051249-HY-9	AUGUSTA GA WTR & SEW REV			2	1.E FE	1,251,540	105.4150	1,333,500	1,265,000	1,258,406		1,033			3.000	3.100	AO	9,488	37,950	09/17/2014	10/01/2027
051690-FK-6	AURORA ILL WTRWKS & SWR REV			2	1.B FE	1,335,734	103.7230	1,415,819	1,365,000	1,348,352		2,098			3.250	3.450	JD	3,697	44,363	05/13/2015	12/01/2028
051690-FL-4	AURORA ILL WTRWKS & SWR REV			2	1.B FE	1,396,913	103.5530	1,475,630	1,425,000	1,407,939		1,837			3.375	3.550	JD	4,008	48,094	05/13/2015	12/01/2029
052193-AW-9	AUSTIN-BERGSTROM LANDHOST ENTERPRISES IN			2	1.G FE	351,046	114.7550	350,003	305,000	333,435		(4,438)			5.000	3.210	AO	3,813	15,250	10/12/2017	10/01/2036
052476-B7-2	AUSTIN TEX WTR & WASTEWATER SYS REV				1.C FE	1,159,530	104.1660	1,041,660	1,000,000	1,016,860		(18,856)			5.000	3.021	MN	6,389	50,000	07/10/2013	11/15/2022
052636-AM-9	AUTAUGA CNTY ALA BRD ED PUB SCH TAX REV			2	1.D FE	1,480,486	110.5640	1,547,896	1,400,000	1,429,910		(8,592)			4.000	3.301	AO	14,000	56,000	07/01/2015	04/01/2027
058508-GY-2	BALL ST UNIV IND UNIV REVS			2	1.D FE	837,846	121.0950	877,939	725,000	789,170		(10,500)			5.000	3.231	JJ	18,125	36,250	01/11/2017	07/01/2035
05922K-YQ-6	BALTIMORE MD PROJ REV			2	1.E FE	2,272,280	120.2090	2,404,180	2,000,000	2,148,778		(26,886)			5.000	3.371	JJ	50,000	100,000	01/27/2017	07/01/2034
059231-P3-8	BALTIMORE MD REV			1,2	1.E FE	190,000	110.8520	210,619	190,000	190,000					4.161	4.161	JJ	3,953	7,906	08/01/2018	07/01/2032
059231-P4-6	BALTIMORE MD REV			1,2	1.E FE	195,000	110.7710	216,003	195,000	195,000					4.211	4.211	JJ	4,106	8,211	08/01/2018	07/01/2033
072024-YC-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1,2	1.D FE	2,500,000	100.0920	2,502,300	2,500,000	2,500,000					3.176	3.176	AO	2,206		12/09/2021	04/01/2041
072231-FK-4	BAY CNTY FLA SCH BRD CTFS PARTN			2	1.D FE	1,330,194	117.7790	1,383,903	1,175,000	1,308,217		(13,895)			4.000	2.510	JJ	23,500	47,000	05/18/2020	07/01/2038
076393-CY-1	BEDFORD PARK ILL TAX INCREMENT REV				1.C FE	1,100,000	105.8880	1,164,768	1,100,000	1,100,000					4.100	4.099	JD	125	45,100	11/01/2018	12/30/2023
082766-LE-4	BENTON ARK PUB UTILS REV			2	1.E FE	1,144,150	115.5580	1,155,580	1,000,000	1,057,829		(14,620)			5.000	3.310	MS	16,667	50,000	06/09/2015	09/01/2030
084213-AJ-6	BERKELEY CNTY S C UTIL REV				1.D FE	1,248,420	101.9650	1,019,650	1,000,000	1,012,364		(29,416)			5.000	1.990	JD	4,167	50,000	04/11/2013	06/01/2022
084213-AK-3	BERKELEY CNTY S C UTIL REV				1.D FE	1,255,570	106.6110	1,066,110	1,000,000	1,039,357		(27,112)			5.000	2.160	JD	4,167	50,000	04/11/2013	06/01/2023
08451P-AT-8	BERKS CNTY PA INDL DEV AUTH HEALTH SYS R			2	4.A FE	1,024,880	106.8560	1,068,560	1,000,000	1,015,623	7,512	(2,360)			4.000	3.700	MN	6,667	40,000	10/18/2017	11/01/2038
08527N-KL-9	BERNALILLO CNTY N MEX GROSS RCPTS TAX RE			2	1.B FE	1,991,592	107.4080	2,180,382	2,030,000	1,997,891		1,577			3.125	3.256	JD	2,819	63,438	10/26/2017	06/15/2037
085495-AU-3	BERNE UN OHIO LOC SCH DIST CTFS PARTN			2	1.C FE	4,325,768	106.3100	4,470,336	4,205,000	4,310,805		(13,797)			3.000	2.600	JD	10,513	126,150	10/30/2020	12/01/2040
086377-DN-5	BESSEMER ALA GOVERNMENTAL UTIL SVCS CORP			2	1.F FE	850,416	114.4290	915,432	800,000	831,628		(4,775)			4.000	3.260	JD	2,667	32,000	10/27/2017	06/01/2034
086377-DP-0	BESSEMER ALA GOVERNMENTAL UTIL SVCS CORP			2	1.F FE	793,958	114.2860	857,145	750,000	777,604		(4,160)			4.000	3.310	JD	2,500	30,000	10/27/2017	06/01/2035
086377-DT-2	BESSEMER ALA GOVERNMENTAL UTIL SVCS CORP			2	1.F FE	1,638,836	121.5800	1,732,515	1,425,000	1,559,036		(20,250)			5.000	3.240	JD	5,938	71,250	10/27/2017	06/01/2039
086854-AQ-9	BETHEL OHIO LOC SCH DIST CTFS PARTN			2	1.G FE	2,195,642	107.7420	2,284,130	2,120,000	2,184,949		(9,232)			3.000	2.480	JD	5,300	63,600	10/16/2020	12/01/2038
087401-KA-2	BETHLEHEM PA AUTH WTR REV			2	1.C FE	983,350	101.9330	1,019,330	1,000,000	990,186		1,053			3.625	3.770	MN	4,632	36,250	08/20/2014	11/15/2029
087463-EM-3	BETHLEHEM PA PKG AUTH GTD PKG REV			2	1.C FE	1,000,000	104.7120	1,047,120	1,000,000	1,000,000					3.000	3.000	AO	7,500	30,000	08/11/2016	10/01/2033
088354-GK-5	BEXAR CNTY TEX HEALTH FACS DEV CORP REV			2	2.C FE	865,968	109.3330	874,664	800,000	848,000		(4,940)			5.000	4.116	JJ	18,444	40,000	02/14/2018	07/15/2037
088518-MS-1	BEXAR CNTY TEX REV			2	1.G FE	1,410,886	114.0210	1,470,871	1,290,000	1,381,362		(12,384)			4.000	2.820	FA	19,493	51,600	06/26/2019	08/15/2036
090132-AT-8	BILLINGS MONT SWR SYS REV			2	1.D FE	576,626	114.4620	629,541	550,000	565,291		(2,485)			4.000	3.441	JJ	11,000	22,000	01/27/2017	07/01/2034
091096-KU-0	BIRMINGHAM ALA WTRWKS BRD WTR REV			2	1.C FE	1,353,732	116.6100	1,393,490	1,195,000	1,277,559		(15,307)			4.000	2.521	JJ	23,900	47,800	08/24/2016	01/01/2034
091158-AV-7	BIRMINGHAM JEFFERSON ALA CIVIC CTR AUTH			2	1.D FE	1,543,004	115.0890	1,703,317	1,480,000	1,523,295		(6,015)			4.000	3.481	MN	9,867	59,200	07/18/2018	05/01/2034
098825-F4-9	BOONE CNTY KY SCH DIST FIN CORP SCH BLDG			2	1.E FE	1,995,540	100.1690	2,003,380	2,000,000	1,999,838		482			2.625	2.650	MN	8,750	52,500	02/10/2012	05/01/2022
100210-RS-4	BOSSIER CITY LA PUB IMPT SALES & USE TAX			2	1.D FE	1,502,756	120.0950	1,603,268	1,335,000	1,427,829		(17,054)			5.000	3.450	JD	5,563	66,750	03/29/2017	12/01/2035
100216-FK-1	BOSSIER CITY LA UTILS REV			2	1.E FE	3,153,600	109.8990	3,296,970	3,000,000	3,047,627		(16,280)			4.000	3.390	AO	30,000	120,000	08/28/2014	10/01/2030
105173-ML-9	BRANCH CNTY MICH BLDG AUTH			2	1.D FE	1,614,275	109.6810	1,782,316	1,625,000	1,615,074		501			3.000	3.050	MN	8,125	48,750	04/29/2020	05/01/2037
105173-MM-7	BRANCH CNTY MICH BLDG AUTH			2	1.D FE	1,259,254	109.4900	1,395,998	1,275,000	1,260,345		681			3.000	3.090	MN	6,375	38,250	04/29/2020	05/01/2038
106628-HB-9	BRECKINRIDGE CNTY KY SCH DIST FIN CORP S			2	1.E FE	1,053,629	106.2990	1,126,769	1,060,000	1,055,779		390			3.000	3.050	AO	7,950	31,800	02/24/2016	04/01/2031
10727W-BT-6	BRENTWOOD CALIF INFRASTRUCTURE FING AUTH			2	1.C FE	1,684,459	108.5180	1,720,010	1,585,000	1,614,086		(10,997)			4.000	3.230	JJ	31,700	63,400	12/05/2014	07/01/2029
10727X-VQ-8	BRENTWOOD CALIF INFRASTRUCTURE FING AUTH				1.C FE	350,000	118.7830	415,741	350,000	350,000					4.096	4.096	MS	4,739	14,336	02/07/2018	09/02/2033

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
10727X-VR-6	BRENTWOOD CALIF INFRASTRUCTURE FING AUTH				1.C FE	200,000	119.9950	239,990	200,000	200,000					4.146	4.146	MS	2,741	8,292	02/07/2018	09/02/2034
10741M-BT-0	BREVARD CNTY FLA LOC OPT FUEL TAX REV			2	1.E FE	2,941,920	112.2400	3,367,200	3,000,000	2,953,517		2,504			4.000	4.150	FA	50,000	120,000	11/30/2016	08/01/2035
107431-JX-7	BREVARD CNTY FLA SCH BRD CTFS PARTN			2	1.D FE	3,196,863	105.1280	3,416,660	3,250,000	3,221,661		3,835			3.250	3.401	JJ	52,813	105,625	09/19/2014	07/01/2028
108471-BE-2	BRIDGETON MO SPL OBLIG			2	1.F FE	1,350,000	103.1760	1,392,876	1,350,000	1,350,000					3.250	3.250	JD	3,656	23,278	05/06/2021	12/01/2040
114731-AP-7	BROOME CNTY N Y LOC DEV CORP REV			2	1.C FE	1,072,440	106.8130	1,068,130	1,000,000	1,063,142		(6,910)			3.000	2.160	AO	7,500	32,917	08/13/2020	04/01/2037
114760-GA-3	BROOMFIELD COLO SALES & USE TAX REV			2	1.D FE	5,138,592	115.0280	5,521,344	4,800,000	5,010,884		(31,928)			4.000	3.179	JD	16,000	192,000	09/28/2017	12/01/2037
11502R-BD-1	BROWARD CNTY FLA HALF-CENT SALES TAX REV			2	1.B FE	1,088,500	110.0480	1,100,480	1,000,000	1,078,204		(8,095)			3.000	2.020	AO	7,500	30,667	09/10/2020	10/01/2039
115117-JZ-7	BROWARD CNTY FLA WTR & SWR UTIL REV			2	1.B FE	2,423,340	103.5300	2,070,600	2,000,000	2,034,218		(44,793)			5.000	2.670	AO	25,000	100,000	03/09/2012	10/01/2023
115117-LU-5	BROWARD CNTY FLA WTR & SWR UTIL REV			2	1.B FE	5,156,528	112.3140	5,509,002	4,905,000	5,007,623		(25,272)			4.000	3.400	AO	49,050	196,200	06/17/2015	10/01/2031
116083-SP-2	BROWNSBURG IND 1999 SCH BLDG CORP			2	1.B FE	2,808,377	107.6070	3,077,560	2,860,000	2,818,158		2,424			3.125	3.260	JJ	41,212	89,375	10/26/2017	07/15/2035
117467-EU-0	BRUSHY CREEK REGL UTIL AUTH TEX CONTRACT			2	1.A FE	1,943,368	113.2390	1,953,373	1,725,000	1,833,295		(22,006)			4.000	2.540	FA	28,750	69,000	08/25/2016	08/01/2034
117610-DY-8	BRYAN TEX RURAL ELEC SYS REV			2	1.E FE	1,124,180	112.9060	1,129,060	1,000,000	1,060,382		(12,502)			4.000	2.570	JJ	20,000	40,000	07/14/2016	07/01/2032
120280-US-9	BULLITT CNTY KY SCH DIST FIN CORP SCH BL				1.E FE	1,380,000	101.3010	1,397,954	1,380,000	1,380,000					2.000	2.000	AO	6,900	27,600	11/30/2012	10/01/2022
120280-XP-2	BULLITT CNTY KY SCH DIST FIN CORP SCH BL			2	1.E FE	1,286,560	107.1540	1,398,360	1,305,000	1,292,094		973			3.250	3.360	MN	7,069	42,413	10/21/2015	11/01/2032
120280-XQ-0	BULLITT CNTY KY SCH DIST FIN CORP SCH BL			2	1.E FE	1,580,584	107.1450	1,730,392	1,615,000	1,590,120		1,682			3.250	3.409	MN	8,748	52,488	10/21/2015	11/01/2033
121382-AT-2	BURLEIGH CNTY N D MULTI-CNTY SALES TAX R			2	1.C FE	1,833,240	103.1150	1,835,447	1,780,000	1,787,079		(8,257)			4.000	3.510	MN	11,867	71,200	11/17/2015	11/01/2032
122106-CX-3	BURLINGTON VT WTRWKS SYS REV			2	1.E FE	823,867	118.8600	855,792	720,000	777,235		(10,788)			5.000	3.210	MN	6,000	36,000	05/24/2017	11/01/2036
12340T-AP-5	BUTLER CNTY ALA BRD ED CAP OUTLAY SCH WT			2	1.C FE	984,180	106.5350	1,065,350	1,000,000	991,284		1,179			3.250	3.401	JJ	16,250	32,500	04/16/2015	07/01/2028
12340T-AQ-3	BUTLER CNTY ALA BRD ED CAP OUTLAY SCH WT			2	1.C FE	1,152,680	113.6250	1,136,250	1,000,000	1,052,537		(16,445)			5.000	3.151	JJ	25,000	50,000	04/16/2015	07/01/2029
12677R-CW-5	CABARRUS CNTY N C LTD OBLIG			2	1.C FE	1,965,780	109.0820	2,181,640	2,000,000	1,971,386		1,396			3.250	3.370	JD	5,417	65,000	10/27/2017	06/01/2037
12946R-EU-2	CALEDONIA WIS WTR SYS & SEW SYS REV			2	1.E FE	1,125,066	100.4860	1,145,540	1,140,000	1,125,155		89			2.375	2.460	MN	3,986		10/19/2021	05/01/2041
13057E-EJ-9	CALIFORNIA PUB FIN AUTH REV			2	1.C FE	3,000,000	103.4540	3,103,620	3,000,000	3,000,000					3.071	3.071	AO	19,450	55,022	02/25/2021	10/15/2040
13059T-FT-1	CALIFORNIA SCH FIN AUTH SCH FAC REV			2	2.B FE	682,186	121.9820	701,397	575,000	657,948		(9,788)			5.000	2.850	JJ	14,375	28,750	05/31/2019	07/01/2039
13067W-MC-3	CALIFORNIA ST DEPT WTR RES CENT VY PROJ			2	1.B FE	5,543,750	114.6050	5,730,250	5,000,000	5,283,014		(53,066)			4.000	2.760	JD	16,667	200,000	10/14/2016	12/01/2034
13068L-ZW-8	CALIFORNIA ST PUB WKS BRD LEASE REV			2	1.D FE	4,966,300	107.5120	5,375,600	5,000,000	4,974,668		1,683			3.000	3.050	AO	37,500	150,000	10/06/2016	04/01/2034
13077D-FQ-0	CALIFORNIA ST UNIV REV			2	1.D FE	4,840,000	111.0370	5,374,191	4,840,000	4,840,000					3.973	3.972	MN	32,049	192,293	07/13/2018	11/01/2033
132034-AM-1	CAMBRIA CNTY PA GEN FING AUTH REV			2	2.B FE	979,280	105.8450	1,058,450	1,000,000	982,448		789			3.750	3.900	MN	6,250	37,500	10/18/2017	11/01/2037
13250A-AU-1	CAMBRIDGE PA AREA JT AUTH GTD SWR REV			2	2.C FE	981,140	100.6370	1,006,370	1,000,000	984,876		886			3.750	3.900	JD	3,125	37,500	06/07/2017	12/01/2034
13376T-AN-5	CAMINO REAL REGL MOBILITY AUTH TEX VEH R			2	1.D FE	2,033,309	110.5310	1,928,766	1,745,000	1,822,807		(30,589)			5.000	3.070	JD	7,271	87,250	05/16/2014	06/01/2027
13376T-AP-0	CAMINO REAL REGL MOBILITY AUTH TEX VEH R			2	1.D FE	1,955,026	110.4040	1,865,828	1,690,000	1,761,750		(28,165)			5.000	3.160	JD	7,042	84,500	05/16/2014	06/01/2028
134041-JH-6	CAMPBELL & KENTON CNTYS KY SANT DIST NO			2	1.C FE	4,922,050	108.0240	5,401,200	5,000,000	4,941,894		4,106			3.000	3.120	FA	62,500	150,000	10/13/2016	08/01/2033
134290-MX-0	CAMPBELL CNTY KY SCH DIST FIN CORP SCH B				1.E FE	1,400,301	100.1560	1,397,176	1,395,000	1,395,053		(618)			2.375	2.330	FA	13,805	33,131	07/20/2012	02/01/2022
139372-RK-4	CAPE CORAL FLA WTR & SWR REV			2	1.E FE	2,098,880	112.6140	2,252,280	2,000,000	2,062,053		(9,623)			4.000	3.401	AO	20,000	80,000	12/13/2017	10/01/2037
139391-CT-1	CAPE FEAR PUB UTIL AUTH N C WTR & SWR SY			2	1.B FE	1,318,784	106.7900	1,361,573	1,275,000	1,287,373		(4,863)			3.500	3.080	JD	3,719	44,625	10/31/2014	06/01/2029
143280-AW-5	CARMEL IND ECONOMIC DEV LEASE RENT REV			2	1.C FE	2,665,000	108.4690	2,890,699	2,665,000	2,665,000					4.008	4.008	JJ	49,253	106,813	03/15/2018	07/15/2038
143294-GT-7	CARMEL IND REDEV AUTH CNTY OPT INCOME TA			2	1.C FE	1,162,630	110.8640	1,108,640	1,000,000	1,045,106		(17,090)			5.000	3.111	JJ	25,000	50,000	04/30/2014	07/01/2027
14329N-EX-8	CARMEL IND REDEV AUTH LEASE RENT REV			2	1.C FE	2,132,120	107.5580	2,151,160	2,000,000	2,031,983		(14,614)			4.000	3.201	FA	33,333	80,000	05/01/2014	02/01/2027
144709-GU-0	CARROLL CITY-CNTY HOSP AUTH GA REV ANTIC			2	1.C FE	2,636,127	115.5480	2,703,823	2,340,000	2,456,201		(30,703)			5.000	3.481	JJ	58,500	117,000	07/16/2015	07/01/2031
15147T-CV-8	CENTER GROVE IND MULTI-FAC SCH BLDG CORP			2	1.B FE	1,203,817	110.0540	1,221,599	1,110,000	1,155,945		(9,470)			3.500	2.526	JJ	18,454	38,850	08/10/2016	07/10/2030
15239D-AP-7	CENTRAL ARIZ FIRE & MED AUTH ARIZ CTFS P			2	1.F FE	3,000,000	101.2390	3,037,170	3,000,000	3,000,000					3.144	3.144	JJ	27,510		08/27/2021	07/01/2038
154070-AS-5	CENTRAL MARIN POLICE AUTH CALIF PENSION			2	1.A FE	1,000,000	101.9270	1,019,270	1,000,000	1,000,000					3.101	3.101	FA	18,606		05/12/2021	02/01/2041
155498-JM-1	CENTRAL TEX REGL MOBILITY AUTH REV			2	1.G FE	4,991,032	103.0660	5,153,300	5,000,000	4,991,631		521			2.935	2.951	JJ	73,375	113,324	08/26/2020	01/01/2035
155498-MQ-8	CENTRAL TEX REGL MOBILITY AUTH REV			2	1.G FE	1,000,000	101.0800	1,010,800	1,000,000	1,000,000					3.167	3.167	JJ	5,718		10/07/2021	01/01/2041
161037-4N-3	CHARLOTTE N C CTFS PARTN			2	1.B FE	2,937,900	100.7400	3,022,200	3,000,000	2,938,341		441			2.250	2.380	JD	5,625	7,500	09/30/2021	12/01/2041
16207R-CP-0	CHATHAM CNTY N C LTD OBLIG			2	1.C FE	622,091	115.9620	626,195	540,000	573,766		(8,150)			5.000	3.251	MN	4,500	27,000	06/26/2015	11/01/2030
16207R-CQ-8	CHATHAM CNTY N C LTD OBLIG			2	1.C FE	1,144,490	115.9210	1,159,210	1,000,000	1,059,572		(14,350)			5.000	3.331	MN	8,333	50,000	06/26/2015	11/01/2031
162393-EN-8	CHATTANOOGA TENN ELEC REV			2	1.C FE	7,489,790	112.1830	7,852,810	7,000,000	7,197,050		(49,967)			4.000	3.180	MS	93,333	280,000	07/23/2015	09/01/2030
166232-AM-0	CHESTER S C SWR DIST WASTEWATER SYS REV			2	1.F FE	751,830	107.6040	807,030	750,000	751,472		(175)			3.000	2.970	JD	1,875	22,500	12/04/2019	06/01/2039
166533-BA-6	CHESTERFIELD VY TRANSN DEV DIST MO TRANS			2	1.G FE	1,310,000	102.7080	1,345,475	1,310,000	1,310,000					3.000	3.000	MN	5,022	39,300	04/10/2015	05/15/2024
166533-BB-4	CHESTERFIELD VY TRANSN DEV DIST MO TRANS			2	1.G FE	1,355,582	102.4560	1,398,524	1,365,000	1,361,543		959			3.000	3.080	MN	5,233	40,950	04/10/2015	05/15/2025
167562-RQ-2	CHICAGO ILL MIDWAY ARPT REV			1	1.G FE	700,000	109.1430	764,001	700,000	700,000					3.897	3.897	JJ	13,640	27,279	07/25/2018	01/01/2029
169480-BV-1	CHINO BASIN CALIF DESALTER AUTH REV			2	1.D FE	2,025,620	107.0430	2,140,860	2,000,000	2,012,332		(2,586)			3.000	2.850	JD	5,000	60,000	06/23/2016	06/01/2033
177452-EG-0	CITRUS CNTY FLA CAP IMPT REV			2	1.D FE	493,305	108.9420	544,710	500,000	493,786		302			3.000	3.100	AO	3,750	15,000	05/01/2020	10/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
181507-GC-2	CLARK PLEASANT IND MIDDLE SCH BLDG CORP			2	1.B FE	476,858	109.7560	499,390	455,000	473,599		(1,995)			3.000	2.437	JJ	6,294	16,228	04/17/2020	01/15/2037
182757-BK-9	CLATSKANIE PEOPLES UTIL DIST ORE ELEC SY			2	1.G FE	1,025,710	109.5460	1,095,460	1,000,000	1,008,499		(2,714)			4.000	3.690	JD	3,333	40,000	11/20/2014	12/01/2029
18414P-BL-9	CLAYTON CNTY GA DEV AUTH STUDENT HSG & A			2	1.E FE	2,388,191	114.0910	2,527,116	2,215,000	2,320,757		(17,407)			4.000	3.050	JJ	44,300	88,600	11/10/2017	07/01/2033
186398-MV-2	CLEVELAND OHIO PUB PWR SYS REV			2	1.F FE	500,000	100.9370	504,685	500,000	500,000					2.996	2.996	MN	1,914	14,980	02/06/2020	11/15/2038
186427-CU-2	CLEVELAND OHIO WTR REV			2	1.C FE	1,065,860	107.3330	1,073,330	1,000,000	1,016,920		(8,075)			4.000	3.121	JJ	20,000	40,000	04/15/2015	01/01/2029
187145-EU-7	CLIFTON TEX HIGHER ED FIN CORP ED REV			2	1.A FE	1,128,220	112.1260	1,121,260	1,000,000	1,063,727		(12,841)			4.000	2.530	FA	15,111	40,000	08/22/2016	08/15/2033
187145-HC-4	CLIFTON TEX HIGHER ED FIN CORP ED REV			2	1.A FE	2,245,971	116.2170	2,440,557	2,100,000	2,188,008		(14,085)			4.000	3.180	FA	31,733	84,000	08/18/2017	08/15/2035
18934V-BJ-2	CLOVIS CALIF WASTEWATER REV			2	1.E FE	2,148,673	105.9660	2,341,849	2,210,000	2,167,162		3,298			3.250	3.470	FA	29,927	71,825	10/29/2015	08/01/2032
190846-A9-6	COBB CNTY & MARIETTA GA WTR AUTH WTR REV			2	1.A FE	2,119,710	109.0240	2,338,565	2,145,000	2,128,095		1,421			3.375	3.470	MN	12,066	72,394	06/16/2015	11/01/2031
193170-ES-2	COLDWATER MICH WTR SUPPLY & WASTEWTR SYS			2	1.C FE	1,169,085	112.1150	1,328,563	1,185,000	1,172,119		635			4.000	4.100	FA	19,750	47,400	12/07/2016	08/01/2036
19648F-NT-7	COLORADO HEALTH FACS AUTH REV			1	1.E FE	3,000,000	109.7100	3,291,300	3,000,000	3,000,000					3.368	3.368	MN	16,840	101,040	11/07/2019	11/01/2034
19648F-QG-2	COLORADO HEALTH FACS AUTH REV			2	2.A FE	1,670,000	105.1290	1,755,654	1,670,000	1,670,000					4.274	4.273	MS	23,792	80,496	07/01/2020	09/01/2039
198436-AQ-0	COLUMBIA S C FACS CORP INSTALLMENT PUR R			1,2	1.C FE	1,000,000	103.4190	1,034,190	1,000,000	1,000,000					2.961	2.961	JD	2,468	15,792	05/06/2021	06/01/2041
198499-AD-7	COLUMBIA S C SPL OBLIG			2	1.C FE	1,031,617	105.4290	1,085,919	1,030,000	1,030,402		(184)			3.000	2.981	FA	12,875	30,900	10/16/2014	02/01/2029
198499-AE-5	COLUMBIA S C SPL OBLIG			2	1.C FE	993,900	105.4290	1,054,290	1,000,000	996,414		386			3.000	3.050	FA	12,500	30,000	10/16/2014	02/01/2030
199097-DB-9	COLUMBUS-FRANKLIN CNTY OHIO FIN AUTH DEV			2	1.G FE	670,288	110.0520	720,841	655,000	662,972		(1,885)			4.000	3.660	MN	3,348	26,200	11/10/2017	11/15/2032
19910R-AD-1	COLUMBUS-FRANKLIN CNTY OHIO FIN AUTH PUB				5.B GI	4,700,000	103.1630	4,848,661	4,700,000	4,700,000	40,044				5.080	5.080	JD	27,417	329,000	01/20/2017	12/01/2048
199122-FE-7	COLUMBUS GA HOSP AUTH REV			2	1.C FE	1,005,495	107.8280	1,089,063	1,010,000	1,006,114		175			3.250	3.280	JJ	16,413	32,825	01/24/2018	07/01/2038
206256-SE-0	CONCORD IND CMNTY SCHS BLDG CORP			2	1.B FE	2,283,320	112.2780	2,245,560	2,000,000	2,129,525		(30,264)			4.000	2.311	JJ	36,889	80,000	08/05/2016	01/15/2029
210295-DU-2	CONSOLIDATED WYO MUNICIPALTIES ELEC PWR			2	1.E FE	1,431,779	109.9990	1,380,487	1,255,000	1,304,096		(19,226)			5.000	3.301	JD	5,229	62,750	08/06/2014	06/01/2028
210295-DY-4	CONSOLIDATED WYO MUNICIPALTIES ELEC PWR			2	1.E FE	1,143,090	109.4950	1,122,324	1,025,000	1,058,116		(12,905)			5.000	3.591	JD	4,271	51,250	08/06/2014	06/01/2032
213248-BW-6	COOK CNTY ILL SALES TAX REV			2	1.D FE	5,143,750	115.0960	5,754,800	5,000,000	5,096,688		(14,532)			4.000	3.631	MN	25,556	200,000	08/10/2018	11/15/2034
218080-EA-3	CORALVILLE IOWA			2	3.B FE	1,976,720	99.7520	1,995,040	2,000,000	1,981,999	54,733	1,226			4.000	4.100	MN	13,333	80,000	05/24/2017	05/01/2033
218086-CM-6	CORALVILLE IOWA CTFS PARTN			2	3.B FE	1,045,700	102.5650	1,025,650	1,000,000	1,015,634	86,634	(6,120)			4.000	3.321	JD	3,333	40,000	09/09/2016	06/01/2033
22050T-AR-0	CORTE MADERA CALIF PENSION OBLIG			2	1.A FE	1,000,000	102.7500	1,027,500	1,000,000	1,000,000					3.147	3.147	JD	2,623	17,920	04/30/2021	06/01/2040
22406Q-CN-4	COYOTE CANYON CALIF PUB FACS CMNTY FACS			2	1.C FE	1,816,292	104.9630	1,978,553	1,885,000	1,831,500		3,065			3.000	3.259	MS	18,850	56,550	10/07/2016	09/01/2035
23378R-FN-1	DAHLONEGA GA DOWNTOWN DEV AUTH REV			2	1.E FE	482,418	112.6510	506,930	450,000	469,874		(3,264)			4.000	3.120	JJ	9,000	18,000	12/07/2017	07/01/2037
234627-AT-4	DALLAS CNTY MO R-I SCH DIST CTFS PARTN			2	1.G FE	2,355,188	104.2620	2,486,649	2,385,000	2,357,974		1,587			3.000	3.099	AO	17,888	99,176	04/21/2020	04/01/2036
235036-7T-1	DALLAS FORT WORTH TEX INTL ARPT REV			2	1.E FE	5,220,300	107.1570	5,357,850	5,000,000	5,217,122		(3,178)			3.000	2.450	MN	21,250		10/22/2021	11/01/2040
235241-MY-9	DALLAS TEX AREA RAPID TRAN SALES TAX REV			2	1.C FE	1,270,710	104.3780	1,043,780	1,000,000	1,026,960		(28,922)			5.000	2.010	JD	4,167	50,000	11/09/2012	12/01/2023
235416-4N-1	DALLAS TEX WTRWKS & SWR SYS REV				1.B FE	3,792,660	103.5600	3,106,800	3,000,000	3,064,797		(85,243)			5.000	2.070	AO	37,500	150,000	08/22/2012	10/01/2022
235586-CJ-1	DALTON GA UTILS REV			2	1.G FE	527,345	112.6350	563,175	500,000	516,226		(2,838)			4.000	3.311	MS	6,667	20,000	11/07/2017	03/01/2038
236663-HF-0	DANVILLE KY INDPT SCH DIST FIN CORP SCH			2	1.E FE	1,396,500	106.9540	1,497,356	1,400,000	1,397,804		237			3.000	3.022	FA	17,500	42,000	01/22/2016	02/01/2030
237200-ED-8	DARE CNTY N C UTIL SYS REV			2	1.C FE	1,483,665	107.4280	1,611,420	1,500,000	1,486,594		682			3.125	3.200	FA	19,531	46,875	06/08/2017	02/01/2037
238603-BL-7	DAVIDSON CNTY N C LTD OBLIG			2	1.D FE	990,620	107.3100	1,073,100	1,000,000	993,276		485			3.000	3.070	JD	2,500	30,000	01/21/2016	06/01/2033
239835-LR-0	DAYTON OHIO ARPT REV			2	2.B FE	1,952,560	114.7300	2,294,600	2,000,000	1,961,471		1,926			4.500	4.690	JD	7,500	90,000	12/01/2016	12/01/2035
240523-WE-6	DEKALB CNTY GA WTR & SEW REV			2	1.E FE	3,127,254	101.0790	2,820,104	2,790,000	2,790,000		(36,431)			5.250	5.250	AO	36,619	146,475	01/07/2014	10/01/2025
243001-CY-8	DECATUR ALA SWR REV			2	1.D FE	1,915,265	101.7350	1,826,143	1,795,000	1,803,817		(13,932)			3.000	2.200	FA	20,343	53,850	04/10/2013	08/15/2023
243001-DH-4	DECATUR ALA SWR REV			2	1.D FE	2,418,941	102.0420	2,418,395	2,370,000	2,375,072		(7,956)			3.500	3.150	FA	31,337	82,950	01/08/2016	08/15/2032
24312P-BA-4	DECATUR GA URBAN REDEV AGY REV				1.B FE	1,245,468	101.8980	1,080,119	1,060,000	1,079,840		(19,431)			4.000	2.099	JJ	21,200	42,400	04/18/2013	01/01/2023
24312P-BB-2	DECATUR GA URBAN REDEV AGY REV			2	1.B FE	1,414,563	104.7720	1,210,117	1,155,000	1,184,733		(29,038)			5.000	2.380	JJ	28,875	57,750	05/01/2013	01/01/2025
243360-FA-7	DECATUR TWP MARION CNTY IND MULTI-SCH BL			2	1.B FE	2,137,900	110.9260	2,218,520	2,000,000	2,053,067		(13,951)			4.000	3.201	JJ	36,889	80,000	04/09/2015	01/15/2029
24588S-AR-9	DELAWARE CNTY OHIO SALES TAX SUPPORTED			2	1.C FE	3,234,363	106.9510	3,529,383	3,300,000	3,257,621		3,953			3.500	3.670	JD	9,625	115,500	06/19/2015	12/01/2030
246428-F3-5	DELAWARE TRANSN AUTH TRANSN SYS REV			2	1.B FE	3,919,373	109.0340	4,366,812	4,005,000	3,939,850		4,629			3.000	3.170	JJ	60,075	120,150	04/28/2017	07/01/2033
249015-C4-8	DENTON TEX UTIL SYS REV			2	1.F FE	6,903,533	118.7740	7,084,869	5,965,000	6,469,255		(93,517)			5.000	3.131	JD	24,854	298,250	01/20/2017	12/01/2030
249015-C9-7	DENTON TEX UTIL SYS REV			2	1.F FE	5,655,350	118.0330	5,901,650	5,000,000	5,354,381		(65,159)			5.000	3.421	JD	20,833	250,000	01/20/2017	12/01/2035
249176-AM-0	DENVER COLO CITY & CNTY WASTEWATER MGMT			2	1.A FE	1,694,424	102.2030	1,614,807	1,580,000	1,589,828		(11,590)			3.000	2.240	MN	7,900	47,400	01/11/2012	11/01/2023
249182-LG-9	DENVER COLO CITY & CNTY ARPT REV			2	1.F FE	1,124,620	123.0690	1,230,690	1,000,000	1,088,772		(11,147)			5.000	3.541	JD	4,167	50,000	08/15/2018	12/01/2035
249182-LJ-3	DENVER COLO CITY & CNTY ARPT REV				1.F FE	290,093	136.0550	340,138	250,000	283,655		(2,004)			5.000	3.681	JD	1,042	12,500	08/15/2018	12/01/2034
254845-ML-1	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI			2	1.C FE	3,907,660	107.1090	4,284,360	4,000,000	3,931,338		4,312			3.000	3.165	AO	30,000	120,000	02/05/2016	10/01/2034
254845-MM-9	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI			2	1.C FE	3,762,879	112.4610	4,087,957	3,635,000	3,699,026		(13,737)			4.000	3.549	AO	36,350	145,400	12/27/2016	10/01/2035
256359-DT-4	DODGE CITY KANS SALES TAX REV			2	1.C FE	1,571,688	120.7270	1,587,560	1,315,000	1,449,633		(22,621)			5.000	2.941	JD	5,479	65,750	03/04/2016	06/01/2031
257591-EW-3	DONA ANA CNTY N MEX GROSS RCPTS TAX REV			2	1.C FE	986,910	104.4940	1,044,940	1,000,000	994,968		1,190			3.000	3.138	JD	2,500	30,000	09/09/2014	12/01/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	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
260892-BN-3	DOWNEY CALIF PUB FING AUTH SALES TAX REV			2	1.C FE	777,184	99.8790	799,032	800,000	777,409		225			2.250	2.460	N/A	3,600		10/06/2021	06/01/2038
260892-BP-8	DOWNEY CALIF PUB FING AUTH SALES TAX REV			2	1.C FE	794,845	100.5050	819,116	815,000	795,028		183			2.375	2.550	N/A	3,871		10/06/2021	06/01/2039
261172-NB-2	DOWNTOWN SAVANNAH AUTH GA REV			2	1.B FE	2,824,039	108.6090	3,084,496	2,840,000	2,830,581		1,077			3.250	3.300	FA	38,458	92,300	06/12/2015	08/01/2029
261172-NC-0	DOWNTOWN SAVANNAH AUTH GA REV			2	1.B FE	2,470,711	108.3220	2,724,298	2,515,000	2,487,158		2,750			3.250	3.400	FA	34,057	81,738	06/12/2015	08/01/2030
263804-DA-1	DUBOIS PA HOSP AUTH HOSP REV			2	1.G FE	1,226,388	104.1740	1,250,088	1,200,000	1,225,980		(408)			3.000	2.741	JJ	5,800		10/20/2021	07/15/2039
26536P-AR-3	DUNEDIN FLA NON-AD VALOREM REV			2	1.B FE	2,000,000	116.0190	2,320,380	2,000,000	2,000,000					4.700	4.701	AO	23,500	94,000	11/30/2018	10/01/2038
26947E-BR-0	EAGLE CNTY COLO AIR TERM CORP REV			2	2.B FE	1,130,860	116.1470	1,161,470	1,000,000	1,077,895		(13,121)			5.000	3.390	MN	8,333	50,000	09/15/2017	05/01/2037
270456-GY-6	EAST ALLEN MULTI SCH BLDG CORP IND			2	1.B FE	2,710,750	114.5420	2,863,550	2,500,000	2,626,925		(20,773)			4.000	2.998	JJ	46,111	100,000	09/08/2017	07/15/2035
270764-EN-9	EAST BATON ROUGE PARISH LA SALES TAX REV			2	1.E FE	1,169,430	115.0700	1,150,700	1,000,000	1,065,000		(16,906)			5.000	3.071	FA	20,833	50,000	03/27/2015	08/01/2029
273858-AR-1	EAST NILES COMMUNITY SERVICES DISTRICT			2	1.C FE	1,825,000	100.8630	1,840,750	1,825,000	1,825,000					2.400	2.400	MN	10,220		09/24/2021	05/01/2041
274501-FV-2	EAST POINT GA BLDG AUTH REV			2	1.D FE	1,149,400	119.3410	1,193,410	1,000,000	1,083,793		(14,949)			5.000	3.201	FA	20,833	50,000	05/04/2017	02/01/2034
274501-FW-0	EAST POINT GA BLDG AUTH REV			2	1.D FE	572,000	119.3550	596,775	500,000	540,433		(7,200)			5.000	3.261	FA	10,417	25,000	05/04/2017	02/01/2035
283822-DZ-4	EL PASO TEX WTR & SWR REV IAM COML PAPER			2	1.B FE	1,223,120	100.7710	1,007,710	1,000,000	1,004,074		(24,744)			5.000	2.470	MS	16,667	50,000	01/27/2012	03/01/2023
283822-PT-5	EL PASO TEX WTR & SWR REV IAM COML PAPER			2	1.B FE	1,812,779	113.8250	1,923,643	1,690,000	1,762,001		(12,674)			4.000	3.101	MS	22,533	67,600	09/22/2017	03/01/2036
284035-AR-3	EL SEGUNDO CALIF PENSION OBLIG			1,2	1.B FE	2,000,000	100.5540	2,011,080	2,000,000	2,000,000					3.063	3.063	JJ	34,374		05/27/2021	07/01/2040
29087L-DD-7	EMERALD COAST FLA UTILS AUTH REV			2	1.C FE	1,506,915	107.5680	1,613,520	1,500,000	1,502,483		(769)			3.750	3.691	JJ	28,125	56,250	09/10/2015	01/01/2030
298191-M6-1	EUGENE ORE ELEC UTIL REV			2	1.D FE	833,554	113.0950	819,939	725,000	778,321		(10,908)			4.000	2.300	FA	12,083	29,000	08/24/2016	08/01/2033
299488-CZ-7	EVANSVILLE IND WTRWKS DIST REV			2	1.C FE	568,490	100.0000	500,000	500,000	500,000		(10,027)			5.000	2.950	JJ	12,500	25,000	06/18/2014	01/01/2025
299488-EJ-1	EVANSVILLE IND WTRWKS DIST REV			2	1.C FE	4,753,014	114.3180	5,327,219	4,660,000	4,710,684		(9,053)			4.000	3.759	JJ	93,200	186,400	12/01/2016	01/01/2030
299488-FB-7	EVANSVILLE IND WTRWKS DIST REV			2	1.C FE	984,530	108.4270	1,084,270	1,000,000	986,478		760			3.000	3.120	JJ	15,000	30,000	04/17/2019	01/01/2036
305136-AU-7	FAIRLESS OHIO LOC SCH DIST CTFS PARTN			2	1.E FE	1,321,192	106.7330	1,312,816	1,230,000	1,308,203		(9,663)			3.000	2.071	JD	3,075	36,900	08/07/2020	12/01/2040
30747N-JA-3	FARGO N D			2	1.C FE	833,844	107.7920	889,284	825,000	831,668		(948)			3.000	2.860	MN	4,125	24,750	07/18/2019	05/01/2037
30747N-JB-1	FARGO N D			2	1.C FE	855,840	107.3350	912,348	850,000	854,423		(628)			3.000	2.909	MN	4,250	25,500	07/18/2019	05/01/2038
312432-WZ-6	FAYETTE CNTY KY SCH DIST FIN CORP SCH BL				1.D FE	3,287,097	103.4990	2,970,421	2,870,000	2,908,468		(50,152)			5.000	3.168	AO	35,875	143,500	06/27/2013	10/01/2022
312432-YA-9	FAYETTE CNTY KY SCH DIST FIN CORP SCH BL			2	1.D FE	2,566,348	107.8420	2,604,384	2,415,000	2,455,569		(15,895)			4.000	3.271	JD	8,050	96,600	02/27/2014	06/01/2027
312432-ZP-5	FAYETTE CNTY KY SCH DIST FIN CORP SCH BL			2	1.D FE	5,082,750	111.1430	5,557,150	5,000,000	5,033,263		(8,509)			4.000	3.800	FA	83,333	200,000	06/25/2015	08/01/2030
317109-AD-8	FILLMORE CALIF WASTEWATER REV			2	1.F FE	1,679,680	115.1200	1,841,920	1,600,000	1,646,405		(7,814)			4.000	3.401	MN	10,667	64,000	06/14/2017	05/01/2034
317109-AE-6	FILLMORE CALIF WASTEWATER REV			2	1.F FE	1,714,686	114.9830	1,885,721	1,640,000	1,683,541		(7,320)			4.000	3.450	MN	10,933	65,600	06/14/2017	05/01/2035
338035-GW-2	FISHERS IND ECONOMIC DEV REV			2	1.A FE	660,000	112.1730	740,342	660,000	660,000					4.076	4.076	FA	11,209	26,902	08/15/2018	08/01/2033
338035-GX-0	FISHERS IND ECONOMIC DEV REV			2	1.A FE	1,500,000	111.5260	1,672,890	1,500,000	1,500,000					4.202	4.202	FA	26,263	63,030	08/15/2018	08/01/2037
338406-BY-6	FLAGLER CNTY FLA CAP IMPT REV			2	1.C FE	3,287,737	109.3680	3,401,345	3,110,000	3,166,763		(19,435)			4.000	3.299	AO	31,100	124,400	02/11/2015	10/01/2031
342816-J6-3	FLORIDA ST MUN PWR AGY REV			2	1.F FE	2,451,275	107.5900	2,689,750	2,500,000	2,466,703		2,876			3.000	3.160	AO	18,750	75,000	02/18/2016	10/01/2031
34281P-RF-2	FLORIDA ST GOVERNMENTAL UTIL AUTH UTIL R			2	1.E FE	338,335	105.0350	362,371	345,000	341,134		432			3.125	3.290	AO	2,695	10,781	10/09/2014	10/01/2029
34281P-RJ-4	FLORIDA ST GOVERNMENTAL UTIL AUTH UTIL R			2	1.E FE	428,718	105.3670	463,615	440,000	432,395		571			3.375	3.570	AO	3,713	14,850	10/09/2014	10/01/2032
347818-BN-5	FORT LUPTON COLO WTR SYS REV			2	1.C FE	1,366,538	121.0050	1,403,658	1,160,000	1,287,592		(19,466)			5.000	2.959	JD	4,833	58,000	09/22/2017	12/01/2037
348073-CE-5	FORT MYERS FLA CAP IMPT REV			2	1.E FE	2,665,533	106.1830	2,882,868	2,715,000	2,690,473		3,682			3.250	3.420	JD	7,353	88,238	05/22/2014	12/01/2027
348073-DN-4	FORT MYERS FLA CAP IMPT REV			2	1.E FE	4,963,700	105.0300	5,251,500	5,000,000	4,971,643		1,614			3.000	3.050	JD	12,500	150,000	08/24/2016	12/01/2035
348815-PM-7	FORT SMITH ARK WTR & SWR REV			2	1.F FE	3,348,354	111.8080	3,801,472	3,400,000	3,356,108		2,426			3.500	3.620	AO	29,750	119,000	08/28/2018	10/01/2035
349035-SD-8	FORT THOMAS KY INDPT SCH DIST FIN CORP S			2	1.E FE	1,354,423	106.9890	1,465,749	1,370,000	1,359,957		969			3.125	3.221	MN	7,135	42,813	10/28/2015	11/01/2030
349035-SE-6	FORT THOMAS KY INDPT SCH DIST FIN CORP S			2	1.E FE	1,323,412	107.2680	1,432,028	1,335,000	1,327,199		661			3.250	3.320	MN	7,231	43,388	10/28/2015	11/01/2031
349288-EY-2	FORT WAYNE IND REDEV AUTH LEASE RENT REV			2	1.C FE	1,148,655	104.9270	1,222,400	1,165,000	1,157,381		1,362			3.000	3.140	FA	14,563	34,950	12/11/2014	02/01/2027
349316-LK-3	FORT WAYNE IND WTRWKS REV			2	1.D FE	2,000,000	107.9890	2,159,780	2,000,000	2,000,000					3.500	3.500	JD	5,833	70,000	11/14/2014	12/01/2029
350686-AV-3	FOUNTAIN COLO ELEC WTR & WASTEWATER UTIL			2	1.C FE	1,497,690	105.3960	1,580,940	1,500,000	1,497,867		89			3.000	3.010	JD	3,750	45,000	07/12/2019	12/01/2039
35084G-AS-8	FOUR CORNERS CNTY MONT WTR & SWR DIST RE			2	1.C FE	2,700,000	101.7260	2,746,602	2,700,000	2,700,000					2.500	2.500	JJ	15,750		10/01/2021	07/01/2041
353174-GJ-8	FRANKLIN CNTY OHIO CONVENTION FACS AUTH			2	1.C FE	3,190,770	108.6710	3,260,130	3,000,000	3,062,101		(20,000)			4.000	3.250	JD	10,000	120,000	11/06/2014	12/01/2028
357157-EW-2	FREMONT CALIF UNI SCH DIST CTFS PARTN			2	1.E FE	1,117,200	110.1930	1,234,162	1,120,000	1,117,769		124			3.750	3.769	FA	17,500	42,000	02/02/2017	08/01/2035
358595-GZ-3	FRIENDSWOOD TEX WTR & SWR REV			2	1.D FE	721,133	114.2970	800,079	700,000	714,928		(2,127)			4.000	3.611	MS	9,333	28,000	12/04/2018	03/01/2034
35950W-AL-9	COCHISE COUNTY FRY FIRE DISTRICT			2	1.F FE	3,025,000	102.2650	3,093,516	3,025,000	3,025,000					3.328	3.328	JJ	14,262		10/22/2021	07/01/2036
360066-NJ-9	FULTON CNTY GA WTR & SEW REV			2	1.C FE	914,820	104.5700	784,275	750,000	768,773		(18,321)			5.000	2.451	JJ	18,750	37,500	03/07/2013	01/01/2025
364564-DU-5	GALVESTON TEX WTRWKS & SWR SYS REV			2	1.E FE	1,165,030	110.5540	1,105,540	1,000,000	1,044,946		(18,352)			5.000	2.989	MN	8,333	50,000	10/08/2014	05/01/2029
366133-KY-1	GARLAND TEX ELEC UTIL SYS REV			2	1.F FE	1,123,080	116.4100	1,164,100	1,000,000	1,060,468		(13,297)			5.000	3.429	MS	16,667	50,000	11/16/2016	03/01/2032
373586-GP-5	GEORGIA ST PORTS AUTH REV			2	1.C FE	1,061,180	109.2710	1,092,710	1,000,000	1,060,276		(904)			3.000	2.290	JJ	4,750		10/20/2021	07/01/2041
378325-BP-8	GLENDALE ARIZ TRANSN EXCISE TAX REV			2	1.F FE	2,432,558	107.0100	2,611,044	2,440,000	2,435,406		465			3.125	3.150	JJ	38,125	76,250	01/22/2015	07/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
378352-NU-8	GLENDALE ARIZ WTR & SWR REV			2	1.E FE	2,412,420	102.3410	2,046,820	2,000,000	2,022,588		(44,275)			5.000	2.711	JJ	50,000	100,000	01/26/2012	07/01/2023
382900-DZ-8	GOODYEAR ARIZ WTR & SWR REV			2	1.D FE	3,367,290	118.2990	3,548,970	3,000,000	3,305,847		(36,640)			4.000	2.501	JJ	60,000	120,000	04/01/2020	07/01/2040
38611T-CP-0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1,2	1.F FE	750,000	101.4050	760,538	750,000	750,000					3.056	3.056	AO	5,730	22,920	02/12/2020	10/01/2039
38611T-DJ-3	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1,2	1.C FE	850,000	102.1480	868,258	850,000	850,000					3.006	3.006	AO	6,388	25,551	02/12/2020	10/01/2039
39081H-AJ-1	GREAT LAKES WTR AUTH MICH SEW DISP SYS R			2	1.E FE	5,779,750	118.2950	5,914,750	5,000,000	5,391,577		(79,852)			5.000	3.121	JJ	125,000	250,000	10/14/2016	07/01/2034
39081H-AQ-5	GREAT LAKES WTR AUTH MICH SEW DISP SYS R			2	1.F FE	2,069,760	112.3680	2,247,360	2,000,000	2,035,373		(7,124)			4.000	3.571	JJ	40,000	80,000	10/14/2016	07/01/2034
39081J-CJ-5	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS			2	1.E FE	999,617	128.4900	1,079,316	840,000	976,871		(14,058)			5.000	2.830	JJ	21,000	47,717	05/01/2020	07/01/2036
39168A-BU-6	GREATER CLARK CNTY SCH BDLG CORP IND			2	1.B FE	1,962,970	108.3220	2,014,789	1,860,000	1,890,049		(11,166)			4.000	3.331	JJ	34,307	74,400	09/25/2014	07/15/2029
394465-EJ-3	GREENE CNTY IND HOSP ASSN REV			2	1.E FE	3,085,701	100.4530	3,088,930	3,075,000	3,085,372		(329)			2.500	2.460	FA	24,130		08/26/2021	08/01/2041
39607R-CA-1	GREENVILLE CNTY S C TOURISM PUB FACS COR			2	1.C FE	579,250	110.2780	551,390	500,000	520,455		(8,661)			5.000	3.101	AO	6,250	25,000	06/25/2014	04/01/2026
396290-DS-4	GREENVILLE N C COMB ENTERPRISE SYS REV			2	1.D FE	993,040	111.1160	1,111,160	1,000,000	993,848		304			3.000	3.050	FA	12,500	30,000	05/23/2019	08/01/2037
399673-AR-3	GROVEPORT MADISON OHIO LOC SCH DIST CTFS			2	1.G FE	1,005,460	102.7290	1,027,290	1,000,000	1,000,805		(849)			4.000	3.909	JD	3,333	40,000	11/18/2015	12/01/2033
40219R-AL-7	GULF COAST AUTH TEX BAYPORT AREA SYS REV			2	1.D FE	1,761,096	110.4050	1,965,209	1,780,000	1,764,745		1,028			3.500	3.590	AO	15,575	62,300	03/28/2018	10/01/2033
403720-GR-0	GWINNETT CNTY GA DEV AUTH REV			2	1.A FE	3,372,393	114.0410	3,843,182	3,370,000	3,371,758		(226)			4.020	4.011	MS	45,158	135,474	07/25/2018	09/01/2034
407271-GY-5	HAMILTON CNTY OHIO ECONOMIC DEV REV			2	1.E FE	1,199,170	113.6820	1,216,397	1,070,000	1,119,473		(13,400)			5.000	3.550	JD	4,458	53,500	06/03/2015	06/01/2030
407271-GZ-2	HAMILTON CNTY OHIO ECONOMIC DEV REV			2	1.E FE	2,507,625	113.2130	2,547,293	2,250,000	2,348,877		(26,740)			5.000	3.620	JD	9,375	112,500	06/03/2015	06/01/2031
407277-CW-0	HAMILTON CNTY OHIO CONVENTION FACS AUTH			2	1.F FE	3,288,173	105.6870	3,397,837	3,215,000	3,232,683		(8,756)			4.000	3.700	JD	10,717	128,600	11/14/2014	12/01/2029
40727T-DJ-0	HAMILTON CNTY OHIO HEALTH CARE FACS REV			1	1.F FE	1,000,000	107.6910	1,076,910	1,000,000	1,000,000					3.374	3.374	JD	2,812	33,740	12/19/2019	06/01/2034
407287-MG-3	HAMILTON CNTY OHIO SALES TAX			2	1.D FE	1,126,960	114.1960	1,141,960	1,000,000	1,065,120		(12,276)			4.000	2.581	JD	3,333	40,000	08/04/2016	12/01/2032
407288-YN-3	HAMILTON CNTY OHIO SWR SYS REV				1.C FE	1,172,650	108.8680	1,088,680	1,000,000	1,036,165		(18,077)			5.000	3.041	JD	4,167	50,000	07/18/2013	12/01/2023
408395-PV-7	HAMMOND IND MULTI-SCH BLDG CORP				1.B FE	1,033,060	100.7530	1,007,530	1,000,000	1,002,006		(3,656)			3.000	2.622	JJ	13,833	30,000	11/02/2012	07/15/2022
408395-RY-9	HAMMOND IND MULTI-SCH BLDG CORP			2	1.B FE	2,053,600	114.5690	2,291,380	2,000,000	2,036,458		(5,304)			4.000	3.661	JJ	36,889	80,000	08/01/2018	07/15/2034
409327-HS-5	HAMPTON ROADS SANTN DIST VA WASTEWATER R			2	1.C FE	8,518,742	105.9270	9,236,834	8,720,000	8,566,644		8,915			3.000	3.160	FA	109,000	261,600	02/26/2016	08/01/2035
410632-CM-3	HANNIBAL MO INDL DEV AUTH HEALTH FACS RE			2	2.A FE	1,645,298	119.5160	1,756,885	1,470,000	1,579,084		(16,825)			5.000	3.561	AO	18,375	73,500	10/25/2017	10/01/2037
411873-RZ-7	HARDIN CNTY KY SCH DIST FIN CORP SCH BLD				1.E FE	2,000,000	100.8920	2,017,840	2,000,000	2,000,000					2.500	2.500	JD	4,167	50,000	07/12/2012	06/01/2022
411873-TV-4	HARDIN CNTY KY SCH DIST FIN CORP SCH BLD			2	1.E FE	1,199,888	104.6010	1,281,362	1,225,000	1,211,140		1,646			3.125	3.300	MN	6,380	38,281	05/21/2014	05/01/2029
411873-WR-9	HARDIN CNTY KY SCH DIST FIN CORP SCH BLD			2	1.D FE	1,500,000	107.0620	1,605,930	1,500,000	1,500,000					3.000	3.000	FA	18,750	45,000	03/02/2016	08/01/2028
414005-PZ-5	HARRIS CNTY TEX				1.D FE	574,560	102.9790	468,554	455,000	463,307		(13,143)			5.000	2.030	FA	8,594	22,750	10/03/2012	08/15/2022
41981C-ND-8	HAWAII ST HWY REV			2	1.C FE	1,991,833	113.3760	1,984,080	1,750,000	1,867,939		(24,526)			4.000	2.411	JJ	35,000	70,000	08/11/2016	01/01/2034
421731-CB-4	HAZELWOOD MO SCH DIST CTFS PARTN			2	1.F FE	1,523,610	107.7640	1,535,637	1,425,000	1,508,449		(12,263)			3.000	1.998	AO	10,688	42,156	09/16/2020	04/01/2035
426170-LV-6	HENRICO CNTY VA WTR & SWR REV			2	1.A FE	1,098,677	108.4870	1,111,992	1,025,000	1,044,212		(7,822)			4.000	3.159	MN	6,833	41,000	03/20/2014	05/01/2028
42723Y-AM-5	HERITAGE BAY CMNTY DEV DIST FLA CAP IMPT			2	1.C FE	388,380	105.0320	420,128	400,000	390,711		658			3.250	3.500	MN	2,167	13,000	04/11/2018	05/01/2033
429754-AQ-7	HIGH PT N C LTD OBLIG			2	1.D FE	878,067	103.9730	935,757	900,000	882,406		1,157			3.740	3.950	AO	8,415	33,660	02/08/2018	10/01/2033
43232F-LA-2	HILLSBOROUGH CNTY FLA CAP IMPT PROG REV			2	1.B FE	2,251,240	102.7860	2,055,720	2,000,000	2,019,385		(32,361)			5.000	3.310	FA	41,667	100,000	12/18/2013	08/01/2026
43233A-FQ-4	HILLSBOROUGH CNTY FLA INDL DEV AUTH HOSP			1,2	2.A FE	1,000,000	108.0260	1,080,260	1,000,000	1,000,000					4.267	4.267	FA	17,779	32,240	10/16/2020	08/01/2040
43612P-BC-7	HOLLYWOOD BEACH CMNTY DEV DIST I FLA REV			2	1.E FE	2,082,152	107.3430	2,152,227	2,005,000	2,073,713		(6,932)			3.000	2.560	AO	15,038	58,145	10/02/2020	10/01/2040
438701-P2-4	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			2	1.C FE	3,163,178	110.7290	3,521,182	3,180,000	3,166,093		807			3.250	3.290	JJ	51,675	103,350	01/25/2018	07/01/2035
439240-BG-6	HOOVER ALA BRD ED SPL TAX SCH WTS				1.C FE	3,482,220	100.4450	3,013,350	3,000,000	3,007,046		(57,181)			4.000	2.060	FA	45,333	120,000	12/12/2012	02/15/2022
44237N-GS-5	HOUSTON TEX HOTEL OCCUPANCY TAX & SPL RE			2	1.F FE	1,131,370	110.2950	1,102,950	1,000,000	1,039,374		(13,891)			5.000	3.440	MS	16,667	50,000	07/24/2014	09/01/2029
442435-2C-6	HOUSTON TEX UTIL SYS REV				1.C FE	1,169,650	106.8350	1,068,350	1,000,000	1,033,167		(17,196)			4.000	2.180	MN	5,111	40,000	05/08/2013	11/15/2023
442435-5P-4	HOUSTON TEX UTIL SYS REV			2	1.C FE	1,182,640	112.9990	1,129,990	1,000,000	1,056,278		(18,531)			5.000	2.940	MN	6,389	50,000	06/13/2014	11/15/2026
44244C-TR-8	HOUSTON TEX UTIL SYS REV			2	1.C FE	640,000	112.8970	722,541	640,000	640,000					4.073	4.073	MN	3,331	26,067	08/08/2018	11/15/2032
44244C-TS-6	HOUSTON TEX UTIL SYS REV			2	1.C FE	540,000	112.9180	609,757	540,000	540,000					4.123	4.123	MN	2,845	22,264	08/08/2018	11/15/2033
443730-PY-6	HUDSON CNTY N J IMPT AUTH LEASE REV			2	1.C FE	2,111,180	108.6110	2,172,220	2,000,000	2,098,967		(10,076)			3.000	2.370	AO	15,000	57,667	10/02/2020	10/01/2039
448483-AR-8	HUTTO TEX ECONOMIC DEV CORP TYPE B SALES			2	1.C FE	875,000	104.0470	910,411	875,000	875,000					4.190	4.189	FA	15,276	36,663	04/19/2018	08/01/2038
45032T-AU-7	ISU FACS CORP IOWA REV			2	1.C FE	1,420,196	107.5190	1,564,401	1,455,000	1,426,488		1,528			3.000	3.170	JJ	21,825	43,650	09/07/2017	07/01/2036
45204E-3S-5	ILLINOIS FIN AUTH REV			2	1.B FE	2,816,070	108.2080	3,002,772	2,775,000	2,805,372		(4,587)			3.000	2.801	JJ	41,625	83,250	07/24/2019	01/01/2033
45204E-E4-6	ILLINOIS FIN AUTH REV			1	1.C FE	1,275,000	115.6840	1,474,971	1,275,000	1,275,000					3.915	3.915	AO	12,479	49,916	02/23/2018	10/01/2035
45204E-ZY-7	ILLINOIS FIN AUTH REV			2	1.C FE	1,105,952	115.8890	1,193,657	1,030,000	1,078,378		(7,170)			4.000	3.140	JJ	18,998	41,200	12/08/2017	07/15/2036
45204F-BA-2	ILLINOIS FIN AUTH REV			2	1.D FE	547,220	119.9880	599,940	500,000	540,470		(4,070)			4.000	2.931	FA	7,556	20,000	04/16/2020	08/15/2036
452252-NL-9	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R			2	1.D FE	875,000	117.3060	938,448	800,000	858,365		(6,870)			4.000	2.910	JJ	16,000	32,000	06/26/2019	01/01/2039
45471A-TC-6	INDIANA FIN AUTH HOSP REV			2	1.F FE	2,190,740	116.6800	2,333,600	2,000,000	2,170,863		(17,523)			4.000	2.861	JJ	40,000	50,667	10/30/2020	07/01/2040
454898-VP-9	INDIANA MUN PWR AGY PWR SUPPLY SYS REV			2	1.E FE	1,171,690	121.8680	1,218,680	1,000,000	1,108,506		(16,268)			5.000	3.010	JJ	25,000	50,000	10/27/2017	01/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
455114-NG-9	INDIANA ST UNIV REVS			2	1.E FE	918,416	119.3270	948,650	795,000	865,984		(12,262)			5.000	3.141	AO	9,938	39,750	06/14/2017	04/01/2036
455114-NH-7	INDIANA ST UNIV REVS			2	1.E FE	667,934	119.3290	692,108	580,000	630,617		(8,733)			5.000	3.181	AO	7,250	29,000	06/14/2017	04/01/2037
45528U-LA-7	INDIANAPOLIS IND LOC PUB IMPT BD BK			2	1.D FE	983,450	104.5110	1,045,110	1,000,000	993,359		1,495			3.125	3.300	FA	13,021	31,250	08/07/2014	02/01/2026
45528U-PP-0	INDIANAPOLIS IND LOC PUB IMPT BD BK			2	1.D FE	1,547,526	111.9650	1,651,484	1,475,000	1,503,604		(7,381)			4.000	3.420	FA	24,583	59,000	06/12/2015	08/01/2027
455412-AS-5	INDIANAPOLIS IND WTR SYS REV			2	1.E FE	11,734,900	119.7980	11,979,800	10,000,000	10,896,933		(173,538)			5.000	2.960	AO	125,000	500,000	10/14/2016	10/01/2034
462460-7F-7	IOWA HIGHER ED LN AUTH REV			2	2.A FE	1,208,680	125.3850	1,253,850	1,000,000	1,186,634		(18,782)			5.000	2.601	AO	12,500	46,111	10/16/2020	10/01/2035
462582-6R-3	IOWA ST UNIV SCIENCE & TECHNOLOGY UNIV R			2	1.E FE	982,990	106.3380	1,063,380	1,000,000	990,070		1,157			3.000	3.150	JJ	15,000	30,000	04/24/2015	07/01/2029
462582-6S-1	IOWA ST UNIV SCIENCE & TECHNOLOGY UNIV R			2	1.E FE	991,040	106.4780	1,064,780	1,000,000	994,480		557			3.125	3.200	JJ	15,625	31,250	04/24/2015	07/01/2030
46361R-CF-1	IRVINE CALIF UNI SCH DIST FING AUTH SPL			2	2.A FE	809,220	116.4710	873,533	750,000	781,260		(5,984)			5.000	4.011	MS	12,500	37,500	12/01/2016	09/01/2034
463831-SH-1	IRVING TEX WTRWKS & SWR REV			2	1.C FE	1,084,644	109.4800	1,182,384	1,080,000	1,083,659		(422)			3.000	2.950	FA	12,240	32,400	07/19/2019	08/15/2038
463831-SJ-7	IRVING TEX WTRWKS & SWR REV			2	1.C FE	1,110,000	109.2850	1,213,064	1,110,000	1,110,000					3.000	3.000	FA	12,580	33,300	07/19/2019	08/15/2039
46613Q-KB-9	JEA FLA ST JOHNS RIV PWR PK SYS REV			2	1.E FE	4,941,100	100.1720	5,008,600	5,000,000	4,971,435		4,436			3.250	3.360	AO	40,625	162,500	05/15/2014	10/01/2027
46613S-QP-8	JEA FLA ELEC SYS REV			2	1.E FE	1,056,910	108.2200	1,082,200	1,000,000	1,049,199		(5,349)			3.000	2.341	AO	7,500	30,000	07/10/2020	10/01/2040
46723Q-AV-3	JACKSON CNTY IND BLDG CORP LEASE RENT RE			2	1.D FE	1,210,513	112.8660	1,297,959	1,150,000	1,182,467		(6,453)			4.000	3.331	FA	19,167	46,000	04/27/2017	08/01/2034
46723Q-AW-1	JACKSON CNTY IND BLDG CORP LEASE RENT RE			2	1.D FE	1,169,907	112.4470	1,259,406	1,120,000	1,146,831		(5,318)			4.000	3.431	FA	18,667	44,800	04/27/2017	08/01/2036
467319-AS-8	JACKSON CNTY MISS UTIL AUTH WTR & WASTEW			2	1.C FE	817,852	114.6660	802,662	700,000	748,957		(12,475)			5.000	2.970	MS	11,667	35,000	01/22/2016	09/01/2033
469485-LM-6	JACKSONVILLE FLA SALES TAX REV			2	1.E FE	6,845,600	105.2800	7,243,264	6,880,000	6,857,669		2,198			3.000	3.043	AO	51,600	206,400	03/03/2016	10/01/2030
469487-JY-9	JACKSONVILLE FLA SPL REV			2	1.D FE	3,484,530	112.0110	3,360,330	3,000,000	3,153,013		(52,632)			5.000	3.050	AO	37,500	150,000	02/11/2015	10/01/2031
469487-KT-8	JACKSONVILLE FLA SPL REV			2	1.D FE	5,562,779	113.7930	5,627,064	4,945,000	5,256,866		(61,004)			4.000	2.580	AO	49,450	197,800	08/11/2016	10/01/2032
472904-2C-4	JEFFERSON CNTY KY SCH DIST FIN CORP SCH				1.D FE	2,009,240	102.8810	2,057,620	2,000,000	2,001,461		(948)			2.250	2.200	JJ	22,500	45,000	01/15/2013	07/01/2023
472904-3S-8	JEFFERSON CNTY KY SCH DIST FIN CORP SCH			2	1.D FE	4,433,833	105.2180	4,766,375	4,530,000	4,476,786		6,282			3.250	3.433	MN	24,538	147,225	05/08/2014	05/01/2029
472904-W2-3	JEFFERSON CNTY KY SCH DIST FIN CORP SCH				1.D FE	1,249,942	102.0490	1,199,076	1,175,000	1,181,229		(8,180)			3.000	2.280	AO	8,813	35,250	09/28/2012	10/01/2022
474750-UV-6	JEFFERSON PARISH LA SCH BRD SALES & USE				1.C FE	1,187,930	100.3250	1,003,250	1,000,000	1,001,899		(22,380)			4.500	2.220	FA	18,750	45,000	10/26/2012	02/01/2022
478270-AR-2	JOHNSON CITY TENN ENERGY AUTH ELEC SYS R			2	1.C FE	1,125,000	111.3530	1,252,721	1,125,000	1,125,000					3.500	3.500	MN	6,563	39,375	03/08/2017	05/01/2033
478497-XT-2	JOHNSON CNTY KANS PUB BLDG COMMN LEASE P			2	1.A FE	1,114,011	108.5190	1,226,265	1,130,000	1,119,951		981			3.300	3.419	MS	12,430	37,290	06/11/2015	09/01/2030
478754-6U-3	JOHNSON CNTY KANS WTR DIST NO 001 WTR RE			2	1.A FE	2,120,720	107.3330	2,146,660	2,000,000	2,027,632		(13,156)			4.000	3.281	JJ	40,000	80,000	01/15/2014	01/01/2027
479354-DE-9	JOHNSTON CNTY N C LTD OBLIG			2	1.C FE	485,445	107.5570	537,785	500,000	487,997		602			3.000	3.200	AO	3,750	15,000	06/23/2017	04/01/2037
479381-AZ-8	JOHNSTON IOWA CMNTY SCH DIST SCH INFRAST				1.F FE	3,201,208	102.3700	2,886,834	2,820,000	2,845,397		(49,612)			5.000	3.170	JJ	70,500	141,000	11/19/2013	07/01/2022
480780-JV-8	JORDAN VY WTR CONSERVANCY DIST UTAH WTR			2	1.B FE	4,149,157	115.0760	4,516,733	3,925,000	4,065,461		(21,849)			4.000	3.311	AO	39,250	157,000	11/29/2017	10/01/2038
482085-CH-8	JURUPA CALIF PUB FING AUTH SPL TAX REV			2	1.E FE	835,596	114.9710	868,031	755,000	787,570		(8,155)			5.000	3.729	MS	12,583	37,750	06/04/2015	09/01/2030
484580-BW-4	KANNAPOLIS N C LTD OBLIG			2	1.E FE	2,600,000	114.5860	2,979,236	2,600,000	2,600,000					4.430	4.430	AO	28,795	115,180	10/30/2018	10/01/2034
48507T-FS-7	KANSAS CITY MO SAN SWR SYS REV			2	1.C FE	1,619,910	109.7850	1,646,775	1,500,000	1,544,003		(13,824)			4.000	2.971	JJ	30,000	60,000	01/28/2016	01/01/2033
485106-SZ-2	KANSAS CITY MO SPL OBLIG			2	1.F FE	1,000,000	112.2110	1,122,110	1,000,000	1,000,000					4.284	4.284	AO	10,710	42,840	04/05/2018	04/01/2033
48542R-DJ-0	KANSAS ST DEV FIN AUTH REV			2	1.D FE	1,676,405	106.5620	1,774,257	1,665,000	1,673,095		(1,385)			3.000	2.901	MN	8,325	49,950	07/18/2019	05/01/2037
48542R-DK-7	KANSAS ST DEV FIN AUTH REV			2	1.D FE	1,720,831	106.4390	1,825,429	1,715,000	1,719,124		(704)			3.000	2.951	MN	8,575	51,450	07/18/2019	05/01/2038
486323-FB-9	KAUKAUNA WIS WTRWKS REV			2	1.C FE	1,277,263	108.5870	1,411,631	1,300,000	1,280,993		890			3.250	3.369	JD	3,521	42,250	09/20/2017	12/01/2037
491034-AM-6	KENTON CNTY KY ARPT BRD SR CUSTOMER FAC			2	1.G FE	865,000	110.4500	955,393	865,000	865,000					4.226	4.227	JJ	18,277	36,555	03/06/2019	01/01/2033
491034-AN-4	KENTON CNTY KY ARPT BRD SR CUSTOMER FAC			2	1.G FE	845,000	110.7860	936,142	845,000	845,000					4.326	4.327	JJ	18,277	36,555	03/06/2019	01/01/2034
491089-SN-9	KENTON CNTY KY SCH DIST FIN CORP SCH BLD				1.E FE	1,477,917	102.1470	1,516,883	1,485,000	1,484,135		778			2.375	2.430	FA	14,695	35,269	04/24/2013	02/01/2023
49126K-KB-6	KENTUCKY ECONOMIC DEV FIN AUTH HOSP REV			2	1.F FE	245,930	111.0950	277,738	250,000	246,619		154			4.000	4.119	JD	833	10,000	05/03/2017	06/01/2037
49130N-DY-2	KENTUCKY HIGHER ED STUDENT LN CORP STUDE				1.C FE	500,000	109.2260	546,130	500,000	500,000					3.992	3.993	JD	1,663	19,960	07/12/2018	06/01/2027
49130N-DZ-9	KENTUCKY HIGHER ED STUDENT LN CORP STUDE				1.C FE	500,000	110.0930	550,465	500,000	500,000					4.042	4.042	JD	1,684	20,210	07/12/2018	06/01/2028
491501-EK-4	KENTUCKY ST MUN PWR AGY PWR SYS REV			2	2.A FE	2,927,250	119.4260	2,985,650	2,500,000	2,705,849		(40,449)			5.000	3.090	MS	41,667	125,000	01/28/2016	09/01/2031
49151F-TG-5	KENTUCKY ST PPTY & BLDGS COMMN REVS			2	1.E FE	5,563,400	119.1920	5,959,600	5,000,000	5,317,412		(53,948)			5.000	3.659	AO	62,500	250,000	01/25/2017	04/01/2032
49151F-ZD-5	KENTUCKY ST PPTY & BLDGS COMMN REVS			2	1.E FE	567,455	123.7160	618,580	500,000	545,786		(6,385)			5.000	3.381	MN	4,167	25,000	06/06/2018	05/01/2033
49225H-LE-6	KERN CNTY CALIF CTFS PARTN			2	1.E FE	5,000,000	112.0630	5,603,150	5,000,000	5,000,000					4.000	4.000	MN	33,333	200,000	12/15/2016	11/01/2034
494759-PC-1	KING CNTY WASH HSG AUTH HSG REV			2	1.C FE	2,323,290	110.9440	2,584,995	2,330,000	2,324,595		379			3.625	3.650	MN	14,077	84,463	04/19/2018	05/01/2033
495289-W9-7	KING CNTY WASH SWR REV			2	1.B FE	3,139,670	109.5690	3,341,855	3,050,000	3,086,996		(11,485)			4.000	3.570	JJ	61,000	122,000	01/27/2017	07/01/2035
497813-AU-9	KISSIMMEE FLA CAP IMPT REV			2	1.C FE	988,110	106.0470	1,060,470	1,000,000	991,209		550			3.125	3.210	AO	7,813	31,250	01/28/2016	10/01/2034
500296-JY-5	KOKOMO-CENTER IND SCH BLDG CORP			2	1.B FE	563,585	120.1830	600,915	500,000	537,231		(5,992)			5.000	3.509	JJ	11,528	25,000	03/30/2017	01/15/2037
500296-MK-1	KOKOMO-CENTER IND SCH BLDG CORP			2	1.B FE	719,221	110.5470	768,302	695,000	715,565		(2,272)			3.000	2.590	JJ	9,614	24,441	04/16/2020	07/15/2037
504025-GZ-4	LA PORTE IND MULTI SCH BLDG CORP			2	1.B FE	1,970,807	107.8440	2,140,703	1,985,000	1,973,779		568			3.250	3.298	JJ	29,747	64,513	08/02/2017	01/15/2037
50520P-AQ-3	LA VERNE CALIF PENSION OBLIG			2	1.B FE	2,055,000	112.2330	2,306,388	2,055,000	2,055,000					4.189	4.189	JD	7,174	86,084	07/26/2018	06/01/2033

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
505493-AV-8	LACKAWANNA CNTY PA INDL DEV AUTH REV			2	1.G FE	514,550	112.9770	564,885	500,000	509,127		(1,381)			4.000	3.650	MN	3,333	20,000	10/12/2017	11/01/2035
50646P-CK-3	LAFAYETTE LA COMMUNICATIONS SYS REV			2	1.F FE	1,423,338	115.9930	1,449,913	1,250,000	1,322,159		(17,361)			5.000	3.381	MN	10,417	62,500	07/23/2015	11/01/2028
506485-GM-7	LAFAYETTE LA PUB IMPT SALES TAX			2	1.D FE	876,823	106.7880	939,734	880,000	877,913		195			3.000	3.030	MS	8,800	26,400	02/04/2016	03/01/2031
506498-ZG-2	LAFAYETTE LA UTILS REV			2	1.E FE	811,260	113.9310	854,483	750,000	787,812		(5,841)			4.000	3.050	MN	5,000	30,000	09/08/2017	11/01/2035
50700L-AQ-4	LAFOURCHE PARISH LA LAW ENFORCEMENT DIST			2	1.C FE	1,491,781	113.2360	1,506,039	1,330,000	1,410,559		(16,046)			4.000	2.612	MS	17,733	53,200	08/11/2016	09/01/2031
507686-PH-0	LAKE CENTRAL IND MULTI- DISTRICT SCH BLD				1.C FE	1,042,818	102.5240	861,202	840,000	852,553		(22,952)			5.000	2.190	JJ	19,367	42,000	12/06/2012	07/15/2022
508248-CB-5	LAKE CNTY FLA CAP IMPT REV			2	1.E FE	4,408,626	114.3710	4,431,876	3,875,000	4,080,829		(56,007)			5.000	3.341	JD	16,146	193,750	07/16/2015	06/01/2029
511350-AV-2	LAKE WORTH BEACH FLA CONS UTIL REV			2	1.F FE	1,048,760	109.5220	1,095,220	1,000,000	1,043,831		(4,463)			3.000	2.440	AO	7,500	25,583	10/30/2020	10/01/2040
51166F-EE-5	LAKELAND FLA ENERGY SYS REV			2	1.C FE	1,208,000	117.3280	1,173,280	1,000,000	1,093,820		(20,610)			5.000	2.649	AO	12,500	50,000	01/22/2016	10/01/2033
516391-CG-2	LANSING MICH BRD WTR & LT UTIL SYS REV			2	1.D FE	886,560	121.3440	910,080	750,000	827,504		(12,799)			5.000	2.951	JJ	18,750	37,500	01/12/2017	07/01/2032
517015-DL-4	LAREDO TEX SPORTS VENUE SALES TAX REV			2	1.E FE	2,617,568	108.0900	2,891,408	2,675,000	2,626,108		2,505			3.880	4.051	MS	30,560	103,790	06/20/2018	03/15/2036
519842-CL-0	LAWRENCE CNTY S D CTFS PARTN			2	1.C FE	2,665,000	100.4260	2,676,353	2,665,000	2,665,000					2.450	2.450	JD	5,441		11/10/2021	12/01/2041
523510-EU-5	LEE CNTY FLA SOLID WASTE SYS REV				2.A FE	370,167	118.5880	355,764	300,000	335,226		(6,932)			5.000	2.370	AO	3,750	15,000	08/25/2016	10/01/2026
52435P-BQ-2	LEESBURG FLA ELEC SYS REV			2	1.F FE	1,916,618	113.1830	1,980,703	1,750,000	1,833,164		(16,109)			4.000	2.920	AO	17,500	70,000	05/20/2016	10/01/2033
524684-DL-8	LEHI UTAH ELEC UTIL REV			2	1.E FE	1,161,790	121.8820	1,218,820	1,000,000	1,106,629		(14,780)			5.000	3.151	JD	4,167	50,000	01/25/2018	06/01/2036
52469P-BX-6	LEHI UTAH SALES TAX REV			2	1.B FE	1,068,860	115.4620	1,154,620	1,000,000	1,045,419		(6,282)			4.000	3.211	JD	3,333	40,000	01/25/2018	06/01/2034
528819-KX-2	LEWISVILLE TEX COMBINATION CONTRACT REV			2	1.C FE	980,410	104.9230	1,049,230	1,000,000	988,336		1,303			3.375	3.550	MS	11,250	33,750	04/08/2015	09/01/2029
52909M-EA-8	LEXINGTON-FAYETTE URBAN CNTY ARPT BRD KY			1	1.C FE	1,035,000	102.5290	1,061,175	1,035,000	1,035,000					3.248	3.248	JJ	16,808	33,617	10/23/2019	07/01/2038
532644-JZ-5	LIMESTONE CNTY ALA BRD ED			2	1.C FE	478,740	106.3710	521,218	490,000	483,502		755			3.000	3.200	JJ	7,350	14,700	01/14/2015	07/01/2029
533345-AZ-7	LINCOLN CNTY OKLA EDL FACS AUTH EDL FACS			2	1.F FE	1,093,380	118.0060	1,180,060	1,000,000	1,049,046		(9,435)			5.000	3.841	MS	16,667	50,000	11/30/2016	09/01/2032
534272-B7-3	LINCOLN NEB ELEC SYS REV				1.C FE	1,000,000	103.9950	1,039,950	1,000,000	1,000,000					2.700	2.700	MS	9,000	27,000	06/07/2013	09/01/2023
534893-CM-2	LINCOLN UNIV MO AUXILIARY SYS REV			2	1.C FE	625,769	111.9680	655,013	585,000	613,727		(4,816)			4.000	3.010	JD	1,950	23,400	05/31/2019	06/01/2036
535784-AU-6	LINN CNTY IOWA CTFS PARTN			2	1.A FE	1,400,000	108.3870	1,517,418	1,400,000	1,400,000					3.000	3.000	JD	3,500	42,000	09/18/2019	06/01/2039
53933E-AC-4	LL & P WIND ENERGY INC WASH REV				1.C FE	423,150	103.8060	435,985	420,000	420,281		(291)			5.983	5.907	JD	2,094	25,633	08/28/2012	12/01/2022
541111-AX-8	LOGAN/TODD REGL WTR COMMN KY REV			2	1.C FE	1,501,399	106.5110	1,587,014	1,490,000	1,495,584		(1,145)			3.000	2.911	JJ	22,350	44,700	08/03/2016	07/01/2034
542269-CV-5	LONE STAR COLLEGE SYS TEX REV FING SYS R			2	1.C FE	1,298,942	106.3880	1,308,572	1,230,000	1,259,616		(7,710)			3.250	2.550	FA	15,102	39,975	07/12/2016	08/15/2032
542690-8H-8	LONG ISLAND PWR AUTH N Y ELEC SYS REV			2	1.F FE	2,349,960	118.4650	2,369,300	2,000,000	2,178,231		(35,171)			5.000	2.941	MS	33,333	100,000	10/14/2016	09/01/2034
543098-CG-0	LONGMONT COLO ENTERPRISE WASTEWATER REV			2	1.C FE	1,565,533	107.6560	1,727,879	1,605,000	1,578,484		2,231			3.250	3.450	MN	8,694	52,163	09/17/2015	11/01/2031
543573-DJ-5	LORAIN CNTY OHIO CMNTY COLLEGE DIST GEN			2	1.C FE	1,148,660	120.5530	1,205,530	1,000,000	1,086,254		(14,349)			5.000	3.250	JD	4,167	50,000	05/10/2017	12/01/2034
544386-DG-7	LOS ANGELES CALIF CMNTY FACS DIST SPL TA			2	1.E FE	1,854,418	111.2670	1,808,089	1,625,000	1,693,610		(24,254)			5.000	3.329	MS	27,083	81,250	08/15/2014	09/01/2028
544495-2M-5	LOS ANGELES CALIF DEPT WTR & PWR REV			2	1.D FE	5,671,750	120.3710	6,018,550	5,000,000	5,371,866		(67,201)			5.000	3.371	JJ	125,000	250,000	03/10/2017	07/01/2036
544525-WE-4	LOS ANGELES CALIF DEPT WTR & PWR WTRWKS			2	1.C FE	1,162,660	120.5890	1,205,890	1,000,000	1,090,241		(16,471)			5.000	3.041	JJ	25,000	50,000	04/27/2017	07/01/2036
546282-3A-0	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			2	1.F FE	1,461,341	115.5470	1,473,224	1,275,000	1,353,537		(19,413)			5.000	3.241	AO	15,938	63,750	12/18/2015	10/01/2033
546282-G7-3	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			2	1.D FE	3,372,689	107.6820	3,709,645	3,445,000	3,402,265		4,736			3.000	3.180	MN	17,225	103,350	02/06/2015	11/01/2029
54628C-PT-3	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			2	1.C FE	2,279,660	118.2800	2,365,600	2,000,000	2,251,018		(25,565)			4.000	2.401	AO	20,000	69,556	10/21/2020	10/01/2040
546486-BH-3	LOUISIANA ST HWY IMPT REV			2	1.C FE	2,742,732	111.3480	2,616,678	2,350,000	2,455,342		(40,723)			5.000	3.088	JD	5,222	117,500	02/26/2014	06/15/2026
546589-SK-9	LOUISVILLE & JEFFERSON CNTY KY MET SWR D				1.D FE	2,250,940	106.5100	1,879,902	1,765,000	1,837,411		(51,664)			5.000	1.950	MN	11,276	88,250	04/24/2013	05/15/2023
546589-ZD-7	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			2	1.D FE	4,318,623	106.5720	4,577,267	4,295,000	4,305,696		(2,574)			3.000	2.931	MN	16,464	128,850	08/09/2016	05/15/2034
54675Q-CT-8	LOUISVILLE/JEFFERSON CNTY KY METRO GOVT			2	2.A FE	600,000	104.9440	629,664	600,000	600,000					3.845	3.845	MN	3,845	23,070	07/23/2020	05/01/2035
54811B-PS-4	LOWER COLO RIV AUTH TEX TRANSMISSION SVC			2	1.E FE	5,000,000	109.6930	5,484,650	5,000,000	5,000,000					4.000	4.000	MN	25,556	200,000	06/05/2015	05/15/2033
55072R-BG-1	LUZERNE CNTY PA INDL DEV AUTH LEASE REV			2	1.C FE	285,408	116.2390	290,598	250,000	268,304		(4,297)			5.000	3.021	JD	556	12,500	10/18/2017	12/15/2027
55646F-AT-7	MADERA CNTY CALIF PUB FING AUTH LEASE RE			2	1.C FE	1,435,592	107.4100	1,433,924	1,335,000	1,422,853		(8,995)			3.000	2.170	AO	10,013	46,836	07/23/2020	10/01/2038
558614-EW-9	MADISON WIS WTR UTIL REV			2	1.C FE	1,247,025	103.5530	1,232,281	1,190,000	1,197,195		(6,958)			4.000	3.380	JJ	23,800	47,600	12/10/2013	01/01/2026
558614-EX-7	MADISON WIS WTR UTIL REV			2	1.C FE	1,332,506	103.5130	1,335,318	1,290,000	1,295,402		(5,214)			4.000	3.570	JJ	25,800	51,600	12/13/2013	01/01/2027
558614-JJ-3	MADISON WIS WTR UTIL REV			2	1.C FE	1,194,009	112.9060	1,281,483	1,135,000	1,174,003		(7,074)			4.000	3.250	JJ	22,700	45,400	01/25/2019	01/01/2035
559760-LD-3	MAGOFFIN CNTY KY SCH DIST FIN CORP SCH B			2	1.E FE	1,000,000	105.4640	1,054,640	1,000,000	1,000,000					3.000	3.000	FA	12,500	30,000	07/31/2014	08/01/2026
559760-LG-6	MAGOFFIN CNTY KY SCH DIST FIN CORP SCH B			2	1.E FE	1,035,728	105.0170	1,123,682	1,070,000	1,050,648		2,202			3.125	3.398	FA	13,932	33,438	08/08/2014	08/01/2029
56041M-SS-4	MAINE GOVERNMENTAL FACS AUTH LEASE RENT			2	1.D FE	2,854,447	116.8630	3,225,419	2,760,000	2,827,265		(8,667)			4.000	3.590	AO	27,600	110,400	09/13/2018	10/01/2035
56042R-P6-3	MAINE HEALTH & HIGHER EDL FACS AUTH REV			2	1.C IF	158,760	117.5680	176,352	150,000	155,399		(875)			4.000	3.280	JJ	3,000	6,000	12/20/2017	07/01/2033
56042R-P7-1	MAINE HEALTH & HIGHER EDL FACS AUTH REV			2	1.C FE	346,790	117.5680	387,974	330,000	340,366		(495)			4.000	3.370	JJ	6,600		12/20/2017	07/01/2034
56042R-P8-9	MAINE HEALTH & HIGHER EDL FACS AUTH REV			2	1.C FE	349,824	117.5680	393,853	335,000	344,168		(1,474)			4.000	3.449	JJ	6,700	13,400	12/20/2017	07/01/2035
56042R-R6-1	MAINE HEALTH & HIGHER EDL FACS AUTH REV			2	1.E FE	1,068,984	114.8340	1,159,823	1,010,000	1,046,351		(1,746)			4.000	3.280	JJ	20,200		12/20/2017	07/01/2033
56042R-R7-9	MAINE HEALTH & HIGHER EDL FACS AUTH REV			2	1.E FE	2,353,971	114.6910	2,569,078	2,240,000	2,310,366		(11,384)			4.000	3.370	JJ	44,800	89,600	12/20/2017	07/01/2034

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
56042R-R8-7	MAINE HEALTH & HIGHER EDL FACS AUTH REV			2	1.E FE	2,396,554	114.5620	2,629,198	2,295,000	2,357,805		(2,975)			4.000	3.449	JJ	45,900		12/20/2017	07/01/2035
56042R-TQ-5	MAINE HEALTH & HIGHER EDL FACS AUTH REV			2	1.E FE	2,775,948	106.7180	2,988,104	2,800,000	2,778,060		1,009			3.000	3.061	JJ	42,000	84,000	07/18/2019	07/01/2038
560551-QA-4	MAINE ST TPK AUTH TPK REV			2	1.D FE	879,204	115.4400	946,608	820,000	859,179		(5,346)			4.000	3.181	JJ	16,400	32,800	01/25/2018	07/01/2037
561851-HT-6	MANATEE CNTY FLA PUB UTILS REV			2	1.B FE	1,707,580	106.2240	1,858,920	1,750,000	1,723,486		2,589			3.000	3.200	AO	13,125	52,500	04/01/2015	10/01/2030
56453R-BK-9	MANTECA CALIF REDEV AGY SUCCESSOR AGY TA			2	1.C FE	575,000	101.6870	584,700	575,000	575,000					2.813	2.813	AO	4,044	16,175	02/20/2020	10/01/2035
56574C-AM-3	MARANA ARIZ PLEDGED EXCISE TAX REV			2	1.C FE	1,128,460	106.8770	1,068,770	1,000,000	1,022,176		(14,161)			5.000	3.470	JJ	25,000	50,000	06/20/2013	07/01/2025
56681N-BQ-9	MARICOPA CNTY ARIZ INDL DEV AUTH ED REV			2	1.D FE	864,413	117.1440	878,580	750,000	817,575		(11,068)			5.000	3.200	JJ	18,750	37,500	06/29/2017	07/01/2037
573485-AR-0	MARTINS FERRY OHIO CITY SCH DIST CTFS PA			2	1.F FE	1,032,170	106.1850	1,061,850	1,000,000	1,015,673		(6,136)			4.000	3.319	JD	3,333	40,000	03/08/2019	12/01/2036
574294-AU-8	MARYLAND STADIUM AUTHORITY			2	1.E FE	3,111,480	106.5320	3,195,960	3,000,000	3,109,785		(1,695)			3.000	2.560	JD	14,750		10/20/2021	06/01/2041
57430Y-BM-6	MARYLAND WTR QUALITY FING ADMIN BAY REST			2	1.C FE	1,985,220	105.3660	2,107,320	2,000,000	1,993,344		1,173			3.000	3.070	MS	20,000	60,000	04/29/2014	03/01/2027
574490-PA-0	MARYSVILLE WASH WTR & SWR REV			2	1.B FE	3,460,765	104.2840	3,649,940	3,500,000	3,480,239		2,826			3.000	3.100	AO	26,250	105,000	05/15/2014	04/01/2028
575165-AA-3	MASON CNTY WASH PUB HOSP DIST NO 1 HOSP			2	1.G FE	1,078,286	111.5010	1,226,511	1,100,000	1,081,487		900			3.750	3.900	JD	3,438	41,250	04/12/2018	12/01/2036
575165-AB-1	MASON CNTY WASH PUB HOSP DIST NO 1 HOSP			2	1.G FE	993,020	113.9690	1,139,690	1,000,000	993,927		246			4.000	4.050	JD	3,333	40,000	04/12/2018	12/01/2038
575831-EK-4	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			2	1.D FE	2,695,235	112.1940	3,034,848	2,705,000	2,696,458		476			4.000	4.031	MN	18,033	108,200	01/24/2019	05/01/2035
575832-3V-0	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ			2	1.C FE	39,888	106.1790	37,163	35,000	35,793		(571)			5.000	3.246	MN	292	1,750	12/10/2013	05/01/2025
575832-3Z-1	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ			2	1.D FE	3,595,596	105.9860	3,343,858	3,155,000	3,226,510		(14,293)			5.000	3.246	MN	26,292	78,875	12/10/2013	05/01/2025
57584X-6M-8	MASSACHUSETTS ST DEV FIN AGY REV			2	1.D FE	1,066,410	115.7660	1,157,660	1,000,000	1,042,253		(6,288)			4.000	3.220	JJ	20,000	40,000	12/13/2017	01/01/2035
57584Y-C3-1	MASSACHUSETTS ST DEV FIN AGY REV			2	2.A FE	1,970,386	109.2210	2,135,271	1,955,000	1,968,406		(1,328)			3.000	2.911	AO	14,663	58,650	07/09/2020	10/01/2035
57584Y-C4-9	MASSACHUSETTS ST DEV FIN AGY REV			2	2.A FE	2,033,809	109.0230	2,207,716	2,025,000	2,032,656		(757)			3.000	2.951	AO	15,188	60,750	07/09/2020	10/01/2036
57584Y-QV-4	MASSACHUSETTS ST DEV FIN AGY REV			2	2.A FE	1,500,000	111.9220	1,678,830	1,500,000	1,500,000					4.496	4.496	JJ	33,720	67,347	02/07/2019	07/01/2033
576051-QL-3	MASSACHUSETTS ST WTR RES AUTH IAM COML P			2	1.B FE	3,157,325	119.9770	2,999,425	2,500,000	2,819,906		(65,885)			5.000	2.060	FA	52,083	125,000	08/03/2016	08/01/2034
579832-LF-1	MC CRACKEN CNTY KY SCH DIST FIN CORP SCH			2	1.E FE	1,055,800	107.6310	1,076,310	1,000,000	1,014,940		(5,846)			4.000	3.351	JD	3,333	40,000	02/12/2014	12/01/2027
583030-PE-5	MEADE CNTY KY SCH DIST FIN CORP SCH BLDG			2	1.E FE	1,390,732	107.4490	1,504,286	1,400,000	1,393,121		476			3.000	3.050	MN	7,000	42,000	09/23/2016	11/01/2033
586158-NJ-2	MEMPHIS TENN ELEC SYS REV			2	1.E FE	1,089,450	109.7000	1,097,000	1,000,000	1,027,711		(8,968)			4.000	3.000	JD	3,333	40,000	05/21/2014	12/01/2028
586158-QF-7	MEMPHIS TENN ELEC SYS REV			2	1.E FE	2,283,909	111.7720	2,475,750	2,215,000	2,257,667		(6,468)			3.500	3.141	JD	6,460	77,525	09/15/2017	12/01/2036
586158-RC-3	MEMPHIS TENN ELEC SYS REV			2	1.E FE	1,916,772	109.6900	1,936,029	1,765,000	1,899,416		(13,603)			3.000	2.060	JD	4,413	52,950	09/04/2020	12/01/2040
58680N-CM-4	MENIFEE CALIF UN SCH DIST PUB FING AUTH			2	1.F FE	573,019	116.7640	607,173	520,000	548,007		(5,404)			5.000	3.731	MS	8,667	26,000	12/15/2016	09/01/2032
590252-QH-8	MERRILLVILLE IND MULTI SCH BLDG CORP			2	1.B FE	2,288,320	113.6300	2,272,600	2,000,000	2,140,338		(28,968)			4.000	2.360	JJ	36,889	80,000	08/03/2016	01/15/2030
590545-N8-8	MESA ARIZ UTIL SYS REV			2	1.C FE	822,612	106.7330	896,557	840,000	832,530		2,805			3.250	3.625	JJ	13,650	27,300	09/26/2014	07/01/2029
590545-N9-6	MESA ARIZ UTIL SYS REV			2	1.C FE	249,625	106.7330	266,833	250,000	249,847		58			3.250	3.276	JJ	4,063	8,125	02/10/2015	07/01/2030
590545-P3-7	MESA ARIZ UTIL SYS REV			2	1.D FE	4,005,337	105.8210	4,328,079	4,090,000	4,041,867		5,539			3.250	3.429	JJ	66,463	132,925	09/26/2014	07/01/2029
590545-P4-5	MESA ARIZ UTIL SYS REV			2	1.D FE	1,243,133	105.3350	1,311,421	1,245,000	1,243,968		104			3.250	3.261	JJ	20,231	40,463	02/10/2015	07/01/2030
590545-ZX-0	MESA ARIZ UTIL SYS REV			2	1.D FE	68,551	106.7330	74,713	70,000	69,498		189			3.250	3.552	JJ	1,138	2,275	09/26/2014	07/01/2029
590545-ZY-8	MESA ARIZ UTIL SYS REV			2	1.D FE	4,993	106.7330	5,337	5,000	4,998		1			3.250	3.271	JJ	81	163	02/10/2015	07/01/2030
591745-3J-1	METROPOLITAN ATLANTA RAPID TRAN AUTH GA			2	1.C FE	4,956,400	109.2180	5,460,900	5,000,000	4,963,609		1,772			3.250	3.310	JJ	81,250	162,500	08/04/2017	07/01/2037
591745-Z9-8	METROPOLITAN ATLANTA RAPID TRAN AUTH GA			2	1.C FE	6,343,328	109.8120	7,022,477	6,395,000	6,353,682		2,393			3.250	3.310	JJ	103,919	207,838	04/13/2017	07/01/2035
592090-FZ-2	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.D FE	4,318,400	109.0560	4,362,240	4,000,000	4,089,772		(34,043)			4.000	3.061	JJ	80,000	160,000	07/30/2014	07/01/2026
592642-DK-5	METROPOLITAN UTILS DIST OMAHA NEB WTR RE				1.C FE	2,110,697	102.6600	2,022,402	1,970,000	1,984,784		(15,185)			3.000	2.200	JD	2,627	59,100	11/16/2012	12/15/2022
59333H-CS-3	MIAMI-DADE CNTY FLA PROFESSIONAL SPORTS			1	1.E FE	1,000,000	110.5410	1,105,410	1,000,000	1,000,000					3.828	3.828	AO	9,570	38,280	08/09/2018	10/01/2028
59333M-U4-5	MIAMI-DADE CNTY FLA SCH BRD CTFS PARTN			2	1.E FE	2,016,520	110.7850	2,215,700	2,000,000	2,007,444		(1,651)			4.000	3.901	FA	33,333	80,000	11/12/2015	02/01/2032
59333N-D9-1	MIAMI-DADE CNTY FLA SPL OBLIG			2	1.D FE	6,493,500	107.6140	6,994,910	6,500,000	6,495,529		330			3.000	3.007	AO	48,750	195,000	07/26/2016	04/01/2033
59334P-FW-2	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA			2	1.C FE	2,269,520	114.9100	2,298,200	2,000,000	2,104,085		(27,545)			5.000	3.410	JJ	50,000	100,000	05/14/2015	07/01/2030
59447T-QR-7	MICHIGAN FIN AUTH REV			2	1.D FE	1,064,150	115.9490	1,159,490	1,000,000	1,040,587		(6,132)			4.000	3.240	JD	3,333	40,000	12/08/2017	12/01/2036
60242M-DB-6	MILWAUKEE WIS SEW REV			2	1.G FE	1,926,231	106.5520	1,768,763	1,660,000	1,703,078		(29,344)			5.000	3.110	JD	6,917	83,000	06/12/2013	06/01/2025
603792-RD-6	MINNEAPOLIS MINN SPL SCH DIST NO 001 CTF			2	1.B FE	995,630	100.2140	1,002,140	1,000,000	999,959		481			3.000	3.049	FA	12,500	30,000	11/16/2011	02/01/2022
60416S-K6-6	MINNESOTA ST HSG FIN AGY			2	1.B FE	380,000	101.8200	386,916	380,000	380,000					3.971	3.971	JJ	7,545	19,528	03/08/2019	07/01/2034
60416S-YP-9	MINNESOTA ST HSG FIN AGY			2	1.B FE	35,000	102.4090	35,843	35,000	35,000					4.200	4.200	JJ	735	2,245	06/08/2018	07/01/2033
60534T-K6-1	MISSISSIPPI DEV BK SPL OBLIG			2	1.E FE	1,073,280	114.1280	1,141,280	1,000,000	1,030,886		(7,215)			4.500	3.646	JD	3,750	45,000	06/10/2015	12/01/2029
60534T-K7-9	MISSISSIPPI DEV BK SPL OBLIG			2	1.E FE	1,121,010	116.0700	1,160,700	1,000,000	1,050,841		(11,891)			5.000	3.596	JD	4,167	50,000	06/10/2015	12/01/2030
60534T-TB-1	MISSISSIPPI DEV BK SPL OBLIG				1.C FE	982,740	104.8150	1,048,150	1,000,000	996,229		1,877			3.125	3.330	JD	2,604	31,250	12/06/2013	12/01/2023
60534T-Y4-1	MISSISSIPPI DEV BK SPL OBLIG			2	1.E FE	589,185	116.2950	581,475	500,000	539,794		(8,664)			5.000	2.990	AO	6,250	25,000	10/30/2015	04/01/2028
605699-RQ-2	MISSISSIPPI ST UNIV EDL BLDG CORP REV			2	1.C FE	692,132	110.6830	774,781	700,000	693,320		315			3.500	3.580	FA	10,208	24,500	12/01/2017	08/01/2037
606092-GC-2	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			2	1.F FE	1,150,630	108.9750	1,089,750	1,000,000	1,036,353		(17,352)			5.000	3.111	JJ	25,000	50,000	09/24/2014	01/01/2029

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
60635E-GG-5	MISSOURI ST ENVIRONMENTAL IMPT & ENERGY			2	1.D FE	673,141	112.8400	671,398	595,000	622,450		(8,555)			5.000	3.370	JJ	14,875	29,750	06/19/2015	01/01/2030
60637A-MD-1	MISSOURI ST HEALTH & EDL FACS AUTH HEALT			2	1.E FE	787,883	114.1880	856,410	750,000	773,773		(3,602)			4.000	3.400	MN	3,833	30,000	10/25/2017	11/15/2036
60637A-QK-1	MISSOURI ST HEALTH & EDL FACS AUTH HEALT			2	1.F FE	1,090,830	115.1530	1,151,530	1,000,000	1,070,131		(8,350)			4.000	2.940	JD	3,333	40,000	06/12/2019	12/01/2037
607142-FV-3	MOBILE ALA WTR & SWR COMMRS WTR & SWR RE			2	1.D FE	2,816,158	103.3570	2,733,793	2,645,000	2,669,042		(23,320)			4.000	3.070	JJ	52,900	105,800	02/05/2015	01/01/2033
607767-AT-7	MODESTO CALIF IRR DIST FING AUTH ELEC SY			2	1.E FE	3,572,690	115.9650	3,658,696	3,155,000	3,325,409		(41,915)			5.000	3.451	AO	39,438	157,750	06/26/2015	10/01/2030
60956P-JN-3	MONMOUTH CNTY N J IMPT AUTH REV			2	1.A FE	867,570	108.9080	816,810	750,000	775,579		(12,766)			5.000	3.150	JD	3,125	37,500	12/13/2013	12/01/2024
60956P-JP-8	MONMOUTH CNTY N J IMPT AUTH REV			2	1.A FE	571,040	108.8880	544,440	500,000	515,547		(7,742)			5.000	3.310	JD	2,083	25,000	12/13/2013	12/01/2025
612200-BD-6	MONTCLAIR CALIF REDEV AGY SUCCESSOR AGY			2	1.D FE	1,670,000	105.7620	1,766,225	1,670,000	1,670,000					3.328	3.328	AO	13,894	55,578	12/05/2019	10/01/2035
612414-CA-8	MONTEREY CALIF REGL WASTE MGMT AUTH REV			2	1.B FE	997,807	109.3830	1,121,176	1,025,000	1,009,104		1,887			3.375	3.620	AO	8,648	34,594	05/22/2015	04/01/2029
612414-CB-6	MONTEREY CALIF REGL WASTE MGMT AUTH REV			2	1.B FE	1,043,293	109.7850	1,174,700	1,070,000	1,053,396		1,692			3.500	3.720	AO	9,363	37,450	05/22/2015	04/01/2030
612414-CC-4	MONTEREY CALIF REGL WASTE MGMT AUTH REV			2	1.B FE	1,249,527	114.7100	1,273,281	1,110,000	1,161,351		(14,695)			5.000	3.480	AO	13,875	55,500	05/22/2015	04/01/2031
613105-JX-4	MONTGOMERY ALA WTRWKS & SAN SWR BRD WTR			2	1.B FE	1,245,130	100.7710	1,007,710	1,000,000	1,004,842		(29,463)			5.000	2.000	MS	16,667	50,000	03/08/2013	03/01/2022
613331-NK-9	MONTGOMERY CNTY KY SCH DIST FIN CORP SCH			2	1.E FE	1,208,825	105.6030	1,288,357	1,220,000	1,213,224		661			3.375	3.450	MS	13,725	41,175	08/29/2014	09/01/2030
616047-DH-6	MOORESVILLE IND CONS SCH BLDG CORP			2	1.B FE	1,280,975	102.6320	1,282,900	1,250,000	1,253,661		(3,432)			3.000	2.712	JJ	17,292	37,500	03/13/2013	07/15/2023
617762-BM-0	MOORE CNTY N C LTD OBLIG			2	1.C FE	1,011,940	115.5650	1,155,650	1,000,000	1,006,781		(1,106)			4.000	3.860	JD	3,333	40,000	12/01/2016	06/01/2034
621453-AT-6	MOUNT HEALTHY OHIO CITY SCH DIST CTFS PA			2	1.F FE	2,744,882	104.9720	2,718,775	2,590,000	2,725,853		(14,468)			3.000	2.310	JD	6,475	77,700	08/20/2020	12/01/2039
622634-FP-3	MT PLEASANT S C WTR & SWR REV			2	1.B FE	1,067,320	116.2510	1,162,510	1,000,000	1,038,983		(6,493)			4.000	3.210	JD	3,333	40,000	04/27/2017	06/01/2034
624543-HF-4	MOUNTAINTOP AREA JT SAN AUTH PA SWR REV			2	1.C FE	1,287,600	108.5150	1,302,180	1,200,000	1,275,084		(9,957)			3.000	2.031	JD	1,600	36,000	08/28/2020	12/15/2037
62459H-AB-4	MOVE ROLLA TRANSN DEV DIST MO TRANSN SAL			2	2.B FE	1,000,000	107.7520	1,077,520	1,000,000	1,000,000					4.500	4.500	JD	3,750	45,000	03/08/2017	06/01/2036
625847-EQ-7	MUNCIE IND SAN DIST REV			2	1.G FE	1,997,500	106.4000	2,128,000	2,000,000	1,998,149		133			3.000	3.010	JJ	30,000	60,000	07/14/2016	07/01/2033
626207-5D-2	MUNICIPAL ELEC AUTH GA			2	1.G FE	849,990	117.6730	882,548	750,000	840,132		(8,826)			4.000	2.501	JJ	15,000	18,500	10/30/2020	01/01/2040
627679-JM-6	MUSKEGON CNTY MICH BLDG AUTH			2	1.C FE	3,000,000	107.0260	3,210,780	3,000,000	3,000,000					3.939	3.939	MN	19,695	118,170	03/15/2018	11/01/2037
63968A-H9-9	NEBRASKA PUB PWR DIST REV			2	1.E FE	596,380	116.5110	582,555	500,000	542,128		(9,830)			5.000	2.761	JJ	12,500	25,000	01/27/2016	01/01/2033
640345-VM-3	NELSON CNTY KY SCH DIST FIN CORP SCH BLD			2	1.E FE	1,915,000	106.0640	2,031,126	1,915,000	1,915,000					3.000	3.000	JD	4,788	57,450	01/29/2015	12/01/2029
64132C-AT-7	NEVADA CNTY CALIF FIN AUTH CNTY OPERATIO			2	1.C FE	1,127,566	111.7380	1,268,226	1,135,000	1,128,555		328			3.500	3.550	AO	9,931	39,725	01/24/2019	10/01/2036
641496-QA-5	NEVADA SYS HIGHER ED UNIVS REV			2	1.D FE	4,705,825	109.2180	5,176,933	4,740,000	4,711,614		1,383			3.250	3.300	JJ	77,025	154,050	10/26/2017	07/01/2037
641667-RU-6	NEW ALBANY FLOYD CNTY IND SCH BLDG CORP			2	1.B FE	2,788,675	120.6380	3,015,950	2,500,000	2,668,981		(27,076)			5.000	3.641	JJ	57,639	125,000	03/14/2017	07/15/2035
642577-TN-0	NEW BRAUNFELS TEX UTIL REV			2	1.C FE	1,221,575	104.0630	1,300,788	1,250,000	1,230,010		1,581			3.000	3.180	JJ	18,750	37,500	03/02/2016	07/01/2032
644684-EE-8	NEW HAMPSHIRE ST BUSINESS FIN AUTH WTR F			2	1.F FE	1,000,000	106.9050	1,069,050	1,000,000	1,000,000					3.820	3.732	MS	12,733	38,094	08/27/2020	09/01/2038
64480P-BZ-1	NEW HANOVER CNTY N C LTD OBLIG			2	1.B FE	1,362,177	108.3330	1,370,412	1,265,000	1,291,294		(10,332)			4.000	3.100	JD	4,217	50,600	05/22/2014	06/01/2029
64542Y-AP-1	NEW HOPE CULTURAL ED FACS FIN CORP TEX C				1.C FE	205,000	102.2690	209,651	205,000	205,000					4.300	4.301	JJ	4,408	8,815	03/09/2018	07/01/2024
646066-7G-9	NEW JERSEY ST EDL FACS AUTH REV			1,2	1.F FE	625,000	105.3380	658,363	625,000	625,000					3.908	3.908	JJ	12,213	25,307	06/05/2020	07/01/2040
646136-4C-2	NEW JERSEY ST TRANSN TR FD AUTH			2	2.A FE	4,936,750	117.2270	5,861,350	5,000,000	4,949,534		4,027			4.000	4.125	JD	8,889	200,000	10/04/2018	12/15/2031
646136-6R-7	NEW JERSEY ST TRANSN TR FD AUTH			1	2.A FE	2,500,000	110.8670	2,771,675	2,500,000	2,500,000					4.081	4.081	JD	4,534	102,025	12/05/2019	06/15/2039
646136-V4-0	NEW JERSEY ST TRANSN TR FD AUTH			2	2.A FE	1,616,700	112.6780	1,690,170	1,500,000	1,539,298		(12,288)			5.000	4.050	JD	3,333	75,000	11/14/2014	06/15/2032
646139-4X-0	NEW JERSEY ST TPK AUTH TPK REV			2	1.F FE	2,876,600	111.1380	2,778,450	2,500,000	2,604,857		(39,640)			5.000	3.240	JJ	62,500	125,000	05/14/2014	01/01/2028
646139-7G-4	NEW JERSEY ST TPK AUTH TPK REV			2	1.F FE	3,565,530	123.2520	3,697,560	3,000,000	3,346,307		(52,139)			5.000	2.891	JJ	75,000	150,000	07/19/2017	01/01/2032
64613A-AZ-5	NEW JERSEY ST HSG & MTG FIN AGY REV			2	1.C FE	2,515,000	107.3510	2,699,878	2,515,000	2,515,000					3.700	3.700	AO	23,264	93,055	06/15/2018	10/01/2028
646140-CS-0	NEW JERSEY ST TPK AUTH TPK REV			2	1.F FE	3,884,960	108.9800	4,359,200	4,000,000	3,902,286		4,510			3.250	3.450	JJ	65,000	130,000	12/15/2017	01/01/2038
64711N-VT-9	NEW MEXICO FIN AUTH REV			2	1.C FE	1,962,657	108.0870	1,977,992	1,830,000	1,866,449		(14,076)			4.000	3.150	JD	3,253	73,200	05/22/2014	06/15/2028
647370-KL-8	NEW MEXICO ST HOSP EQUIP LN COUNCIL HOSP			2	2.A FE	549,685	117.0360	585,180	500,000	543,890		(4,561)			4.000	2.821	JD	1,667	20,000	09/02/2020	06/01/2035
64763K-AV-0	NEW ORLEANS LA AVIATION BRD SPL FAC REV			2	1.F FE	560,980	124.7870	623,935	500,000	543,463		(5,611)			5.000	3.540	AO	6,250	25,000	09/26/2018	10/01/2033
647753-KQ-4	NEW ORLEANS LA WTR REV			2	1.G FE	548,030	113.1350	565,675	500,000	515,425		(4,908)			5.000	3.870	JD	2,083	25,000	06/18/2014	12/01/2027
64971W-4U-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1.A FE	4,054,120	119.5990	4,185,965	3,500,000	3,808,691		(55,225)			5.000	3.111	FA	72,917	175,000	04/12/2017	02/01/2036
64971X-SB-5	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1.A FE	1,081,980	108.0110	1,080,110	1,000,000	1,072,161		(7,363)			3.000	2.100	MN	5,000	30,000	08/21/2020	11/01/2039
64972E-SE-0	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	3,000,000	97.4650	2,923,950	3,000,000	3,000,000					2.150	2.150	MN	10,750	64,500	08/14/2020	11/01/2040
64972G-KH-6	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			2	1.B FE	2,176,700	115.1700	2,303,400	2,000,000	2,088,539		(16,331)			4.000	3.031	JD	3,556	80,000	03/01/2016	06/15/2033
649907-B7-6	NEW YORK STATE DORMITORY AUTHORITY				1.D FE	1,164,580	112.2150	1,122,150	1,000,000	1,065,944		(12,569)			5.000	3.481	AO	12,500	50,000	05/14/2014	10/01/2026
649907-B9-2	NEW YORK STATE DORMITORY AUTHORITY				1.D FE	1,153,140	112.0110	1,120,110	1,000,000	1,067,038		(10,293)			5.000	3.694	AO	12,500	50,000	05/14/2014	10/01/2027
649907-C3-4	NEW YORK STATE DORMITORY AUTHORITY			2	1.D FE	1,144,650	112.0110	1,120,110	1,000,000	1,043,540		(14,900)			5.000	3.328	AO	12,500	50,000	05/14/2014	10/01/2028
64990E-4Z-7	NEW YORK STATE DORMITORY AUTHORITY			2	1.C FE	6,062,800	118.9650	5,948,250	5,000,000	5,540,057		(108,882)			5.000	2.510	FA	94,444	250,000	10/12/2016	02/15/2032
64990E-5B-9	NEW YORK STATE DORMITORY AUTHORITY			2	1.C FE	5,266,975	118.7150	5,193,781	4,375,000	4,823,335		(90,084)			5.000	2.631	FA	82,639	218,750	10/12/2016	02/15/2034
64990F-RW-6	NEW YORK STATE DORMITORY AUTHORITY			2	1.B FE	3,468,210	105.1680	3,155,040	3,000,000	3,062,457		(53,901)			5.000	3.097	FA	56,667	150,000	07/16/2013	02/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64990F-WN-0	NEW YORK STATE DORMITORY AUTHORITY			2	1.C FE	2,668,225	114.1010	2,852,525	2,500,000	2,596,398		(17,072)			4.000	3.178	FA	37,778	100,000	06/29/2017	02/15/2035
64990H-V6-4	NEW YORK STATE DORMITORY AUTHORITY			2	1.C FE	1,040,000	105.9550	1,101,932	1,040,000	1,040,000					3.100	3.100	JJ	16,120	32,240	10/14/2016	07/01/2034
650035-F8-6	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	5,642,150	105.6780	5,283,900	5,000,000	5,095,087		(76,334)			5.000	3.371	MS	73,611	250,000	12/12/2013	03/15/2026
650035-X2-9	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	1,785,945	117.3520	1,760,280	1,500,000	1,629,945		(28,760)			5.000	2.800	MS	22,083	75,000	03/09/2016	03/15/2033
650036-CB-0	NEW YORK ST URBAN DEV CORP REV			2	1.C FE	1,067,660	107.5570	1,075,570	1,000,000	1,058,971		(6,051)			3.000	2.250	MS	8,833	34,333	07/17/2020	03/15/2040
652376-DY-7	NEWPORT TENN ELEC SYS REV			2	1.E FE	3,000,000	106.4910	3,194,730	3,000,000	3,000,000					3.000	3.000	MN	15,000	90,000	07/10/2019	05/01/2038
653403-DQ-5	NIAGARA FALLS N Y BRDG COMMN TOLL REV			2	1.C FE	1,000,000	108.8450	1,088,450	1,000,000	1,000,000					4.163	4.163	AO	10,408	41,630	06/08/2018	10/01/2033
655153-CF-9	NOBLESVILLE IND ECONOMIC DEV REV			2	1.E FE	1,185,000	111.5150	1,321,453	1,185,000	1,185,000					4.190	4.190	JJ	22,895	49,651	02/14/2019	07/15/2033
655505-BD-6	NORCO CALIF CMNTY REDEV AGY SUCCESSOR AG			2	1.D FE	2,593,800	107.8360	2,825,303	2,620,000	2,598,330		1,193			3.125	3.198	MS	27,292	81,875	12/07/2017	03/01/2036
656178-EG-1	NORMAN OKLA REGL HOSP AUTH HOSP REV			2	2.A FE	745,800	107.5890	806,918	750,000	746,124		172			3.250	3.291	MS	8,125	24,375	11/20/2019	09/01/2038
65887P-JV-8	NORTH DAKOTA PUB FIN AUTH				1.A FE	1,330,107	103.5990	1,082,610	1,045,000	1,068,117		(30,429)			5.000	2.000	AO	13,063	52,250	08/16/2012	10/01/2022
659079-AT-4	NORTH DAVIS UTAH SWR DIST SWR REV			2	1.B FE	1,055,900	100.4510	1,004,510	1,000,000	1,001,015		(6,170)			3.000	2.370	MS	10,000	30,000	02/10/2012	03/01/2023
66285W-XF-8	NORTH TEX TWY AUTH REV			2	1.F FE	266,590	113.0530	282,633	250,000	259,632		(1,752)			4.000	3.161	JJ	5,000	10,000	10/13/2017	01/01/2034
66285W-XH-4	NORTH TEX TWY AUTH REV			2	1.F FE	1,059,000	113.2370	1,132,370	1,000,000	1,034,310		(6,223)			4.000	3.251	JJ	20,000	40,000	10/13/2017	01/01/2036
66328R-CL-8	NORTH WEST HENDRICKS MULTI-SCH BLDG CORP			2	1.B FE	1,000,000	106.1070	1,061,070	1,000,000	1,000,000					3.000	3.000	JJ	13,833	30,000	02/04/2016	07/15/2030
663903-GM-8	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE			2	1.B FE	2,032,575	105.6570	2,165,969	2,050,000	2,036,961		816			3.000	3.060	MN	7,858	61,500	02/18/2016	11/15/2034
66528P-AY-4	NORTHERN IND COMMUTER TRANSN DIST IND RE			2	1.D FE	1,748,085	118.3940	1,775,910	1,500,000	1,618,129		(24,096)			5.000	3.111	JJ	37,500	75,000	03/03/2016	07/01/2033
66528P-AZ-1	NORTHERN IND COMMUTER TRANSN DIST IND RE			2	1.D FE	636,773	106.8290	694,389	650,000	640,103		626			3.250	3.401	JJ	10,563	21,125	03/03/2016	07/01/2034
667300-DD-6	NORTHWEST ALLEN CNTY IND MIDDLE SCH BLDG				1.B FE	1,373,677	106.0980	1,283,786	1,210,000	1,238,535		(17,775)			5.000	3.413	JJ	27,897	60,500	08/08/2013	07/15/2023
675561-CG-7	OCOEE FLA CAP IMPT REV			2	1.C FE	1,145,660	122.1030	1,221,030	1,000,000	1,086,149		(13,388)			5.000	3.340	AO	12,500	50,000	03/31/2017	10/01/2036
67556H-CV-9	OCOEE FLA WTR & SWR SYS REV			2	1.B FE	979,719	119.5110	1,015,844	850,000	917,634		(13,003)			5.000	3.181	AO	10,625	42,500	11/17/2016	10/01/2033
67732P-DV-7	OHIO CNTY W VA CNTY COMMN SPL DIST EXCIS			2	2.C FE	978,770	101.1690	1,011,690	1,000,000	981,829		866			4.800	4.980	MS	16,000	48,000	03/02/2018	03/01/2036
677561-KN-1	OHIO ST HOSP FAC REV			2	1.C FE	1,061,760	115.5410	1,155,410	1,000,000	1,038,329		(5,690)			4.000	3.291	JJ	20,000	40,000	08/09/2017	01/01/2036
67759T-AA-6	OHIO ST TRANSN PROJ REV			2	1.B FE	155,000	100.4290	155,665	155,000	155,000					6.020	6.018	MN	1,192	9,331	09/29/2006	05/15/2022
678331-DX-4	OKANOGAN CNTY WASH PUB UTIL DIST NO 001			2	1.E FE	378,094	118.7850	391,991	330,000	373,277		(4,312)			4.000	2.360	JD	1,100	13,640	10/29/2020	12/01/2040
678553-BJ-6	OKLAHOMA CITY OKLA ECONOMIC DEV TR TAX A			2	1.C FE	1,500,000	113.7780	1,706,670	1,500,000	1,500,000					4.129	4.129	MS	20,645	61,935	09/12/2018	09/01/2033
67884G-DF-8	OKLAHOMA DEV FIN AUTH LEASE REV			2	1.D FE	748,178	110.4740	828,555	750,000	748,450		101			3.000	3.020	JJ	11,250	22,500	05/10/2019	07/01/2034
67884X-CP-0	OKLAHOMA DEV FIN AUTH HEALTH SYS REV			1	3.A FE	325,000	111.9170	363,730	325,000	325,000					5.450	5.451	FA	6,691	17,713	03/07/2018	08/15/2028
67884X-CQ-8	OKLAHOMA DEV FIN AUTH HEALTH SYS REV			1	1.F FE	250,000	116.0060	290,015	250,000	250,000					4.650	4.651	FA	4,392	11,625	03/07/2018	08/15/2030
679111-XV-1	OKLAHOMA ST TPK AUTH TPK REV			2	1.D FE	4,570,000	108.3120	4,949,858	4,570,000	4,570,000					3.125	3.125	JJ	71,406	142,813	12/07/2017	01/01/2037
679225-CG-5	OKMULGEE CNTY OKLA GOVERNMENTAL BLDG AUT			2	1.G FE	1,000,000	99.8420	998,420	1,000,000	1,000,000					3.200	3.200	JD	2,667	5,422	09/24/2021	12/01/2040
680454-VH-5	OLDHAM CNTY KY SCH DIST FIN CORP SCH BLD			2	1.E FE	1,992,800	101.4780	2,029,560	2,000,000	1,999,413		771			2.300	2.340	AO	11,500	46,000	08/02/2012	10/01/2022
682001-CF-7	OMAHA PUB PWR DIST NEB ELEC REV			2	1.D FE	1,562,699	106.9720	1,556,443	1,455,000	1,482,707		(12,689)			4.000	3.050	FA	24,250	58,200	02/10/2015	02/01/2031
682001-FF-4	OMAHA PUB PWR DIST NEB ELEC REV			2	1.C FE	1,847,540	112.2740	1,830,066	1,630,000	1,730,209		(23,080)			4.000	2.410	FA	27,167	65,200	08/03/2016	02/01/2034
682004-DY-9	OMAHA PUB PWR DIST NEB SEPARATE ELEC REV			2	1.E FE	4,612,859	113.0110	4,413,080	3,905,000	4,147,557		(74,174)			5.000	2.880	FA	81,354	195,250	02/05/2015	02/01/2030
68285T-BG-3	ONSLOW CNTY N C LTD OBLIG			2	1.D FE	1,162,300	114.5530	1,145,530	1,000,000	1,061,117		(16,718)			5.000	3.100	JD	4,167	50,000	05/15/2015	12/01/2027
68304F-AN-6	ONTARIO CALIF PENSION OBLIG			1	1.D FE	1,000,000	107.2130	1,072,130	1,000,000	1,000,000					3.779	3.779	JD	3,149	37,790	05/13/2020	06/01/2038
68304R-BR-0	ONTARIO CALIF PUB FING AUTH LEASE REV			2	1.C FE	1,290,531	122.4920	1,347,412	1,100,000	1,215,162		(17,802)			5.000	3.028	MN	9,167	55,000	06/22/2017	11/01/2036
68304R-CM-0	ONTARIO CALIF PUB FING AUTH LEASE REV			1,2	1.C FE	3,000,000	99.9960	2,999,880	3,000,000	3,000,000					3.183	3.183	AO	3,979		12/02/2021	10/01/2039
684545-ZX-7	ORANGE CNTY FLA TOURIST DEV TAX REV			2	1.C FE	4,968,250	113.8940	5,694,700	5,000,000	4,975,090		1,468			4.000	4.050	AO	50,000	200,000	11/30/2016	10/01/2034
684554-ER-5	ORANGE CNTY FLA WTR & WASTEWTR REV			2	1.A FE	5,504,691	103.8870	5,698,202	5,485,000	5,492,036		(2,425)			3.000	2.951	AO	41,138	164,550	05/11/2016	10/01/2033
685357-AU-9	ORANGEBURG CNTY S C FACS CORP INSTALLMEN			2	1.G FE	992,880	109.8080	1,098,080	1,000,000	993,952		279			3.500	3.550	JD	2,917	35,000	12/07/2017	12/01/2037
68562R-AV-9	ORCHARD FARM R-V SCH DIST MO CTFS PARTN			2	1.E FE	2,243,203	105.9680	2,278,312	2,150,000	2,230,953		(10,106)			3.000	2.430	AO	16,125	61,992	09/16/2020	04/01/2040
68607D-QL-2	OREGON ST DEPT TRANSN HWY USER TAX REV			2	1.B FE	1,155,890	108.7610	1,087,610	1,000,000	1,032,790		(16,762)			5.000	3.179	MN	6,389	50,000	10/09/2013	11/15/2026
68825R-CW-8	OSHKOSH WIS STORM WTR UTIL REV				1.E FE	718,257	100.9040	716,418	710,000	710,352		(1,045)			3.000	2.848	MN	3,550	21,300	06/12/2013	05/01/2022
689870-KB-8	OUACHITA PARISH LA WEST OUACHITA PARISH			2	1.D FE	1,522,567	106.9960	1,642,389	1,535,000	1,527,092		767			3.500	3.570	MS	17,908	53,725	07/15/2015	09/01/2030
691878-BR-2	OXNARD CALIF FING AUTH WASTEWATER REV			2	1.C FE	2,247,920	110.4290	2,208,580	2,000,000	2,070,769		(27,640)			5.000	3.460	JD	8,333	100,000	11/19/2014	06/01/2028
698148-BF-9	PANAMA CITY BEACH FLA CAP IMPT REV			2	1.F FE	567,878	127.7360	574,812	450,000	554,688		(10,660)			5.000	2.100	MN	3,750	24,063	09/16/2020	11/01/2039
698148-BG-7	PANAMA CITY BEACH FLA CAP IMPT REV			2	1.F FE	628,910	127.5290	637,645	500,000	614,513		(11,637)			5.000	2.140	MN	4,167	26,736	09/16/2020	11/01/2040
700387-EU-3	PARK CREEK MET DIST COLO REV			2	1.F FE	570,610	113.6570	568,285	500,000	536,856		(8,749)			5.000	2.990	JD	2,083	25,000	12/08/2017	12/01/2037
702541-HE-6	PASCO CNTY FLA WTR & SWR REV			2	1.B FE	2,000,000	106.2550	2,125,100	2,000,000	2,000,000					3.000	3.000	AO	15,000	60,000	09/25/2014	10/01/2027
70360P-EQ-0	PAULDING CNTY GA WTR & SEW REV			2	1.D FE	5,049,849	108.6660	5,487,633	5,050,000	5,049,941		4			3.000	3.000	JD	12,625	151,500	10/12/2016	12/01/2034
70643Q-GG-7	PEMBROKE PINES FLA CAP IMPT REV			2	1.E FE	1,261,458	120.9770	1,330,747	1,100,000	1,193,740		(15,584)			5.000	3.270	JD	4,583	55,000	04/28/2017	12/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
708292-JL-2	PENNINGTON CNTY S D CTFS PARTN			2	1.B FE	1,903,705	111.8370	2,007,474	1,795,000	1,845,733		(13,871)			4.000	3.121	JD	5,983	71,800	06/28/2017	06/01/2035
70869P-PA-9	PENNSYLVANIA ECONOMIC DEV FING AUTH REV			1	1.G FE	1,500,000	100.3740	1,505,610	1,500,000	1,500,000					3.594	3.594	JD	3,295		11/19/2021	12/01/2041
70870J-AW-8	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC			2	1.F FE	1,563,270	114.9250	1,723,875	1,500,000	1,539,537		(5,970)			4.000	3.499	MN	7,667	60,000	09/28/2017	11/15/2035
70917S-3G-6	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1.D FE	4,885,000	111.5700	5,450,195	4,885,000	4,885,000					4.100	4.100	JD	8,902	200,285	08/23/2018	06/15/2033
70917S-LS-0	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	2.B FE	837,169	106.3200	893,088	840,000	838,343		185			4.000	4.031	JJ	15,493	33,600	08/07/2014	07/15/2029
709223-5M-9	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.F FE	1,845,427	104.3780	1,623,078	1,555,000	1,586,101		(33,131)			5.000	2.770	JD	6,479	77,750	04/18/2013	12/01/2025
709224-FL-8	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.E FE	1,441,613	113.1030	1,413,788	1,250,000	1,312,485		(20,147)			5.000	3.190	JD	5,208	62,500	12/05/2014	12/01/2029
709224-UX-5	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.G FE	4,969,450	112.7490	5,637,450	5,000,000	4,976,324		1,520			4.000	4.050	JD	16,667	200,000	01/20/2017	12/01/2033
715029-FV-1	PERRY TWP IND MULTI SCH BLDG CORP			2	1.B FE	1,261,020	100.1170	1,201,404	1,200,000	1,200,269		(7,015)			4.000	3.400	JJ	22,133	48,000	11/16/2011	07/15/2023
715029-JB-1	PERRY TWP IND MULTI SCH BLDG CORP				1.B FE	617,290	100.1470	500,735	500,000	500,536		(14,013)			5.000	2.150	JJ	11,528	25,000	11/16/2012	01/15/2022
717817-TM-2	PHILADELPHIA PA ARPT REV			2	1.F FE	5,063,433	108.5020	5,533,602	5,100,000	5,069,266		1,498			3.250	3.300	JJ	82,875	165,750	12/15/2017	07/01/2037
71781X-DV-2	PHILADELPHIA PA AUTH FOR INDL DEV REVS			2	3.B FE	1,118,570	109.6590	1,096,590	1,000,000	1,074,650	26,836	(11,326)			5.000	3.570	MN	8,333	50,000	11/16/2017	05/01/2037
71783M-AU-9	PHILADELPHIA PA GAS WKS REV			2	1.G FE	1,168,240	120.6830	1,206,830	1,000,000	1,100,492		(16,282)			5.000	3.030	FA	20,833	50,000	08/09/2017	08/01/2034
71783P-AP-3	PHILADELPHIA PA HSG AUTH GEN REV			2	1.D FE	1,926,447	106.8320	2,099,249	1,965,000	1,934,097		1,772			3.500	3.650	MN	11,463	68,775	06/02/2017	05/01/2035
717868-GY-3	PHILADELPHIA PA REDEV AUTH REV			1,2	1.F FE	500,000	100.5270	502,635	500,000	500,000					3.172	3.172	MS	2,864		10/14/2021	09/01/2041
717893-A9-2	PHILADELPHIA PA WTR & WASTEWTR REV			2	1.E FE	2,993,361	113.6790	3,177,328	2,795,000	2,897,706		(19,758)			4.000	3.160	AO	27,950	111,800	10/14/2016	10/01/2033
717893-K8-3	PHILADELPHIA PA WTR & WASTEWTR REV			2	1.E FE	1,000,000	113.1860	1,131,860	1,000,000	1,000,000					4.049	4.049	AO	10,123	40,490	02/14/2019	10/01/2033
717893-K9-1	PHILADELPHIA PA WTR & WASTEWTR REV			2	1.E FE	1,000,000	113.1580	1,131,580	1,000,000	1,000,000					4.099	4.099	AO	10,248	40,990	02/14/2019	10/01/2034
717893-L2-5	PHILADELPHIA PA WTR & WASTEWTR REV			2	1.E FE	1,000,000	113.1320	1,131,320	1,000,000	1,000,000					4.189	4.189	AO	10,473	41,890	02/14/2019	10/01/2037
71883P-JR-9	PHOENIX ARIZ CIVIC IMPT CORP WASTEWATER			2	1.C FE	1,171,860	111.1380	1,111,380	1,000,000	1,047,065		(17,857)			5.000	3.031	JJ	25,000	50,000	03/19/2014	07/01/2026
719620-EY-8	PICKENS CNTY ALA WTR AUTH WTR REV			2	1.C FE	1,137,596	107.2230	1,158,008	1,080,000	1,130,886		(5,718)			3.000	2.350	JJ	16,200	21,780	10/16/2020	01/01/2040
721174-N4-8	PIKE CNTY KY SCH DIST FIN CORP SCH BLDG			2	1.E FE	3,601,953	106.3910	3,877,952	3,645,000	3,614,630		2,266			3.000	3.089	FA	45,563	109,350	02/16/2016	02/01/2033
721876-SF-8	PIMA CNTY ARIZ SWR REV			2	1.C FE	500,868	102.3730	409,492	400,000	405,780		(11,382)			5.000	2.080	JJ	10,000	20,000	11/15/2012	07/01/2022
721882-EA-2	PIMA CNTY ARIZ STR & HWY REV			2	1.C FE	1,218,787	101.8400	1,201,712	1,180,000	1,182,492		(4,854)			4.000	3.570	JJ	23,600	47,200	06/25/2013	07/01/2023
72205R-BK-7	PINAL CNTY ARIZ REV OBLIGS			2	1.D FE	2,456,656	110.5920	2,344,550	2,120,000	2,220,378		(36,772)			5.000	3.079	FA	44,167	106,000	12/04/2014	08/01/2030
72205R-CM-2	PINAL CNTY ARIZ REV OBLIGS			2	1.D FE	1,514,195	107.4720	1,665,816	1,550,000	1,528,820		2,418			3.125	3.330	FA	20,182	48,438	04/24/2015	08/01/2029
72205R-DV-1	PINAL CNTY ARIZ REV OBLIGS			2	1.C FE	3,110,000	103.4020	3,215,802	3,110,000	3,110,000					4.504	4.503	FA	58,364	140,074	12/13/2018	08/01/2035
72212C-AM-8	PINAL & MARICOPA CNTYS ARIZ SUPERSTITION			2	1.F FE	2,350,000	98.1140	2,305,679	2,350,000	2,350,000					3.091	3.091	JJ	30,670		07/09/2021	07/01/2041
72403M-CJ-0	PIONEERS MEM HEALTHCARE DIST CALIF			2	3.B FE	1,086,780	104.1560	1,041,560	1,000,000	1,027,902		(15,266)			5.000	3.342	AO	12,500	50,000	11/16/2017	10/01/2032
726286-EW-3	PLAINFIELD IND CMNTY HIGH SCH BLDG CORP			2	1.B FE	2,681,425	108.3140	2,707,850	2,500,000	2,552,019		(19,394)			4.000	3.141	JJ	46,111	100,000	07/23/2014	07/15/2028
732692-CL-0	PONTOTOC CNTY OKLA EDL FACS AUTH EDL FAC			2	1.G FE	1,247,832	117.5550	1,346,005	1,145,000	1,233,508		(8,833)			4.000	2.981	MS	15,267	45,800	04/28/2020	09/01/2035
73358W-S8-8	PORT AUTH N Y & N J			2	1.E FE	2,651,675	115.9390	2,898,475	2,500,000	2,598,724		(14,133)			4.000	3.291	MS	29,444	100,000	01/24/2018	03/15/2035
733911-CM-1	PORT CORPUS CHRISTI AUTH TEX NUECES CNTY			1,2	1.E FE	440,000	112.6500	495,660	440,000	440,000					4.199	4.199	JD	1,540	18,476	07/26/2018	12/01/2033
735240-S6-1	PORT PORTLAND ORE ARPT REV			1,2	2.A FE	1,475,000	106.5320	1,571,347	1,475,000	1,475,000					3.915	3.915	JJ	28,873	57,746	04/04/2019	07/01/2034
735240-T7-8	PORT PORTLAND ORE ARPT REV			2	1.E FE	652,854	119.1130	714,678	600,000	645,153		(4,601)			4.000	2.991	JJ	12,000	24,000	04/22/2020	07/01/2037
735240-T8-6	PORT PORTLAND ORE ARPT REV			2	1.E FE	473,946	118.4030	520,973	440,000	469,052		(2,944)			4.000	3.110	JJ	8,800	17,600	04/22/2020	07/01/2040
735352-QJ-8	PORT ST LUCIE FLA UTIL REV			2	1.D FE	1,108,660	113.9610	1,139,610	1,000,000	1,054,358		(10,785)			4.000	2.750	MS	13,333	40,000	08/11/2016	09/01/2034
735352-QL-3	PORT ST LUCIE FLA UTIL REV			2	1.D FE	1,541,055	113.0550	1,695,825	1,500,000	1,521,705		(4,197)			4.000	3.660	MS	20,000	60,000	01/05/2017	09/01/2036
73535E-LA-6	PORT ST LUCIE FLA SPL ASSMT REV			2	1.D FE	1,771,258	113.4440	1,826,448	1,610,000	1,689,705		(16,389)			4.000	2.821	JJ	32,200	64,400	09/09/2016	07/01/2032
73541W-BF-8	PORT ST LUCIE FLA SPL OBLIG REV			2	1.D FE	1,165,120	113.2450	1,279,669	1,130,000	1,155,392		(3,467)			4.355	3.950	MN	8,202	49,212	01/25/2019	05/01/2031
738798-AX-5	POWAY CALIF REDEV AGY SUCCESSOR AGY TAX				1.D FE	1,731,615	131.1410	1,967,115	1,500,000	1,649,362		(13,851)			5.000	3.684	JD	3,333	75,000	06/04/2015	12/15/2030
73885Q-GX-1	POWAY CALIF UNI SCH DIST PUB FING AUTH S			2	1.B FE	1,603,664	116.1330	1,637,475	1,410,000	1,487,034		(19,434)			5.000	3.401	MS	23,500	70,500	05/14/2015	09/01/2028
741705-GB-7	PRINCE GEORGES CNTY MD CTFS PARTN			2	1.B FE	2,839,049	108.9880	3,149,753	2,890,000	2,848,024		2,188			3.125	3.250	AO	22,578	90,313	09/13/2017	10/01/2036
742330-BC-6	PRINCETON OHIO CITY SCH DIST CTFS PARTN			2	1.C FE	3,820,000	108.0490	4,127,472	3,820,000	3,820,000					3.289	3.289	JD	10,470	125,640	12/13/2019	12/01/2034
74381X-AD-3	PROVIDENCE R I REDEV AGY SPL OBLIG			2	2.B FE	2,000,000	106.9260	2,138,520	2,000,000	2,000,000					4.557	4.558	MS	26,836	41,773	03/19/2021	03/15/2041
749841-KH-4	RACELAND-WORTHINGTON KY INDPT SCH DIST F			2	1.E FE	986,799	109.0000	1,095,450	1,005,000	990,395		903			3.125	3.265	MN	5,234	31,406	10/19/2017	11/01/2034
749841-KJ-0	RACELAND-WORTHINGTON KY INDPT SCH DIST F			2	1.E FE	1,014,832	108.8920	1,132,477	1,040,000	1,019,426		1,157			3.125	3.304	MN	5,417	32,500	10/19/2017	11/01/2035
750055-ML-6	RACINE WIS WTRWKS REV			2	1.C FE	1,528,197	113.7390	1,671,963	1,470,000	1,510,496		(6,370)			4.000	3.460	MS	19,600	58,800	02/06/2019	09/01/2035
753385-LZ-4	RAPID CITY S D SALES TAX REV			2	1.C FE	1,558,432	116.1220	1,799,891	1,550,000	1,555,487		(994)			4.000	3.920	JD	5,167	62,000	11/01/2018	12/01/2036
759136-RX-4	REGIONAL TRANSN DIST COLO SALES TAX REV			1	1.C FE	5,978,300	126.8500	6,342,500	5,000,000	5,514,695		(66,143)			5.000	3.304	MN	41,667	250,000	02/28/2014	11/01/2028
759136-UC-6	REGIONAL TRANSN DIST COLO SALES TAX REV			2	1.C FE	3,118,533	112.9990	3,418,220	3,025,000	3,075,439		(9,393)			4.000	3.621	MN	20,167	121,000	01/27/2017	11/01/2035
759911-R8-5	REGIONAL TRANSN AUTH ILL	SD		1	1.C FE	5,012,111	106.4740	5,323,700	5,000,000	5,001,794		(1,119)			5.400	5.375	JJ	135,000	270,000	01/07/2010	07/01/2023
76218R-GV-4	RHODE ISLAND CLEAN WTR FIN AGY REV			2	1.A FE	1,729,009	108.1700	1,471,112	1,360,000	1,427,765		(37,710)			5.000	2.080	AO	17,000	68,000	05/03/2013	10/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76218R-GW-2	RHODE ISLAND CLEAN WTR FIN AGY REV			2	1.A FE	659,080	108.2060	568,082	525,000	549,774		(13,758)			5.000	2.230	AO	6,563	26,250	05/03/2013	10/01/2025
762196-MF-7	RHODE IS HEALTH & EDL BLDG CORP PUB SCHS			2	1.B FE	1,295,000	110.2650	1,427,932	1,295,000	1,295,000					3.600	3.600	MN	5,957	46,620	04/28/2017	05/15/2037
762196-QA-4	RHODE IS HEALTH & EDL BLDG CORP PUB SCHS			2	1.D FE	1,693,865	114.4350	1,842,404	1,610,000	1,659,622		(8,298)			4.000	3.368	MN	8,229	64,400	07/12/2017	05/15/2034
762197-VT-5	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH			2	1.E FE	997,595	115.0660	1,093,127	950,000	979,299		(4,584)			4.000	3.400	MS	11,189	38,000	09/28/2017	09/15/2035
76219D-AT-5	RHODE IS COMM CORP SPL FAC REV			2	2.A FE	2,525,133	111.9050	2,864,768	2,560,000	2,530,420		1,483			3.875	3.981	JJ	49,600	99,200	02/15/2018	07/01/2036
76246P-AP-3	RIALTO CALIF REDEV AGY SUCCESSOR AGY TAX			2	1.C FE	2,272,050	115.0660	2,330,087	2,025,000	2,125,049		(25,154)			5.000	3.549	MS	33,750	101,250	07/02/2015	09/01/2029
765433-KM-8	RICHMOND VA PUB UTIL REV			2	1.C FE	1,147,980	117.2320	1,172,320	1,000,000	1,070,778		(16,204)			5.000	3.121	JJ	23,056	50,000	11/16/2016	01/15/2034
765761-BT-7	RIDGECREST CALIF CTFS PARTN			2	1.C FE	1,285,000	111.7210	1,435,615	1,285,000	1,285,000					4.413	4.413	JD	4,726	56,707	11/30/2018	06/01/2032
765761-BU-4	RIDGECREST CALIF CTFS PARTN			2	1.C FE	1,305,000	111.6430	1,456,941	1,305,000	1,305,000					4.463	4.463	JD	4,854	58,242	11/30/2018	06/01/2033
767027-DW-2	RIO CALIF ELEM SCH DIST CMNTY FACS DIST			2	1.C FE	3,000,000	106.9230	3,207,690	3,000,000	3,000,000					3.800	3.800	MS	38,000	114,000	09/18/2019	09/01/2039
767169-DM-4	RIO RANCHO N MEX GROSS RCPTS TAX REV			2	1.D FE	1,462,669	100.6430	1,489,516	1,480,000	1,477,335		1,836			2.000	2.130	JD	2,467	29,600	04/15/2013	06/01/2023
767175-GN-6	RIO RANCHO N MEX WTR & WASTEWTR SYS REV				1.D FE	1,486,045	106.3530	1,254,965	1,180,000	1,225,965		(32,738)			5.000	2.100	MN	7,539	59,000	04/25/2013	05/15/2023
767175-HG-0	RIO RANCHO N MEX WTR & WASTEWTR SYS REV			2	1.D FE	1,038,100	110.4630	1,104,630	1,000,000	1,014,830		(4,075)			4.000	3.529	MN	5,111	40,000	09/10/2015	05/15/2031
76912D-AY-4	RIVERSIDE CNTY CALIF TRANSN COMMN TOLL R			2	2.A FE	2,420,481	118.9940	2,498,874	2,100,000	2,413,969		(6,512)			4.000	2.231	N/A	17,967		10/06/2021	06/01/2041
76912D-BM-9	RIVERSIDE CNTY CALIF TRANSN COMMN TOLL R			2	2.A FE	425,000	99.3630	422,293	425,000	425,000					3.335	3.335	JD	3,032		10/06/2021	06/01/2041
76912T-NM-1	RIVERSIDE CNTY CALIF PUB FING AUTH TAX A			2	1.C FE	2,000,000	102.8830	2,057,660	2,000,000	2,000,000					3.187	3.187	JJ	31,870	63,740	02/13/2020	07/01/2038
76913A-DL-4	RIVERSIDE CNTY CALIF REDEV AGY SUCCESSOR			2	1.C FE	2,709,773	109.6620	2,982,806	2,720,000	2,712,840		523			4.000	4.030	AO	27,200	108,800	06/17/2015	10/01/2032
772249-PY-8	ROCK HILL S C UTIL SYS REV			2	1.F FE	1,082,200	110.3400	1,103,400	1,000,000	1,038,546		(8,947)			4.000	2.971	JJ	20,000	40,000	10/06/2016	01/01/2034
774652-AR-2	ROCKY MOUNT N C SPL OBLIG			2	1.D FE	2,738,818	113.0880	2,991,178	2,645,000	2,692,335		(9,943)			4.000	3.551	MN	17,633	105,800	12/14/2016	05/01/2033
774652-AS-0	ROCKY MOUNT N C SPL OBLIG			2	1.D FE	1,545,975	112.9790	1,694,685	1,500,000	1,523,228		(4,871)			4.000	3.611	MN	10,000	60,000	12/14/2016	05/01/2034
778260-FL-8	ROSS CNTY OHIO HOSP REV			2	1.G FE	780,078	124.4480	808,912	650,000	751,866		(11,358)			5.000	2.780	JD	2,708	32,500	06/06/2019	12/01/2039
778521-CP-7	ROSSVILLE IND CONS SCH DIST BLDG CORP			2	1.B FE	1,545,000	110.3270	1,704,552	1,545,000	1,545,000					3.500	3.499	JJ	24,935	54,075	03/28/2018	07/15/2033
77854P-BB-4	ROSWELL N MEX GROSS RCPTS TAX REV			2	1.C FE	786,263	114.8080	832,358	725,000	761,630		(5,939)			4.000	3.010	FA	12,083	29,000	08/10/2017	08/01/2033
778561-KH-2	ROSWELL N MEX JT WTR & SWR REV			2	1.E FE	844,755	117.5780	881,835	750,000	798,772		(10,076)			5.000	3.401	JD	3,125	37,500	01/25/2017	06/01/2034
782454-LH-3	RUSSELL CNTY KY SCH DIST FIN CORP SCH BL			2	1.E FE	1,170,780	104.8870	1,258,644	1,200,000	1,183,827		1,908			3.250	3.460	MN	6,500	39,000	05/08/2014	05/01/2029
783116-AS-5	RUSTON LA SALES TAX REV			2	1.C FE	1,554,387	117.4490	1,509,220	1,285,000	1,415,615		(27,613)			5.000	2.551	JD	5,354	64,250	08/25/2016	06/01/2033
785840-GX-1	SACRAMENTO CALIF AREA FLOOD CTL AGY			2	1.F FE	568,100	111.7200	558,600	500,000	520,533		(7,015)			5.000	3.421	AO	6,250	25,000	05/29/2014	10/01/2029
786071-KY-5	SACRAMENTO CALIF SPL TAX			2	2.A FE	551,865	112.6940	563,470	500,000	521,044		(5,265)			5.000	3.759	MS	8,333	25,000	06/17/2015	09/01/2030
786795-CR-3	SAGINAW MICH WTR SUPPLY SYS REV			2	1.C FE	679,969	118.0530	690,610	585,000	632,602		(9,726)			5.000	3.051	JJ	14,625	29,250	10/13/2016	07/01/2032
790235-BN-4	ST JOHNS CNTY FLA TRANSN IMPT REV			2	1.D FE	1,341,207	109.8610	1,384,249	1,260,000	1,291,256		(8,999)			4.000	3.190	AO	12,600	50,400	12/22/2015	10/01/2033
790420-LV-3	ST JOHNS CNTY FLA WTR & SWR REV			2	1.C FE	815,941	111.1690	778,183	700,000	732,706		(12,877)			5.000	2.980	JD	2,917	35,000	11/13/2014	06/01/2030
79165N-BK-9	ST LOUIS MO MUN FIN CORP REC SALES TAX L			2	1.F FE	2,594,469	115.9160	2,497,990	2,155,000	2,358,601		(46,251)			5.000	2.570	FA	40,706	107,750	08/05/2016	02/15/2030
79307T-DB-3	ST PAUL MINN SALES TAX REV			2	1.D FE	1,450,000	108.5520	1,574,004	1,450,000	1,450,000					3.887	3.887	MN	9,394	56,362	03/08/2019	11/01/2035
79467B-BE-4	SALES TAX SECURITIZATION CORP ILL			2	1.D FE	2,327,960	121.7670	2,435,340	2,000,000	2,211,105		(31,593)			5.000	3.061	JJ	50,000	100,000	01/25/2018	01/01/2034
795685-FB-7	SALT LAKE CNTY UTAH SALES TAX REV			2	1.A FE	1,420,000	104.9550	1,490,361	1,420,000	1,420,000					3.000	3.000	FA	17,750	42,600	01/27/2015	02/01/2030
79642G-DJ-8	CITY OF SAN ANTONIO TEXAS			2	1.D FE	794,810	101.7510	646,119	635,000	641,442		(17,165)			5.000	2.229	MN	4,057	31,750	02/08/2012	05/15/2023
79642G-DR-0	CITY OF SAN ANTONIO TEXAS			2	1.B FE	456,860	101.7380	371,344	365,000	368,703		(9,867)			5.000	2.229	MN	2,332	18,250	02/08/2012	05/15/2023
797299-ME-1	SAN DIEGO CALIF PUB FACS FING AUTH LEASE			2	1.D FE	5,085,000	112.4760	5,719,405	5,085,000	5,085,000					4.134	4.134	AO	44,378	210,214	06/04/2018	10/15/2032
79739G-PK-6	SAN DIEGO CNTY CALIF REGL ARPT AUTH ARPT			1,2	1.F FE	3,000,000	100.6990	3,020,970	3,000,000	3,000,000					2.956	2.956	JJ	5,666		11/18/2021	07/01/2036
797400-KT-4	SAN DIEGO CNTY CALIF REGL TRANSN COMMN S			2	1.A FE	2,533,641	117.6030	2,369,700	2,015,000	2,256,471		(53,898)			5.000	2.040	AO	25,188	100,750	08/04/2016	04/01/2034
79772E-BX-6	SAN FRANCISCO CALIF CITY & CNTY CMNTY FA			2	1.B FE	1,443,678	109.7020	1,590,679	1,450,000	1,444,574		323			4.000	4.038	MS	19,333	58,000	02/08/2019	09/01/2034
798055-SU-4	SAN JACINTO TEX RIV AUTH SPL PROJ REV			2	1.C FE	568,290	108.0050	540,025	500,000	514,563		(7,975)			5.000	3.270	AO	6,250	25,000	06/12/2014	10/01/2027
798153-NU-2	SAN JOSE CALIF FING AUTH LEASE REV			1,2	1.C FE	1,000,000	97.5080	975,080	1,000,000	1,000,000					2.882	2.882	JD	2,402	34,184	09/11/2020	06/01/2039
798693-DM-6	SAN LUIS OBISPO CNTY CALIF FING AUTH REV			2	1.E FE	4,547,440	115.4240	4,616,960	4,000,000	4,221,514		(55,911)			5.000	3.380	MS	66,667	200,000	08/06/2015	09/01/2030
798762-JQ-4	SAN MARCOS CALIF UNI SCH DIST SPL TAX			2	1.C FE	1,438,885	111.5840	1,417,117	1,270,000	1,320,662		(17,880)			5.000	3.419	MS	21,167	63,500	08/08/2014	09/01/2027
799910-FR-0	SANDY CITY UTAH SALES TAX REV			2	1.A FE	1,106,670	105.8530	1,201,432	1,135,000	1,117,409		1,835			3.250	3.470	MS	12,296	36,888	07/10/2015	03/01/2030
80036R-AP-5	SANDY SPRINGS GA PUB FACS AUTH REV			2	1.B FE	1,207,227	110.3550	1,346,331	1,220,000	1,213,838		1,309			3.000	3.090	MN	6,100	36,600	10/21/2015	05/01/2030
802556-BA-7	SANTA PAULA CALIF UTIL AUTH WASTEWTR ENT			2	1.E FE	3,701,137	105.6950	3,873,722	3,665,000	3,677,713		(3,848)			3.500	3.381	FA	53,448	128,275	04/15/2015	02/01/2030
80263K-AG-4	SANTA ROSA CALIF REDEV AGY SUCCESSOR AGY			2	1.C FE	2,263,775	106.0760	2,439,748	2,300,000	2,274,665		1,947			3.375	3.500	FA	32,344	77,625	10/30/2015	08/01/2032
80585G-BR-9	SCAGO EDL FACS CORP FOR CHEROKEE SCH DIS			2	1.F FE	969,410	106.3790	1,063,790	1,000,000	981,506		1,994			3.250	3.520	JD	2,708	32,500	04/23/2015	12/01/2029
80585G-BT-5	SCAGO EDL FACS CORP FOR CHEROKEE SCH DIS			2	1.F FE	991,280	106.9050	1,069,050	1,000,000	995,934		755			3.000	3.090	JD	2,500	30,000	04/23/2015	12/01/2026
80802V-AN-3	SCHOOLS INFRASTRUCTURE FING AGY CALIF SP			2	1.C FE	915,498	111.4680	908,464	815,000	844,994		(10,563)			5.000	3.539	MS	13,583	40,750	06/18/2014	09/01/2027
80889E-BC-0	SCIOTO CNTY OHIO REGL WTR DIST NO 1 AUTH			2	5.B GI	1,175,000	100.2320	1,177,726	1,175,000	1,175,000					5.625	5.624	JD	5,508	66,094	05/25/2011	06/01/2031

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
809545-TX-4	SCOTT CNTY KY SCH DIST FIN CORP SCH BLDG				1.E FE	1,972,620	101.7980	2,035,960	2,000,000	1,996,574		2,880			2.000	2.150	MS	13,333	40,000	11/29/2012	03/01/2023
810489-PN-8	SCOTTSDALE ARIZ MUN PPTY CORP EXCISE TAX			2	1.B FE	811,000	106.1330	849,064	800,000	803,056		(1,158)			3.250	3.090	JJ	13,000	26,000	05/07/2014	07/01/2027
812631-NZ-8	SEATTLE WASH DRAIN & WASTEWATER REV			2	1.B FE	9,570,390	114.8640	10,165,464	8,850,000	9,272,725		(69,580)			4.000	3.050	JJ	177,000	354,000	06/21/2017	07/01/2037
812643-QA-5	SEATTLE WASH MUN LT & PWR REV			2	1.C FE	5,448,750	115.3250	5,766,250	5,000,000	5,271,862		(43,502)			4.000	2.950	MS	66,667	200,000	09/14/2017	09/01/2035
812728-VV-2	SEATTLE WASH MET MUNICIPALITY			2	1.B FE	5,309,600	114.3310	5,716,550	5,000,000	5,169,734		(30,218)			4.000	3.270	FA	83,333	200,000	01/12/2017	08/01/2035
816705-JE-8	SEMINOLE CNTY FLA WTR & SWR REV			2	1.C FE	1,834,630	112.3940	1,966,895	1,750,000	1,784,154		(8,403)			4.000	3.440	AO	17,500	70,000	05/01/2015	10/01/2030
818614-FD-6	SEYMOUR IND SEW WKS REV			2	1.C FE	1,800,000	101.7260	1,831,068	1,800,000	1,800,000					3.000	3.000	JJ	27,000	54,000	02/04/2015	07/01/2029
82153T-BM-0	SHELBY CNTY ALA BRD ED SPL TAX SCH WTS			2	1.D FE	2,000,000	106.8760	2,137,520	2,000,000	2,000,000					3.000	3.000	FA	25,000	60,000	04/22/2016	02/01/2031
821697-V5-5	SHELBY CNTY TENN HEALTH EDL & HSG FACS B			2	1.F FE	922,089	114.1180	970,003	850,000	895,948		(6,783)			4.000	3.021	FA	14,167	34,000	12/07/2017	08/01/2037
825485-TH-8	SHREVEPORT LA WTR & SWR REV			2	1.G FE	2,371,522	109.6760	2,418,356	2,205,000	2,258,674		(17,330)			4.000	3.120	JD	7,350	88,200	10/23/2014	12/01/2026
825485-TP-0	SHREVEPORT LA WTR & SWR REV			2	1.G FE	2,255,900	112.4210	2,248,420	2,000,000	2,083,576		(26,796)			5.000	3.480	JD	8,333	100,000	11/07/2014	12/01/2029
825485-UL-7	SHREVEPORT LA WTR & SWR REV			2	1.F FE	2,910,650	116.3830	2,909,575	2,500,000	2,676,675		(41,857)			5.000	3.070	JD	10,417	125,000	12/17/2015	12/01/2031
825485-XM-2	SHREVEPORT LA WTR & SWR REV			2	1.F FE	354,224	114.7490	372,934	325,000	347,041		(2,839)			4.000	2.910	JD	1,083	13,000	05/08/2019	12/01/2036
82707B-EC-9	SILICON VY CLEAN WTR CALIF WASTEWTR REV			1,2	1.C FE	1,330,000	100.6630	1,338,818	1,330,000	1,330,000					2.792	2.792	FA	15,472	13,925	03/03/2021	08/01/2040
837031-C2-7	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH EC			2	1.G FE	386,312	107.0870	390,868	365,000	385,155		(1,157)			3.000	2.329	MS	6,540		05/19/2021	03/15/2041
837151-PQ-6	SOUTH CAROLINA ST PUB SVC AUTH REV			2	1.F FE	5,880,800	117.4080	5,870,400	5,000,000	5,410,417		(85,713)			5.000	3.001	JD	20,833	250,000	01/08/2016	12/01/2034
83755L-A5-5	SOUTH DAKOTA ST BLDG AUTH REV			2	1.B FE	1,725,075	119.2890	1,789,335	1,500,000	1,630,924		(21,793)			5.000	3.230	JD	6,250	75,000	05/03/2017	06/01/2037
83755V-D6-8	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R			2	1.E FE	3,122,880	112.7540	3,382,620	3,000,000	3,074,930		(11,767)			4.000	3.510	MS	40,000	120,000	08/23/2017	09/01/2035
83787T-AN-1	SOUTH FULTON GA MUN REGL WTR & SWR AUTH			2	1.C FE	2,290,632	109.0030	2,196,410	2,015,000	2,080,377		(31,113)			5.000	3.310	JJ	50,375	100,750	06/18/2014	01/01/2027
84131Q-BJ-6	SOUTHEAST ALASKA PWR AGY ELEC REV			2	1.F FE	1,962,940	107.2390	2,144,780	2,000,000	1,973,955		1,767			3.875	4.018	JD	6,458	77,500	04/23/2015	06/01/2033
841438-LF-9	SOUTHEAST MO ST UNIV SYS FACS REV			2	1.C FE	1,237,507	103.6410	1,269,602	1,225,000	1,228,965		(1,686)			3.000	2.850	AO	9,188	36,750	08/04/2016	04/01/2033
841438-LH-5	SOUTHEAST MO ST UNIV SYS FACS REV			2	1.C FE	1,009,970	103.5310	1,045,663	1,010,000	1,009,998					3.000	3.000	AO	7,575	30,300	08/04/2016	04/01/2035
844211-CX-8	SOUTHFIELD MICH LIBR BLDG AUTH			2	1.C FE	994,602	106.2240	1,083,485	1,020,000	1,006,469		1,888			3.125	3.359	MN	5,313	31,875	02/13/2015	05/01/2028
845045-BB-8	SOUTHWEST HOUSTON TEX REDEV AUTH TAX INC			2	2.A FE	1,090,940	117.5170	1,175,170	1,000,000	1,054,324		(8,414)			5.000	3.921	MS	16,667	50,000	04/06/2017	09/01/2036
845065-BP-5	SOUTHWEST LICKING OHIO LOC SCH DIST CTFS			2	1.C FE	1,903,360	108.0440	1,955,596	1,810,000	1,902,029		(1,330)			3.000	2.420	JD	8,748		10/07/2021	12/01/2041
847175-MP-8	SPARTANBURG S C SAN SWR DIST SWR SYS REV			2	1.D FE	1,000,000	103.9660	1,039,660	1,000,000	1,000,000					2.954	2.954	MS	9,847	29,540	04/24/2020	03/01/2037
850578-TN-5	SPRINGFIELD ILL ELEC REV			2	1.F FE	1,492,864	106.2080	1,630,293	1,535,000	1,508,185		2,761			3.500	3.750	MS	17,908	53,725	11/13/2015	03/01/2030
850714-GB-6	SPRINGFIELD ILL WTR REV			2	1.E FE	2,309,856	100.7710	2,045,651	2,030,000	2,036,521		(39,525)			5.000	2.999	MS	33,833	101,500	05/14/2014	03/01/2027
851018-KT-7	SPRINGFIELD MO PUB UTIL REV			2	1.C FE	9,818,300	107.2970	10,729,700	10,000,000	9,885,238		11,264			3.375	3.531	FA	140,625	337,500	05/21/2015	08/01/2030
85233S-BM-9	ST LOUIS MO LD CLEARANCE REDEV AUTH ANNU			2	1.F FE	2,206,360	118.8620	2,377,240	2,000,000	2,127,856		(21,737)			5.000	3.650	AO	25,000	100,000	03/02/2018	04/01/2038
852516-BV-4	STAFFORD TEX ECONOMIC DEV CORP SALES TAX			2	1.G FE	1,123,100	107.7770	1,077,770	1,000,000	1,025,313		(14,556)			5.000	3.420	MS	16,667	50,000	06/12/2014	09/01/2028
85732G-RG-7	STATE PUB SCH BLDG AUTH PA LEASE REV			2	1.C FE	1,035,530	101.0820	1,010,820	1,000,000	1,001,858		(4,913)			4.000	3.489	MN	5,111	40,000	03/21/2014	11/15/2027
85732M-W3-7	STATE PUB SCH BLDG AUTH PA COLLEGE REV			2	1.G FE	1,154,942	105.8030	1,237,895	1,170,000	1,157,632		782			3.375	3.480	JD	1,755	39,488	04/12/2018	06/15/2034
86181S-BZ-0	STONEGATE VLG MET DIST COLO WTR ENTERPRI			2	1.C FE	2,620,000	99.4450	2,605,459	2,620,000	2,620,000					3.150	3.150	JD	2,293		12/10/2021	12/01/2036
864108-DA-0	STURGIS MICH BLDG AUTH			2	1.C FE	1,126,493	109.0460	1,144,983	1,050,000	1,073,202		(7,929)			4.250	3.400	AO	11,156	44,625	06/19/2014	10/01/2028
86459A-CA-8	LAKE ELSINORE CALIF REDEV AGY SUCCESSOR			2	1.C FE	1,368,220	106.7340	1,494,276	1,400,000	1,375,136		1,938			3.875	4.090	MS	18,083	54,250	02/28/2018	03/01/2032
86459A-CB-6	LAKE ELSINORE CALIF REDEV AGY SUCCESSOR			2	1.C FE	489,880	106.8220	534,110	500,000	491,213		375			4.000	4.150	MS	6,667	20,000	02/28/2018	03/01/2038
866527-GK-4	SUMTER CNTY FLA CAP IMPT REV			2	1.C FE	1,630,689	114.5530	1,672,474	1,460,000	1,525,585		(17,748)			5.000	3.590	JD	6,083	73,000	06/04/2015	06/01/2031
866613-BK-7	SUMTER TWO SCH FACS INC S C INSTALLMENT			2	2.A FE	1,704,238	105.9520	1,854,160	1,750,000	1,718,413		2,647			3.125	3.340	JD	4,557	54,688	03/02/2016	12/01/2031
86888U-BM-0	SURRY CNTY N C LTD OBLIG			2	1.E FE	474,963	117.8820	512,787	435,000	465,518		(3,634)			4.000	2.940	JD	1,450	17,400	04/18/2019	06/01/2036
86888U-BN-8	SURRY CNTY N C LTD OBLIG			2	1.E FE	451,238	117.6550	488,268	415,000	442,690		(3,290)			4.000	2.990	JD	1,383	16,600	04/18/2019	06/01/2037
86889A-AN-2	SURPRISE ARIZ PLEDGED REV			2	1.B FE	839,491	106.9310	924,953	865,000	850,924		1,913			3.000	3.280	JJ	12,975	25,950	06/03/2015	07/01/2028
86889A-AP-7	SURPRISE ARIZ PLEDGED REV			2	1.B FE	891,873	107.2270	975,766	910,000	899,243		1,238			3.250	3.430	JJ	14,788	29,575	06/03/2015	07/01/2029
86889A-AQ-5	SURPRISE ARIZ PLEDGED REV			2	1.B FE	578,500	115.0600	575,300	500,000	530,258		(8,053)			5.000	3.160	JJ	12,500	25,000	06/03/2015	07/01/2030
86909R-BH-3	SUSQUEHANNA AREA REGL ARPT AUTH PA ARPT			2	2.C FE	1,107,120	116.3150	1,163,150	1,000,000	1,068,209		(9,972)			5.000	3.721	JJ	25,000	50,000	11/03/2017	01/01/2038
874458-JZ-6	TALLAHASSEE FLA CAP BDS			2	1.C FE	569,835	103.5370	517,685	500,000	507,038		(9,183)			5.000	3.078	AO	6,250	25,000	05/21/2014	10/01/2030
875518-FA-5	TANGIPAHOA PARISH LA HOSP SVC DIST NO 1			2	2.A FE	1,564,245	104.6430	1,569,645	1,500,000	1,563,021		(1,224)			3.000	2.481	FA	8,750		09/22/2021	02/01/2040
876721-AC-5	TAWAS CITY MICH HOSP FIN AUTH HOSP REV			2	1.A	775,000	100.4230	778,278	775,000	775,000					5.750	5.748	FA	16,835	44,563	10/12/2000	02/15/2023
876721-AG-6	TAWAS CITY MICH HOSP FIN AUTH HOSP REV			2	1.D FE	345,000	100.4260	346,470	345,000	345,000					5.750	5.748	FA	7,494	19,838	10/18/2000	02/15/2023
880157-CT-7	TEMPLE TEX TAX INCREMENT			2	2.B FE	3,015,000	102.8280	3,100,264	3,015,000	3,015,000					3.250	3.250	FA	53,077		05/28/2021	08/01/2041
881100-CU-3	TERRE HAUTE IND SAN DIST REV			2	1.C FE	1,112,884	99.1790	1,115,764	1,125,000	1,113,757		658			2.000	2.080	JJ	11,250	19,125	08/12/2020	07/01/2036
881100-CV-1	TERRE HAUTE IND SAN DIST REV			2	1.C FE	877,727	98.7780	879,124	890,000	878,580		642			2.000	2.100	JJ	8,900	15,130	08/12/2020	01/01/2037
881182-BT-5	TERREBONNE LEVEE & CONSV DIST LA PUB IMP			2	1.E FE	4,784,616	114.3670	4,769,104	4,170,000	4,709,673		(57,258)			4.000	2.300	JD	13,900	204,793	08/27/2020	06/01/2039

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
881250-EJ-9	TERREBONNE PARISH LA SALES & USE TAX			2	1.C FE	1,440,000	111.0990	1,599,826	1,440,000	1,440,000					4.212	4.212	AO	15,163	60,653	04/27/2018	04/01/2032
882555-ZZ-1	TEXAS MUN PWR AGY REV			2	1.E FE	2,182,480	99.4230	2,212,162	2,225,000	2,183,169		688			2.250	2.370	MS	16,688	4,450	06/30/2021	09/01/2041
882756-8C-6	TEXAS PUBLIC FINANCE AUTHORITY			2	1.D FE	2,226,840	113.1660	2,263,320	2,000,000	2,116,969		(21,958)			4.000	2.721	JD	6,667	80,000	08/26/2016	12/01/2034
882854-7F-3	TEXAS WTR DEV BRD REV			2	1.A FE	2,969,520	101.2730	3,038,190	3,000,000	2,969,676		156			2.375	2.440	FA	11,281		10/14/2021	08/01/2041
882854-P8-9	TEXAS WTR DEV BRD REV			2	1.A FE	5,171,100	118.8030	5,940,150	5,000,000	5,122,471		(15,679)			4.000	3.590	AO	42,222	200,000	09/19/2018	10/15/2035
885277-EN-9	THORNTON COLO DEV AUTH TAX INCREMENT			2	1.E FE	987,600	106.8880	1,068,880	1,000,000	991,169		640			3.750	3.850	JD	3,125	37,500	11/18/2015	12/01/2032
88901M-AU-0	TODD CREEK VLG MET DIST COLO WTR ACTIVIT			2	2.B FE	1,719,767	100.1920	1,748,350	1,745,000	1,721,948		770			5.875	6.000	JD	8,543	102,519	11/29/2018	12/01/2038
889396-QE-0	TOLEDO OHIO WTRWKS REV			2	1.D FE	1,172,220	106.3510	1,063,510	1,000,000	1,027,040		(19,067)			5.000	2.970	MN	6,389	50,000	06/17/2013	11/15/2023
889396-RF-6	TOLEDO OHIO WTRWKS REV			2	1.D FE	1,987,206	114.3820	1,995,966	1,745,000	1,837,681		(25,585)			5.000	3.321	MN	11,149	87,250	07/22/2015	11/15/2030
892372-AT-0	TRACY CALIF CMNTY DEV AGY SUCCESSOR AGY			2	1.C FE	1,322,933	104.5170	1,410,980	1,350,000	1,330,479		1,377			3.000	3.150	FA	16,875	40,500	01/22/2016	08/01/2033
89602N-3Z-5	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1.D FE	2,642,003	116.1860	2,643,232	2,275,000	2,430,639		(37,291)			5.000	3.110	MN	14,535	113,750	11/04/2015	11/15/2034
89602N-4G-6	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1.D FE	1,161,320	116.1860	1,161,860	1,000,000	1,068,413		(16,392)			5.000	3.110	MN	6,389	50,000	11/04/2015	11/15/2034
89656B-BN-4	TRINITY PUB UTILS DIST FING AUTH CALIF E			2	2.A FE	1,173,132	106.5960	1,257,833	1,180,000	1,174,825		424			3.000	3.050	AO	8,850	35,400	10/19/2017	04/01/2032
89686A-BJ-9	TRIVIEW COLO MET DIST WTR & WASTEWATER E			2	1.G FE	796,709	107.9920	869,336	805,000	797,342		399			3.000	3.080	JD	2,013	24,150	05/20/2020	12/01/2036
898785-NR-7	TUCSON ARIZ STR & HWY USER REV				1.C FE	1,168,420	102.3910	1,023,910	1,000,000	1,010,499		(20,555)			5.000	2.870	JJ	25,000	50,000	06/13/2013	07/01/2022
898796-5Z-6	TUCSON ARIZ WTR REV			1	1.C FE	1,000,000	114.8710	1,148,710	1,000,000	1,000,000					5.789	5.787	JJ	28,945	57,890	06/11/2010	07/01/2026
898797-AL-9	TUCSON ARIZ WTR REV			2	1.C FE	2,090,684	107.0790	1,900,652	1,775,000	1,828,272		(34,241)			5.000	2.940	JJ	44,375	88,750	06/06/2013	07/01/2025
898797-CM-5	TUCSON ARIZ WTR REV			2	1.C FE	911,690	115.7360	920,101	795,000	840,136		(11,983)			5.000	3.270	JJ	19,875	39,750	06/11/2015	07/01/2030
899154-BD-9	TULARE CNTY CALIF PENSION OBLIG			1,2	1.E FE	2,015,000	113.4060	2,285,131	2,015,000	2,015,000					4.259	4.259	JD	7,152	85,819	06/01/2018	06/01/2031
899521-CJ-5	TULSA CNTY OKLA INDL AUTH HEALTH FACS RE			2	1.E FE	1,235,000	107.9690	1,333,417	1,235,000	1,235,000					3.000	3.000	FA	15,438	37,050	12/06/2019	02/01/2037
90059R-AS-0	TUSCALOOSA ALA CITY BRD ED SCH TAX WTS			2	1.D FE	1,672,830	120.1070	1,801,605	1,500,000	1,589,929		(17,755)			5.000	3.570	FA	31,250	75,000	12/15/2016	08/01/2034
90059R-AT-8	TUSCALOOSA ALA CITY BRD ED SCH TAX WTS			2	1.D FE	1,388,663	120.1070	1,501,338	1,250,000	1,322,232		(14,241)			5.000	3.620	FA	26,042	62,500	12/15/2016	08/01/2035
90073C-AX-4	TUSCARAWAS VY OHIO LOC SCH DIST CTFS PAR			2	1.E FE	2,226,169	105.5880	2,317,657	2,195,000	2,221,256		(3,142)			3.000	2.820	JD	5,488	65,850	05/21/2020	12/01/2042
901073-GY-6	TUSTIN CALIF UNI SCH DIST SPL TAX			2	1.C FE	4,900,469	115.2250	5,058,378	4,390,000	4,594,396		(51,291)			5.000	3.631	MS	73,167	219,500	05/14/2015	09/01/2032
902562-DG-9	UAB MEDICINE FIN AUTH ALA REV			2	1.D FE	1,477,698	117.8960	1,585,701	1,345,000	1,447,832		(11,834)			4.000	2.881	MS	17,933	53,800	05/23/2019	09/01/2036
906400-ED-4	UNION CNTY N C ENTERPRISE SYS REV			2	1.C FE	507,940	110.4340	552,170	500,000	504,692		(785)			3.250	3.061	JD	1,354	16,250	08/11/2017	06/01/2033
913366-HG-8	UNIV CALIF REGTS MED CTR POOLED REV			2	1.D FE	3,124,535	117.8720	2,964,481	2,515,000	2,804,574		(62,432)			5.000	2.221	MN	16,068	125,750	08/11/2016	05/15/2034
914023-MC-7	UNIVERSITY AKRON OHIO GEN RCPTS			2	1.F FE	1,000,000	105.0310	1,050,310	1,000,000	1,000,000					4.299	4.299	JJ	21,495	42,990	07/25/2018	01/01/2033
914072-5C-3	UNIVERSITY ARK UNIV REV			1,2	1.C FE	2,000,000	104.1620	2,083,240	2,000,000	2,000,000					3.301	3.301	MN	11,003	66,020	10/17/2019	11/01/2039
914119-L4-2	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1.D FE	600,000	112.3800	674,280	600,000	600,000					4.128	4.128	JD	2,064	24,768	04/26/2018	06/01/2033
91412H-BR-3	UNIVERSITY CALIF REVS			1,2	1.C FE	3,000,000	111.8580	3,355,740	3,000,000	3,000,000					3.912	3.912	MN	14,996	117,360	05/23/2018	05/15/2029
91412H-DV-2	UNIVERSITY CALIF REVS			1	1.D FE	770,000	118.1180	909,509	770,000	770,000					4.126	4.126	MN	4,060	31,770	05/24/2018	05/15/2033
914302-FB-5	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE			2	1.C FE	4,881,050	106.3520	5,317,600	5,000,000	4,901,619		5,391			3.125	3.300	FA	59,028	156,250	12/14/2017	02/15/2036
914353-6B-8	UNIVERSITY ILL UNIV REVS			2	1.D FE	3,935,650	97.6480	3,984,038	4,080,000	3,938,392		2,742			2.125	2.350	AO	21,675	19,989	06/21/2021	04/01/2041
914353-U3-9	UNIVERSITY ILL UNIV REVS			2	1.D FE	5,043,050	115.2010	5,760,050	5,000,000	5,030,104		(4,182)			4.000	3.890	AO	50,000	200,000	10/04/2018	04/01/2035
914692-4E-5	UNIVERSITY N MEX UNIV REVS			2	1.D FE	1,000,000	106.9350	1,069,350	1,000,000	1,000,000					3.019	3.019	JD	2,516	30,190	12/19/2019	06/01/2032
914845-RJ-3	UNIVERSITY SOUTH ALA UNIV REVS			2	1.E FE	1,174,990	120.0840	1,200,840	1,000,000	1,103,791		(16,306)			5.000	3.019	AO	12,500	50,000	06/02/2017	10/01/2035
915770-HK-0	UPPER EAGLE REGL WTR AUTH COLO REV			2	1.C FE	529,030	110.1230	550,615	500,000	526,000		(2,582)			3.000	2.350	JD	1,250	16,333	10/22/2020	12/01/2040
916544-BJ-7	UPPER SANTA CLARA VY JT PWRS AUTH CALIF			2	1.C FE	2,950,675	116.2680	2,906,700	2,500,000	2,673,017		(45,125)			5.000	2.951	FA	52,083	125,000	04/16/2015	08/01/2030
91754T-UM-3	UTAH ST CHARTER SCH FIN AUTH CHARTER SCH			2	1.C FE	557,520	113.4420	567,210	500,000	530,402		(6,475)			5.000	3.461	AO	5,278	25,000	07/13/2017	04/15/2037
917563-MY-1	UTAH ST UNIV REV			2	1.C FE	1,713,478	107.9350	1,888,863	1,750,000	1,720,450		1,827			3.000	3.160	JD	4,375	52,500	12/20/2017	12/01/2034
917567-AX-7	UTAH TRAN AUTH SALES TAX REV			2	1.C FE	8,080,305	112.1530	8,691,858	7,750,000	7,897,789		(39,677)			4.000	3.410	JD	13,778	310,000	01/26/2017	06/15/2035
917567-CG-2	UTAH TRAN AUTH SALES TAX REV			2	1.D FE	1,126,020	112.7790	1,127,790	1,000,000	1,061,081		(12,798)			4.000	2.541	JD	1,778	40,000	08/12/2016	12/15/2031
921624-AY-8	VANCOUVER WASH DOWNTOWN REDEV AUTH REV			2	1.C FE	1,268,938	106.7830	1,195,970	1,120,000	1,145,661		(16,396)			5.000	3.420	JJ	28,000	56,000	06/20/2013	01/01/2025
921624-BA-9	VANCOUVER WASH DOWNTOWN REDEV AUTH REV			2	1.C FE	1,285,371	106.6130	1,290,017	1,210,000	1,223,404		(8,479)			5.000	4.230	JJ	30,250	60,500	06/25/2013	01/01/2027
92209N-BD-6	VANPORT TWP PA MUN AUTH SWR REV			2	1.C FE	1,490,835	107.0330	1,605,495	1,500,000	1,491,799		496			3.000	3.050	AO	11,250	45,000	11/08/2019	04/01/2035
924214-RF-8	VERMONT MUN BD BK			2	1.C FE	1,162,730	108.8880	1,088,880	1,000,000	1,035,420		(17,695)			5.000	3.080	JD	4,167	50,000	12/17/2013	12/01/2024
924230-EG-6	VERMONT PUB PWR SUPPLY AUTH REV			2	2.A FE	247,580	106.8260	267,065	250,000	248,332		195			3.000	3.100	JJ	3,750	7,500	11/16/2017	07/01/2029
92707U-BE-5	VILLAGE CMNTY DEV DIST NO 6 FLA SPL ASSM			2	1.G FE	1,545,070	111.4150	1,710,220	1,535,000	1,540,890		(976)			4.000	3.920	MN	10,233	61,400	04/13/2017	05/01/2037
927781-L6-9	VIRGINIA COLLEGE BUILDING AUTHORITY			2	1.B FE	1,453,124	100.2140	1,473,146	1,470,000	1,469,701		3,510			3.000	3.100	FA	18,375	44,100	10/31/2014	02/01/2029
92778V-GR-3	VIRGINIA COLLEGE BUILDING AUTHORITY			2	1.B FE	5,049,700	109.8290	5,491,450	5,000,000	5,038,148		(4,789)			3.000	2.880	FA	62,500	150,000	07/12/2019	02/01/2038
92778W-FG-6	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			2	1.B FE	4,883,950	108.8710	5,443,550	5,000,000	4,902,320		4,756			3.000	3.159	MS	50,000	150,000	11/08/2017	09/01/2037
927793-C5-6	VIRGINIA COMWLTH TRANSN BRD TRANSN REV			2	1.B FE	4,925,000	109.7690	5,488,450	5,000,000	4,937,859		3,046			3.250	3.354	MN	20,764	162,500	06/28/2017	05/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92818H-KB-6	VIRGINIA ST PUB SCH AUTH SCH FING			2	1.B FE	5,524,376	109.2930	6,082,155	5,565,000	5,533,136		2,049			3.000	3.055	FA	69,563	166,950	10/17/2017	08/01/2034
92818N-YP-7	VIRGINIA ST RES AUTH INFRASTRUCTURE REV			2	1.C FE	745,333	113.0890	797,277	705,000	722,124		(4,114)			4.000	3.320	MN	4,700	28,200	11/05/2015	11/01/2033
92818N-YU-6	VIRGINIA ST RES AUTH INFRASTRUCTURE REV			2	1.A FE	311,877	112.5220	331,940	295,000	302,165		(1,721)			4.000	3.320	MN	1,967	11,800	11/05/2015	11/01/2033
92818P-AT-0	VIRGINIA ST RES AUTH INFRASTRUCTURE REV			2	1.C FE	142,709	108.4820	135,603	125,000	128,637		(712)			5.000	3.348	MN	1,042	3,125	08/01/2013	11/01/2025
92818P-BC-6	VIRGINIA ST RES AUTH INFRASTRUCTURE REV			2	1.A FE	3,185,259	108.5970	3,029,856	2,790,000	2,871,168		(42,119)			5.000	3.348	MN	23,250	139,500	08/01/2013	11/01/2025
93340L-CV-7	WALTON CNTY FLA SCH BRD CTFS PARTN			2	1.D FE	2,722,826	121.0510	2,838,646	2,345,000	2,572,314		(37,390)			5.000	3.071	JJ	58,625	117,250	09/28/2017	07/01/2034
935005-AS-7	WARREN CNTY KY SCH DIST FIN CORP ENERGY			2	1.D FE	2,184,525	111.8300	2,449,077	2,190,000	2,185,769		249			3.500	3.518	MS	25,550	76,650	04/18/2018	03/01/2035
935007-UZ-5	WARREN CNTY KY SCH DIST FIN CORP SCH BLD			2	1.E FE	2,369,256	107.6430	2,405,821	2,235,000	2,271,001		(14,098)			4.000	3.300	JD	7,450	89,400	03/06/2014	06/01/2027
93515P-BN-6	WARREN CNTY OHIO HEALTH CARE FACS REV			2	1.F FE	373,318	109.2150	354,949	325,000	338,940		(5,273)			5.000	3.201	JJ	8,125	16,250	10/17/2014	07/01/2029
93515P-BP-1	WARREN CNTY OHIO HEALTH CARE FACS REV			2	1.F FE	1,049,380	109.0060	1,002,855	920,000	957,437		(14,140)			5.000	3.291	JJ	23,000	46,000	10/16/2014	07/01/2030
935163-BM-6	WARREN CNTY OHIO PORT AUTH SPL OBLIG REV			2	2.C FE	603,714	106.8320	603,601	565,000	603,622		(92)			4.000	3.190	JD	565		12/17/2021	12/01/2041
938729-BR-0	WASHINGTON CNTY UTAH WTR CONSERVANCY DIS			2	1.C FE	1,099,080	109.0370	1,090,370	1,000,000	1,031,254		(10,798)			4.000	2.810	AO	10,000	40,000	02/05/2015	10/01/2029
93878L-BH-9	WASHINGTON D C CONVENTION & SPORTS AUTH			1,2	1.D FE	370,000	110.7060	409,612	370,000	370,000					4.119	4.119	AO	3,810	15,240	02/23/2018	10/01/2033
941325-BF-8	WATEREUSE FIN AUTH CALIF REV			2	1.D FE	1,582,295	110.8260	1,518,316	1,370,000	1,426,200		(22,883)			5.000	3.160	MN	11,417	68,500	05/22/2014	05/01/2027
941325-BG-6	WATEREUSE FIN AUTH CALIF REV			2	1.D FE	1,146,740	110.7520	1,107,520	1,000,000	1,038,967		(15,843)			5.000	3.250	MN	8,333	50,000	05/22/2014	05/01/2028
943011-KD-7	WAUKEGAN ILL WTR & SWR REV			2	1.F FE	2,819,893	113.7280	3,161,638	2,780,000	2,805,027		(4,470)			4.000	3.800	JD	309	111,200	06/20/2018	12/30/2034
943011-KZ-8	WAUKEGAN ILL WTR & SWR REV			2	1.F FE	566,310	117.5310	587,655	500,000	558,238		(6,537)			4.000	2.391	JD	56	20,000	09/16/2020	12/30/2038
943011-LA-2	WAUKEGAN ILL WTR & SWR REV			2	1.F FE	562,780	117.1390	585,695	500,000	555,162		(6,169)			4.000	2.471	JD	56	20,000	09/16/2020	12/30/2040
943102-BS-1	WAUKESHA WIS SEW SYS REV			2	1.C FE	1,225,306	108.0100	1,263,717	1,170,000	1,184,111		(5,718)			4.000	3.457	MN	7,800	46,800	03/19/2014	05/01/2027
945863-QD-3	WAYNE CNTY N C			2	1.D FE	745,605	108.5520	814,140	750,000	746,370		179			3.200	3.240	JD	2,000	24,000	06/16/2017	06/01/2037
946016-JU-7	WAYNE CNTY PA HOSP & HEALTH FACS AUTH CN			2	1.F FE	809,160	113.3210	849,908	750,000	785,406		(5,826)			4.000	3.061	JJ	15,000	30,000	08/30/2017	07/01/2032
946303-ZN-7	WAYNE ST UNIV MICH UNIV REVS			2	1.E FE	988,750	110.3420	1,103,420	1,000,000	990,816		553			3.500	3.590	MN	4,472	35,000	02/14/2018	11/15/2034
946363-JW-9	WAYNE TWP IND MARION CNTY SCH BLDG CORP			2	1.B FE	1,715,940	110.9930	1,664,895	1,500,000	1,560,441		(22,459)			5.000	3.331	JJ	34,583	75,000	03/13/2014	07/15/2026
946363-MQ-8	WAYNE TWP IND MARION CNTY SCH BLDG CORP			2	1.B FE	1,730,747	111.9490	1,807,976	1,615,000	1,685,020		(11,406)			4.000	3.141	JJ	29,788	64,600	09/22/2017	01/15/2037
95370P-BG-0	WEST LAFAYETTE IND SCH BLDG CORP			2	1.B FE	3,717,769	114.4390	3,930,980	3,435,000	3,601,923		(27,281)			4.000	3.040	JJ	63,357	137,400	06/21/2017	07/15/2034
954507-DD-8	WEST MIFFLIN PA SAN SWR MUN AUTH SWR REV			2	1.C FE	2,265,880	111.7620	2,235,240	2,000,000	2,079,485		(28,963)			5.000	3.381	FA	41,667	100,000	11/07/2014	08/01/2029
95639P-BR-3	WEST VA ECONOMIC DEV AUTH LOTTERY REV			2	1.E FE	2,955,000	108.2560	3,247,680	3,000,000	2,966,481		3,003			3.000	3.138	JD	4,000	90,000	12/12/2017	06/15/2031
95639R-GS-2	WEST VA HIGHER ED POL COMMN REV			2	1.E FE	819,308	119.7910	838,537	700,000	772,338		(11,945)			5.000	2.951	JJ	17,500	35,000	11/08/2017	07/01/2038
95639R-GS-2	WEST VA HIGHER ED POL COMMN REV	SD		2	1.E FE	351,132	119.7910	359,373	300,000	331,009		(5,121)			5.000	2.950	JJ	7,500	15,000	11/08/2017	07/01/2038
95640E-JG-1	WEST VY CITY UTAH MUN BLDG AUTH LEASE RE			2	1.D FE	2,477,804	118.0280	2,590,715	2,195,000	2,354,414		(28,242)			5.000	3.431	FA	45,729	109,750	04/28/2017	02/01/2036
956622-T8-7	WEST VIRGINIA ST HOSP FIN AUTH HOSP REV			2	2.A FE	469,688	123.2870	493,148	400,000	454,078		(6,188)			5.000	3.011	MS	6,667	20,000	05/09/2019	09/01/2038
956725-FF-7	WEST VIRGINIA WTR DEV AUTH INFRASTRUCTUR			2	1.E FE	1,095,490	119.5630	1,195,630	1,000,000	1,050,745		(9,578)			5.000	3.821	AO	12,500	50,000	12/01/2016	10/01/2032
96048T-AJ-7	WESTLAKE OHIO SPL OBLIG REV			2	1.B FE	1,116,182	113.3440	1,088,102	960,000	1,007,973		(15,468)			5.000	3.191	JD	4,000	48,000	03/19/2014	12/01/2026
96048T-AJ-7	WESTLAKE OHIO SPL OBLIG REV	SD		2	1.B FE	174,404	113.3440	170,016	150,000	157,503		(2,419)			5.000	3.189	JD	625	7,500	03/19/2014	12/01/2026
967338-E4-2	WICHITA KANS WTR & SWR UTIL REV			2	1.C FE	4,900,000	110.8850	5,544,250	5,000,000	4,916,806		3,898			3.375	3.513	AO	42,188	168,750	05/12/2017	10/01/2037
967338-VR-2	WICHITA KANS WTR & SWR UTIL REV			2	1.D FE	1,481,250	106.1180	1,591,770	1,500,000	1,490,085		1,296			3.125	3.235	AO	11,719	46,875	07/15/2014	10/01/2028
968546-ML-2	WILKINSBURG PENN PA JT WTR AUTH WTR REV			2	1.C FE	1,061,660	110.0860	1,100,860	1,000,000	1,054,085		(5,551)			3.000	2.310	MS	8,833	30,000	07/23/2020	09/15/2039
969544-BF-1	WILLIAMSBURG CNTY S C PUB FACS CORP INST			2	1.C FE	1,165,517	106.2290	1,189,765	1,120,000	1,160,530		(4,251)			3.000	2.520	JD	2,800	36,587	10/02/2020	06/01/2039
970702-AL-0	WILLISTON N D ARPT REV			2	1.E FE	2,039,780	105.2280	2,104,560	2,000,000	2,015,756		(8,188)			4.000	3.552	MN	13,333	80,000	12/12/2018	11/01/2030
971724-BR-9	WILMINGTON N C STORM WTR FEE REV			2	1.C FE	1,264,431	111.2940	1,341,093	1,205,000	1,227,722		(6,173)			4.000	3.410	JD	4,017	48,200	05/29/2015	06/01/2032
975700-NP-6	WINSTON-SALEM N C			2	1.B FE	2,000,000	109.5440	2,190,880	2,000,000	2,000,000					3.150	3.150	JD	5,250	63,000	10/06/2017	06/01/2036
975700-NQ-4	WINSTON-SALEM N C			2	1.B FE	975,280	108.6020	1,086,020	1,000,000	979,370		1,024			3.000	3.170	JD	2,500	30,000	10/06/2017	06/01/2037
976002-CJ-2	WINTER PARK FLA ELEC REV			2	1.E FE	1,115,000	105.5240	1,176,593	1,115,000	1,115,000					3.000	3.000	AO	8,363	33,450	04/12/2016	10/01/2033
977092-UX-1	WISCONSIN ST CLEAN WTR REV			2	1.D FE	1,828,445	101.5620	1,584,367	1,560,000	1,572,424		(29,546)			4.000	2.060	JD	5,200	62,400	07/11/2012	06/01/2022
982674-HL-0	WYANDOTTE CNTY KANS CITY KANS UNI GOVT U				1.F FE	1,252,400	103.0430	1,030,430	1,000,000	1,018,909		(28,052)			5.000	2.110	MS	16,667	50,000	12/07/2012	09/01/2022
982674-JN-4	WYANDOTTE CNTY KANS CITY KANS UNI GOVT U			2	1.F FE	1,136,730	111.4960	1,114,960	1,000,000	1,040,425		(14,273)			5.000	3.399	MS	16,667	50,000	06/12/2014	09/01/2027
982674-KV-4	WYANDOTTE CNTY KANS CITY KANS UNI GOVT U			2	1.F FE	1,546,116	115.4080	1,529,156	1,325,000	1,417,229		(23,496)			5.000	2.980	MS	22,083	66,250	01/14/2016	09/01/2033
982674-LT-8	WYANDOTTE CNTY KANS CITY KANS UNI GOVT U			2	1.F FE	1,386,569	112.7420	1,555,840	1,380,000	1,383,586		(688)			4.000	3.938	MS	18,400	55,200	11/17/2016	09/01/2034
983366-EC-5	WYOMING MUN PWR AGY PWR SUPPLY SYS REV			2	1.F FE	1,125,107	121.0530	1,228,688	1,015,000	1,075,191		(10,773)			5.000	3.690	JJ	25,375	50,750	12/14/2016	01/01/2034
988169-AU-2	YSLETA TEX INDPT SCH DIST PUB FAC CORP L				1.D FE	2,299,282	101.8590	2,352,943	2,310,000	2,308,275		542			5.375	5.403	MN	15,865	124,163	04/12/2001	11/15/2024
98840A-AQ-8	YUCAIPA VY CALIF WTR DIST WTR SYS REV			2	1.E FE	1,906,273	111.5460	1,985,519	1,780,000	1,828,866		(12,386)			4.000	3.200	MS	23,733	71,200	02/13/2015	09/01/2029
98840A-AR-6	YUCAIPA VY CALIF WTR DIST WTR SYS REV			2	1.E FE	979,660	106.4780	1,064,780	1,000,000	987,370		1,233			3.250	3.420	MS	10,833	32,500	02/13/2015	09/01/2030
98972L-MM-0	ZIONSVILLE IND CMNTY SCHS BLDG CORP			2	1.B FE	2,970,450	105.4610	3,163,830	3,000,000	2,987,427		2,543			3.000	3.100	JJ	41,500	90,000	08/27/2014	07/15/2026

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
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,493,411,250	XXX	1,560,194,676	1,419,675,000	1,450,222,027	215,760	(7,715,952)			XXX	XXX	XXX	15,210,851	52,576,761	XXX	XXX
010047-EW-4	AKRON OHIO CTFS PARTN			2	1.F FE	515,685	112.0050	560,025	500,000	509,812		(1,797)			4.000	3.561	JD	1,667	20,000	07/27/2018	12/01/2032
196711-QB-4	COLORADO ST CTFS PARTN			2	1.D FE	1,000,000	109.4250	1,094,250	1,000,000	1,000,000					4.047	4.047	MS	13,490	40,470	03/15/2018	09/01/2038
491449-BH-6	KENTUCKY ST CTFS PARTN			2	1.E FE	983,500	109.1130	1,091,130	1,000,000	987,249		1,005			3.500	3.650	AO	7,389	35,000	02/14/2018	04/15/2032
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						2,499,185	XXX	2,745,405	2,500,000	2,497,060		(791)			XXX	XXX	XXX	22,546	95,470	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,495,910,435	XXX	1,562,940,081	1,422,175,000	1,452,719,087	215,760	(7,716,743)			XXX	XXX	XXX	15,233,396	52,672,231	XXX	XXX
00194@-AA-2	APH FINANCE 1, LLC.				1.G PL	3,025,000	117.4609	3,553,192	3,025,000	3,025,000					4.770	4.770	JAJO	33,668	144,293	06/10/2019	07/07/2039
00203Q-AE-7	AP MOELLER - MAERSK A/S		C	1,2	2.B FE	7,951,040	113.9173	9,113,382	8,000,000	7,961,432		4,245			4.500	4.577	JD	11,000	360,000	06/17/2019	06/20/2029
00206R-CT-7	AT&T INC			1,2	2.B FE	1,998,680	109.1263	2,182,527	2,000,000	1,999,443		121			4.125	4.132	FA	30,708	82,500	01/29/2016	02/17/2026
00206R-DC-3	AT&T INC			1,2	2.B FE	1,045,318	106.7543	1,067,543	1,000,000	1,013,007		(6,136)			4.450	3.770	AO	11,125	44,500	03/31/2016	04/01/2024
00206R-DE-9	AT&T INC			1	2.B FE	1,981,845	135.3710	2,030,564	1,500,000	1,971,586		(10,259)			6.350	3.918	MS	28,046	47,625	05/27/2021	03/15/2040
00206R-HX-3	AT&T INC				2.B FE	3,589,560	124.3116	3,729,349	3,000,000	3,340,416		(47,616)			6.950	4.765	JJ	96,142	208,500	02/17/2016	01/15/2028
00287Y-BF-5	ABBVIE INC			1,2	2.B FE	2,974,350	113.1700	3,395,100	3,000,000	2,981,663		2,246			4.250	4.354	MN	16,646	127,500	09/13/2018	11/14/2028
00287Y-CS-6	ABBVIE INC			1,2	2.B FE	2,571,650	100.0915	2,502,287	2,500,000	2,501,190		(30,757)			3.450	2.196	MS	25,396	86,250	09/04/2019	03/15/2022
00287Y-CV-9	ABBVIE INC			1,2	2.B FE	3,039,420	105.8754	3,176,263	3,000,000	3,015,449		(6,566)			3.850	3.607	JD	5,133	115,500	02/07/2018	06/15/2024
00489Q-AA-0	ACRES COMMERCIAL REALTY CORP			1,2	2.B PL	7,000,000	100.7674	7,053,720	7,000,000	7,000,000					5.750	5.750	FA	150,938		08/09/2021	08/15/2026
00751Y-AC-0	ADVANCE AUTO PARTS INC			1,2	2.B FE	1,341,568	104.9869	1,338,583	1,275,000	1,295,851		(11,929)			4.500	3.483	JD	4,781	57,375	12/14/2017	12/01/2023
00855@-AC-8	AGREE LIMITED PARTNERSHIP				2.B	4,000,000	109.5143	4,380,571	4,000,000	4,000,000					4.420	4.420	JJ	75,140	176,800	07/28/2016	07/28/2028
010392-EE-4	ALABAMA POWER CO			1	1.G FE	817,564	125.8125	817,781	650,000	809,766		(7,798)			5.600	3.000	MS	10,718	18,200	05/04/2021	03/15/2033
010392-FD-5	ALABAMA POWER CO			1	1.G FE	8,023,740	130.4518	7,827,108	6,000,000	8,004,282		(19,458)			5.500	3.165	MS	97,167		09/28/2021	03/15/2041
013817-AW-1	HOWMET AEROSPACE INC			1,2	3.A FE	1,000,000	107.7500	1,077,500	1,000,000	1,000,000					5.125	5.124	AO	12,813	51,250	09/17/2014	10/01/2024
013822-AG-6	ALCOA NEDERLAND HOLDING BV		C	1,2	3.A FE	3,238,505	103.0000	3,242,440	3,148,000	3,233,589		(4,916)			4.125	3.740	MS	32,824	67,092	06/01/2021	03/31/2029
017175-AC-4	ALLEGHANY CORP			1	2.A FE	1,588,050	101.8915	1,528,372	1,500,000	1,505,801		(11,575)			4.950	4.138	JD	825	74,250	10/11/2013	06/27/2022
01748D-AZ-9	ALLEGIANCE BANK			2,5	2.B FE	4,000,000	101.0959	4,043,838	4,000,000	4,000,000					5.250	5.249	JD	9,333	210,000	12/11/2017	12/15/2027
01748H-AA-5	ALLEGIANCE BANCSHARES INC			2,5	2.C FE	3,000,000	103.6451	3,109,353	3,000,000	3,000,000					4.700	4.701	AO	35,250	141,000	09/20/2019	10/01/2029
01861E-AA-3	ALLIANCE FUNDING GROUP, INC.				2.B FE	6,000,000	101.0000	6,060,000	6,000,000	6,000,000					6.500	6.500	JAJO	97,500	209,083	03/18/2021	04/01/2028
02005N-AY-6	ALLY FINANCIAL INC				2.C FE	8,883,990	100.3945	9,035,508	9,000,000	8,997,792		18,603			4.125	4.340	FA	142,313	371,250	02/11/2015	02/13/2022
020810-AA-5	ALPINE BANKS OF COLORADO			5	2.C FE	2,000,000	105.5571	2,111,142	2,000,000	2,000,000					5.875	5.875	N/A	5,222	117,500	06/11/2020	06/15/2030
021441-AF-7	ALTERA CORP			1	1.E FE	1,974,860	105.7255	2,114,510	2,000,000	1,994,518		2,761			4.100	4.254	MN	10,478	82,000	10/29/2013	11/15/2023
02209S-AS-2	ALTRIA GROUP INC				2.B FE	993,780	105.4583	1,054,583	1,000,000	998,567		647			4.000	4.073	JJ	16,778	40,000	10/28/2013	01/31/2024
02209S-BD-4	ALTRIA GROUP INC			1,2	2.B FE	19,657,920	112.8859	21,448,324	19,000,000	19,507,096		(63,588)			4.800	4.340	FA	347,067	912,000	07/15/2019	02/14/2029
023576-AA-9	AMERANT BANCORP INC			2	2.C PL	2,000,000	105.3567	2,107,134	2,000,000	2,000,000					5.750	5.750	JD	319	115,000	06/18/2020	06/30/2025
025816-BK-4	AMERICAN EXPRESS CO			2	1.G FE	5,162,500	106.8697	5,343,486	5,000,000	5,070,128		(23,241)			3.625	3.106	JD	13,090	181,250	10/25/2017	12/05/2024
025932-AP-9	AMERICAN FINANCIAL GROUP INC			1,2	2.A FE	7,890,000	119.2660	9,541,282	8,000,000	7,905,271		8,893			5.250	5.430	AO	103,833	420,000	03/26/2020	04/02/2030
02666T-AB-3	AMERICAN HOMES 4 RENT LP			1,2	2.C FE	6,964,020	115.5994	8,091,955	7,000,000	6,972,981		3,094			4.900	4.965	FA	129,578	343,000	01/15/2019	02/15/2029
02666T-AC-1	AMERICAN HOMES 4 RENT LP			1,2	2.C FE	2,955,390	98.1179	2,943,536	3,000,000	2,957,294		1,904			2.375	2.544	JJ	34,240		06/30/2021	07/15/2031
026874-CY-1	AMERICAN INTERNATIONAL GROUP INC			1	2.B FE	5,003,300	106.1970	5,309,850	5,000,000	5,001,076		(476)			4.125	4.114	FA	77,917	206,250	02/23/2016	02/15/2024
03027X-AD-2	AMERICAN TOWER CORP			1	2.C FE	2,973,000	107.6247	3,228,742	3,000,000	2,993,394		2,877			5.000	5.111	FA	56,667	150,000	08/15/2013	02/15/2024
03027X-AG-5	AMERICAN TOWER CORP			1,2	2.A FE	5,953,680	107.0502	6,423,012	6,000,000	5,982,288		4,741			4.000	4.094	JD	20,000	240,000	05/04/2015	06/01/2025
03027X-AJ-9	AMERICAN TOWER CORP			1,2	2.C FE	2,991,390	109.1789	3,275,366	3,000,000	2,996,164		831			4.400	4.434	FA	49,867	132,000	01/08/2016	02/15/2026
03027X-AK-6	AMERICAN TOWER CORP			1,2	2.C FE	4,945,650	106.3080	5,315,402	5,000,000	4,968,576		5,931			3.375	3.519	AO	35,625	168,750	12/15/2017	10/15/2026
03076K-AA-6	AMERIS BANCORP			2,5	2.B FE	5,000,000	100.6613	5,033,067	5,000,000	5,000,000					5.750	5.750	MS	84,653	287,500	03/08/2017	03/15/2027
032165-AD-4	REGIONS FINANCIAL CORP				2.B FE	5,953,450	116.9682	5,848,410	5,000,000	5,489,566		(116,134)			6.750	3.969	MN	56,250	337,500	09/27/2017	11/01/2025
032359-AE-1	AMTRUST FINANCIAL SERVICES INC			1	2.B FE	8,133,775	100.6400	8,051,200	8,000,000	8,031,974		(18,392)			6.125	5.862	FA	185,111	490,000	10/22/2015	08/15/2023
034863-AS-9	ANGLO AMERICAN CAPITAL PLC		C	1	2.B FE	1,998,900	104.9911	2,099,823	2,000,000	1,999,578		147			3.625	3.633	MS	22,153	72,500	09/06/2017	09/11/2024
034863-AT-7	ANGLO AMERICAN CAPITAL PLC		C	1	2.B FE	1,983,340	107.5878	2,151,755	2,000,000	1,989,715		1,575			4.000	4.102	MS	24,444	80,000	10/05/2017	09/11/2027
034863-AU-4	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.B FE	6,968,220	110.2932	7,720,523	7,000,000	6,978,646		2,919			4.500	4.557	MS	92,750	315,000	03/13/2018	03/15/2028
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.B FE	4,960,800	111.3128	5,565,639	5,000,000	4,973,656		3,610			4.000	4.096	AO	43,333	200,000	03/20/2018	04/13/2028
036752-AG-8	ANTHEM INC			1,2	2.B FE	2,000,000	110.9568	2,219,136	2,000,000	2,000,000					4.101	4.101	MS	27,340	82,020	02/27/2018	03/01/2028
037389-AK-9	AON CORP				2.C FE	3,000,000	125.7902	3,773,706	3,000,000	3,000,000					8.205	8.202	JJ	123,075	246,150	01/08/1997	01/01/2027
037411-BF-1	APACHE CORP			1,2	3.A FE	3,625,314	108.5200	7,596,400	7,000,000	3,832,708		207,394			4.250	13.715	JJ	137,181	297,500	06/06/2019	01/15/2030

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
03761U-AG-1	APOLLO INVESTMENT CORP			1	2.C FE	1,991,250	103.1144	2,062,288	2,000,000	1,996,792		907			5.250	5.306	MS	34,417	105,000	06/19/2015	03/03/2025
03765H-AA-9	APOLLO MANAGEMENT HOLDINGS LP			1	1.G FE	13,594,380	105.9469	14,196,887	13,400,000	13,458,147		(22,702)			4.000	3.809	MN	46,156	536,000	09/10/2015	05/30/2024
03765H-AB-7	APOLLO MANAGEMENT HOLDINGS LP			1,2	1.G FE	5,994,720	110.3544	6,621,265	6,000,000	5,997,516		501			4.400	4.410	MN	24,933	264,000	05/24/2016	05/27/2026
038923-AD-0	ARBOR REALTY TRUST INC			1,2	1.F PL	5,993,800	102.2344	6,134,064	6,000,000	5,998,677		931			5.625	5.642	MN	56,250	337,500	05/10/2018	05/01/2023
038923-AJ-7	ARBOR REALTY TRUST INC			1	1.F PL	4,000,000	102.1922	4,087,690	4,000,000	4,000,000					5.750	5.750	AO	57,500	230,000	03/22/2019	04/01/2024
038923-AL-2	ARBOR REALTY TRUST INC			1	1.F PL	2,000,000	100.1092	2,002,185	2,000,000	2,000,000					4.750	4.751	AO	23,750	95,000	10/15/2019	10/15/2024
038923-AQ-1	ARBOR REALTY TRUST INC			1,2	1.F PL	5,000,000	97.9536	4,897,681	5,000,000	5,000,000					4.500	4.500	MS	66,250	225,000	03/04/2020	03/15/2027
038923-AS-7	ARBOR REALTY TRUST INC			1	1.F PL	2,000,000	104.2427	2,084,855	2,000,000	2,000,000					8.000	7.999	AO	27,111	160,000	04/24/2020	04/30/2023
03938L-AP-9	ARCELORMITTAL SA		C	1	2.C FE	12,912,853	137.7680	12,820,690	9,306,000	12,843,707		(69,146)			7.000	3.993	AO	137,522	325,710	09/15/2021	10/15/2039
03938L-BA-1	ARCELORMITTAL SA		C	1	2.C FE	1,994,300	109.5151	2,190,302	2,000,000	1,996,374		768			4.550	4.598	MS	27,806	91,000	03/06/2019	03/11/2026
03938L-BC-7	ARCELORMITTAL SA		C	1	2.C FE	6,152,640	109.5910	6,575,463	6,000,000	6,144,894		(11,944)			4.250	3.869	JJ	116,875	201,875	03/29/2021	07/16/2029
04004X-AA-3	ARENA FINANCE II LLC			2	1.F PL	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					6.750	6.750	MS	170,625	676,875	09/29/2020	09/30/2025
04015C-AA-6	ARES FINANCE CO LLC			1,2	2.A FE	9,826,800	104.5754	10,457,539	10,000,000	9,944,919		18,407			4.000	4.213	AO	92,222	400,000	10/01/2014	10/08/2024
040555-CH-5	ARIZONA PUBLIC SERVICE CO			1	1.G FE	545,305	124.5500	529,338	425,000	540,741		(4,563)			5.500	3.048	MS	7,792	11,688	04/27/2021	09/01/2035
042735-BC-3	ARROW ELECTRONICS INC			1,2	2.C FE	4,966,000	102.8840	5,144,198	5,000,000	4,995,302		3,850			4.500	4.584	MS	75,000	225,000	03/13/2013	03/01/2023
04317@-AZ-1	ARTHUR J. GALLAGHER & CO.				2.B PL	1,440,000	108.0583	1,556,039	1,440,000	1,440,000					4.340	4.340	JD	694	62,496	06/27/2017	06/27/2032
04317@-BA-5	ARTHUR J. GALLAGHER & CO.				2.B PL	1,440,000	108.0242	1,555,549	1,440,000	1,440,000					4.340	4.340	FA	25,866	62,496	08/02/2017	08/02/2032
04318@-AE-7	ARTISAN PARTNERS HOLDINGS LP				2.A PL	1,540,000	111.8268	1,722,132	1,540,000	1,540,000					4.530	4.530	N/A	26,161	69,762	08/16/2019	08/16/2027
04530D-AD-4	ASPEN INSURANCE HOLDINGS LTD		C	1	2.B FE	4,024,760	106.0680	4,242,719	4,000,000	4,005,599		(2,807)			4.650	4.571	MN	23,767	186,000	11/14/2013	11/15/2023
045487-AB-1	ASSOCIATED BANC-CORP			2	2.A FE	11,040,980	105.9368	11,653,047	11,000,000	11,013,410		(4,610)			4.250	4.202	JJ	215,569	467,500	05/22/2015	01/15/2025
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC			1	2.A FE	7,200,571	108.2631	7,857,733	7,258,000	7,240,878		6,265			5.000	5.102	JJ	181,450	671,467	07/03/2014	07/01/2024
046353-AT-5	ASTRAZENECA PLC		C	1,2	2.A FE	4,872,400	113.0261	5,651,307	5,000,000	4,906,688		11,120			4.000	4.310	JJ	91,111	200,000	10/09/2018	01/17/2029
048269-AD-6	ATLANTIC CAPITAL BANCSHARES INC			2,5	2.C FE	3,000,000	110.3696	3,311,089	3,000,000	3,000,000					5.500	5.500	MS	55,000	170,042	08/20/2020	09/01/2030
049560-AG-0	ATMOS ENERGY CORP			1	1.E FE	661,775	133.4288	667,144	500,000	655,666		(6,109)			5.950	3.000	AO	6,281	14,875	05/18/2021	10/15/2034
05329W-AP-7	AUTONATION INC			1,2	2.C FE	3,036,840	106.5460	3,196,380	3,000,000	3,027,175		(4,267)			3.800	3.621	MN	14,567	114,000	08/22/2019	11/15/2027
053611-AB-5	AVERY DENNISON CORP			1	2.B FE	2,566,400	125.3576	2,507,152	2,000,000	2,544,249		(22,151)			6.000	3.074	JJ	55,333	60,000	06/15/2021	01/15/2033
05368J-AC-7	AVIDBANK HOLDINGS, INC.				2.C FE	2,000,000	101.4423	2,028,846	2,000,000	2,000,000					5.000	5.002	N/A	278	100,000	12/20/2019	12/30/2029
053807-AR-4	AVNET INC			1	2.C FE	2,757,923	103.5644	2,775,525	2,680,000	2,696,421		(17,300)			4.875	4.185	JD	10,888	130,650	04/11/2018	12/01/2022
05401A-AG-6	AVOLON HOLDINGS FUNDING LTD		C	1,2	2.C FE	2,985,750	107.1598	3,214,795	3,000,000	2,990,763		1,894			4.375	4.454	MN	21,875	131,250	04/11/2019	05/01/2026
05465C-AA-8	AXOS FINANCIAL INC			2,5	2.C FE	5,000,000	107.5275	5,376,376	5,000,000	5,000,000					4.875	4.876	AO	60,938	252,552	09/15/2020	10/01/2030
05526D-BB-0	BAT CAPITAL CORP			1,2	2.B FE	2,994,450	104.9475	3,148,426	3,000,000	2,996,063		622			3.557	3.583	FA	40,313	106,710	06/25/2019	08/15/2027
05526D-BT-1	BAT CAPITAL CORP			1,2	2.B FE	2,000,000	96.3062	1,926,124	2,000,000	2,000,000					3.734	3.734	MS	19,915	74,680	09/22/2020	09/25/2040
055298-AA-1	BCB BANCORP INC			2,5	1.G PL	3,000,000	101.7994	3,053,983	3,000,000	3,000,000					5.625	5.625	FA	70,313	168,750	07/30/2018	08/01/2028
05790B-AA-6	BALBOA CAPITAL CORPORATION				2.A PL	10,000,000	101.2500	10,125,000	10,000,000	10,000,000					5.500	0.000	MJSD	45,833	279,583	05/26/2021	06/01/2026
058498-AX-4	BALL CORP			1,2	3.A FE	1,000,000	98.7500	987,500	1,000,000	987,500	(12,500)				3.125	3.125	MS	9,288		09/09/2021	09/15/2031
05990K-AC-0	BANC OF CALIFORNIA INC			2	2.B FE	7,980,000	104.1644	8,333,154	8,000,000	7,992,656		1,998			5.250	5.281	AO	88,667	420,000	03/31/2015	04/15/2025
06051G-FB-0	BANK OF AMERICA CORP				1.G FE	2,058,460	106.2623	2,125,246	2,000,000	2,016,858		(7,749)			4.125	3.696	JJ	36,438	82,500	02/12/2016	01/22/2024
06051G-FH-7	BANK OF AMERICA CORP				2.A FE	1,498,905	107.2117	1,608,175	1,500,000	1,499,694		107			4.200	4.208	FA	21,875	63,000	08/21/2014	08/26/2024
06051G-FU-8	BANK OF AMERICA CORP				2.A FE	5,000,000	110.1506	5,507,530	5,000,000	5,000,000					4.450	4.449	MS	72,931	222,500	02/29/2016	03/03/2026
064227-AB-7	BANK OF N T BUTTERFIELD & SON LTD		C	2,5	1.G FE	5,000,000	103.7508	5,187,541	5,000,000	5,000,000					5.250	5.251	JD	21,875	262,500	05/21/2018	06/01/2028
06652K-AA-1	BANKUNITED INC			1,2	2.B FE	8,016,560	109.9548	8,796,387	8,000,000	8,007,753		(2,443)			4.875	4.839	MN	47,667	390,000	07/14/2016	11/17/2025
066849-AC-4	BAR HARBOR BANKSHARES			2,5	2.C FE	3,000,000	102.7243	3,081,728	3,000,000	3,000,000					4.625	4.625	JD	11,563	138,750	11/26/2019	12/01/2029
06849A-AB-5	BARRICK INTERNATIONAL (BARBADOS) CORP		C	1	2.A FE	6,194,474	134.5602	6,021,571	4,475,000	6,144,998		(49,476)			6.350	3.169	AO	59,990	142,081	06/07/2021	10/15/2036
072035-AA-6	BLUE RIDGE BANKSHARES INC			2,5	2.A PL	4,000,000	102.3770	4,095,081	4,000,000	4,000,000					5.625	5.625	AO	47,500	225,000	10/07/2019	10/15/2029
072868-AC-6	BAYLOR UNIVERSITY			1	1.E FE	1,000,000	112.4730	1,124,730	1,000,000	1,000,000					4.019	4.019	MS	13,397	40,190	02/08/2018	03/01/2038
075887-AN-9	BECTON DICKINSON AND CO				2.C FE	3,578,550	125.8383	3,775,149	3,000,000	3,387,666		(60,086)			7.000	4.367	FA	87,500	210,000	08/24/2018	08/01/2027
07786D-AA-4	VERIZON PENNSYLVANIA LLC				2.A FE	1,029,730	120.3454	1,203,454	1,000,000	1,016,813		(1,935)			6.000	5.702	JD	5,000	60,000	10/21/2013	12/01/2028
078167-BA-0	VERIZON PENNSYLVANIA LLC				2.A FE	2,517,160	145.6145	2,912,291	2,000,000	2,375,517		(27,923)			8.750	6.137	FA	66,111	175,000	02/18/2016	08/15/2031
09062X-AF-0	BIOGEN INC			1,2	1.G FE	2,992,920	108.6584	3,259,753	3,000,000	2,997,120		707			4.050	4.078	MS	35,775	121,500	09/10/2015	09/15/2025
09259E-AA-6	BLACKROCK TCP CAPITAL CORP			1	2.C FE	2,707,373	104.4381	2,712,259	2,597,000	2,677,640		(28,972)			3.900	2.675	FA	36,012	101,283	12/18/2020	08/23/2024
093662-AE-4	BLOCK FINANCIAL LLC			1,2	2.C FE	14,047,450	101.4160	14,198,243	14,000,000	13,998,538		(7,018)			5.500	5.449	MN	128,333	770,000	02/11/2013	11/01/2022
093662-AG-9	BLOCK FINANCIAL LLC			1,2	2.C FE	4,985,000	110.8432	5,542,161	5,000,000	4,993,685		1,487			5.250	5.288	AO	65,625	262,500	09/25/2015	10/01/2025
09531V-AB-6	BLUE BRDG FINL LLC				2.C FE	15,000,000	102.5000	15,375,000	15,000,000	15,000,000					8.250	8.250	JAJO	305,938	1,145,833	12/21/2020	12/21/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
096630-AD-0	BOARDWALK PIPELINES LP			1,2	2.C FE	6,956,540	108.3900	7,587,302	7,000,000	6,985,088		4,571			4.950	5.029	JD	15,400	346,500	03/10/2015	12/15/2024
097023-CU-7	BOEING CO			1,2	2.C FE	14,000,000	112.6676	15,773,460	14,000,000	14,000,000					5.040	5.040	MN	117,600	705,600	05/01/2020	05/01/2027
10240*-AA-7	BOWIE ACQUISITIONS LLC				2.C PL	2,913,411	103.9596	3,028,770	2,913,411	2,913,411					3.920	3.910	JD	317	114,206	12/16/2019	09/30/2038
10334#-AE-2	BOYD WATTERSON GSA REIT				2.C PL	3,200,000	108.4142	3,469,254	3,200,000	3,200,000					4.400	4.400	N/A	55,929	140,800	04/10/2018	02/08/2030
107015-AA-7	BREMER FINL CORP				2.B FE	5,000,000	106.8229	5,341,143	5,000,000	5,000,000					5.200	5.200	JD	722	260,000	12/18/2014	12/30/2024
108621-AA-1	BRIDGEWATER BANCSHARES INC			5	2.C FE	3,000,000	101.0000	3,030,000	3,000,000	3,000,000					5.875	5.875	JJ	81,271	176,250	07/12/2017	07/15/2027
10948W-AA-1	BRIGHTSPHERE INVESTMENT GROUP INC			1	3.A FE	10,619,590	104.4575	11,490,326	11,000,000	10,796,406		38,181			4.800	5.259	JJ	225,867	528,000	05/04/2017	07/27/2026
11120V-AL-7	BRIXMOR OPERATING PARTNERSHIP LP			1,2	2.C FE	2,990,250	97.9144	2,937,431	3,000,000	2,990,574		324			2.500	2.537	FA	28,125		08/11/2021	08/16/2031
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC			1,2	2.A FE	4,755,845	106.3999	5,319,994	5,000,000	4,855,903		28,691			3.400	4.110	JD	1,889	170,000	04/26/2018	06/27/2026
11134L-AM-1	BROADCOM CORP			1,2	2.C FE	4,829,850	101.7734	5,088,670	5,000,000	4,963,075		34,387			2.650	3.380	JJ	61,097	132,500	12/08/2017	01/15/2023
11135B-AA-8	BROADMARK REALTY CAPITAL INC			1,2	1.G PL	3,000,000	101.0330	3,030,991	3,000,000	3,000,000					5.000	5.000	MN	20,417		11/12/2021	11/15/2026
11135F-AQ-4	BROADCOM INC			1,2	2.C FE	2,996,670	111.0173	3,330,520	3,000,000	2,997,278		249			4.150	4.162	MN	15,908	124,500	05/05/2020	11/15/2030
11135F-AS-0	BROADCOM INC			1,2	2.C FE	5,540,800	112.5114	5,625,571	5,000,000	5,517,140		(23,660)			4.300	3.147	MN	27,472	107,500	05/28/2021	11/15/2032
112585-AH-7	BROOKFIELD ASSET MANAGEMENT INC		C	1,2	1.G FE	5,969,550	106.9160	6,414,962	6,000,000	5,989,268		3,255			4.000	4.063	JJ	110,667	240,000	05/20/2015	01/15/2025
115236-AA-9	BROWN & BROWN INC			1,2	2.C FE	4,984,250	106.6808	5,334,038	5,000,000	4,995,185		1,649			4.200	4.238	MS	61,833	210,000	09/15/2014	09/15/2024
115236-AB-7	BROWN & BROWN INC			1,2	2.C FE	4,992,000	112.5314	5,626,568	5,000,000	4,993,919		700			4.500	4.520	MS	66,250	225,000	03/04/2019	03/15/2029
117665-AD-1	WSFS FINANCIAL CORP			2,5	2.A FE	2,000,000	100.5090	2,010,180	2,000,000	2,000,000					4.250	4.241	JD	3,778	85,000	12/08/2017	12/15/2027
118230-AN-1	BUCKEYE PARTNERS LP			1,2	3.B FE	2,994,750	104.2500	3,127,500	3,000,000	2,998,441		516			4.350	4.370	AO	27,550	130,500	09/09/2014	10/15/2024
120568-BA-7	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	5,992,680	106.3512	6,381,070	6,000,000	5,996,885		1,321			4.350	4.375	MS	76,850	261,000	09/04/2018	03/15/2024
12189T-AJ-3	BURLINGTON NORTHERN SANTA FE LLC			1	1.D FE	1,211,830	126.7510	1,267,510	1,000,000	1,151,426		(19,696)			6.700	4.056	FA	27,917	67,000	10/12/2018	08/01/2028
12325J-AB-7	FRANKLIN BSP LENDING CORP			1,2	2.C PL	3,977,840	102.4239	4,096,956	4,000,000	3,995,219		4,582			4.750	4.875	JD	528	190,000	12/14/2017	12/30/2022
12325J-AD-3	FRANKLIN BSP LENDING CORP			1,2	2.C PL	2,983,590	103.7875	3,113,624	3,000,000	2,994,839		3,427			5.375	5.503	MN	13,885	161,250	05/11/2018	05/30/2023
12325J-AF-8	FRANKLIN BSP LENDING CORP			1	2.C PL	4,000,000	105.7343	4,229,374	4,000,000	4,000,000					4.850	4.850	JD	8,622	194,000	12/03/2019	12/15/2024
124786-AC-8	CBC BANCORP				2.A PL	3,000,000	99.9996	2,999,987	3,000,000	3,000,000					5.000	5.000	JD	417	155,833	12/16/2020	12/30/2030
124857-AQ-6	VIACOMCBS INC			1,2	2.B FE	1,963,760	108.0150	2,160,299	2,000,000	1,984,200		3,519			4.000	4.215	JJ	36,889	80,000	07/07/2015	01/15/2026
12505B-AD-2	CBRE SERVICES INC			1,2	2.A FE	13,184,450	111.8164	14,536,128	13,000,000	13,107,078		(25,202)			4.875	4.637	MS	211,250	633,750	03/16/2018	03/01/2026
12527G-AH-6	CF INDUSTRIES INC			1	2.C FE	2,028,500	111.5276	2,230,552	2,000,000	2,017,464		(3,128)			4.500	4.301	JD	7,500	90,000	03/20/2018	12/01/2026
125523-AG-5	CIGNA CORP			1,2	2.A FE	2,997,510	109.4115	3,282,344	3,000,000	2,998,818		276			4.125	4.136	MN	15,813	123,750	09/07/2018	11/15/2025
125523-AH-3	CIGNA CORP			1,2	2.A FE	4,979,650	113.7401	5,687,005	5,000,000	4,985,674		1,774			4.375	4.424	AO	46,181	218,750	09/07/2018	10/15/2028
125523-AT-7	CIGNA CORP				2.A FE	1,237,100	107.2637	1,072,637	1,000,000	1,052,391		(43,639)			7.650	3.028	MS	25,500	76,500	07/11/2017	03/01/2023
125523-BZ-2	CIGNA CORP			1,2	2.A FE	2,984,010	110.5628	3,316,885	3,000,000	2,992,780		1,547			4.500	4.564	FA	47,250	135,000	02/22/2016	02/25/2026
12592B-AJ-3	CNH INDUSTRIAL CAPITAL LLC			1	2.C FE	2,492,525	105.5621	2,639,053	2,500,000	2,496,958		1,400			4.200	4.263	JJ	48,417	105,000	08/10/2018	01/15/2024
12634Q-AG-6	CRB GROUP INC				2.B FE	3,000,000	105.2199	3,156,598	3,000,000	3,000,000					6.250	6.249	JD	8,333	187,500	06/01/2018	06/15/2023
12634Q-AJ-0	CRB GROUP INC			2,5	2.C FE	6,000,000	112.7725	6,766,351	6,000,000	6,000,000					6.500	6.501	MS	130,000	401,917	08/20/2020	09/01/2030
126650-CS-7	CVS HEALTH CORP			1,2	2.B FE	4,697,394	109.3608	4,652,208	4,254,000	4,432,163		(62,832)			5.000	3.346	JD	17,725	212,700	07/07/2017	12/01/2024
126650-CW-8	CVS HEALTH CORP			1,2	2.B FE	2,970,630	107.8245	3,234,736	3,000,000	2,985,487		4,110			4.100	4.262	MS	32,800	123,000	03/06/2018	03/25/2025
127097-AE-3	COTERRA ENERGY INC			1,2	2.B FE	5,116,020	107.5283	5,376,415	5,000,000	5,083,083		(14,367)			3.900	3.543	MN	24,917	200,000	08/23/2019	05/15/2027
12717@-AA-5	CTL - CVS PASS-THROUGH TRUST				2.B	998,289	107.7418	1,075,574	998,289	998,289					3.860	3.860	MON	2,248	38,534	10/17/2019	11/10/2041
12739A-AA-8	CADENCE BANK			2,5	2.C PL	5,037,500	105.6985	5,284,925	5,000,000	5,021,046	590,101	(7,830)			4.750	4.570	JD	660	237,500	10/30/2019	06/30/2029
138616-AC-1	CANTOR FITZGERALD LP				2.C FE	5,000,000	102.4729	5,123,644	5,000,000	5,000,000					6.500	6.497	JD	12,639	325,000	06/12/2015	06/17/2022
140176-AA-6	CAPITAL FDG BANCORP INC				1.G PL	2,000,000	100.4828	2,009,656	2,000,000	2,000,000					7.500	7.498	MS	50,000	150,000	02/23/2017	03/01/2027
14017R-AE-2	CAPITAL FUNDING GROUP, INC.				1.G PL	2,000,000	107.1544	2,143,088	2,000,000	2,000,000					6.750	6.749	JD	11,250	135,000	11/19/2018	12/01/2028
14040H-BT-1	CAPITAL ONE FINANCIAL CORP			2	2.A FE	2,991,270	105.2685	3,158,054	3,000,000	2,996,271		1,238			3.300	3.346	AO	16,775	99,000	10/26/2017	10/30/2024
14040H-BW-4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	4,478,200	108.9478	5,447,388	5,000,000	4,577,589		57,177			3.800	5.451	JJ	79,694	190,000	03/20/2020	01/31/2028
14070T-AC-6	CAPSTAR FINANCIAL HOLDINGS INC			2,5	1.G PL	4,000,000	102.3662	4,094,648	4,000,000	4,000,000					5.250	5.250	JD	583	210,583	06/29/2020	06/30/2030
141781-BG-8	CARGILL INC			1	1.F FE	2,996,280	102.8887	3,086,660	3,000,000	2,999,081		764			3.250	3.277	MS	32,500	97,500	02/26/2018	03/01/2023
144523-AC-1	CARRINGTON HOLDING COMPANY LLC			2	2.B PL	10,000,000	100.8280	10,082,803	10,000,000	10,000,000					8.000	8.000	MON	35,556	642,222	02/26/2021	01/01/2026
15135B-AY-7	CENTENE CORP			1,2	3.A FE	3,000,000	98.5000	2,955,000	3,000,000	2,955,000	(45,000)				2.450	2.450	JJ	36,750		06/24/2021	07/15/2028
15189W-AH-3	CENTERPOINT ENERGY RESOURCES CORP			1,2	2.A FE	13,921,900	135.5415	13,554,151	10,000,000	13,850,387		(71,513)			5.850	3.103	JJ	269,750	292,500	07/09/2021	01/15/2041
15189Y-AD-8	CENTERPOINT ENERGY RESOURCES CORP			1	2.A FE	4,184,340	133.2207	3,996,621	3,000,000	4,165,714		(18,626)			6.250	3.023	FA	78,125		09/08/2021	02/01/2037
15201P-AA-7	SOUTHSTATE CORP			2,5	2.B FE	5,000,000	111.2058	5,560,291	5,000,000	5,000,000					5.750	5.751	JD	23,958	287,500	05/21/2020	06/01/2030
152424-AA-5	CENTRAL BANCSHARES, INC.			5	2.B PL	2,000,000	101.3843	2,027,686	2,000,000	2,000,000					5.750	5.750	N/A	319	115,000	06/19/2019	06/30/2029
156700-AS-5	LUMEN TECHNOLOGIES INC			1	4.B FE	4,992,100	100.7500	5,037,500	5,000,000	4,999,822		863			5.800	5.818	MS	85,389	290,000	03/05/2012	03/15/2022

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
15912A-AC-6	CHANGE COMPANY CDFI LLC			2,5	1.G PL	3,000,000	99.5812	2,987,435	3,000,000	3,000,000					4.750	4.751	MS	38,792		09/23/2021	09/30/2031
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP			1,2	3.B FE	9,483,750	106.0000	9,540,000	9,000,000	9,476,401		(7,349)			4.500	3.259	AO	101,250		12/02/2021	10/01/2029
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP			1,2	3.B FE	15,581,250	105.0000	15,750,000	15,000,000	15,552,489		(28,761)			4.000	3.492	MS	200,000	283,333	06/21/2021	03/01/2031
166754-AW-1	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	1.G FE	1,999,840	111.0734	2,221,468	2,000,000	1,999,877		34			5.125	5.127	AO	25,625	102,500	03/24/2020	04/01/2025
17259U-A*-6	CION INVESTMENT CORPORATION				2.B PL	6,000,000	106.8868	6,413,207	6,000,000	6,000,000					4.500	4.500	N/A	105,000	135,000	02/11/2021	02/11/2026
172967-JT-9	CITIGROUP INC				2.B FE	19,047,320	108.9397	20,153,848	18,500,000	18,741,593		(64,493)			4.400	3.989	JD	47,483	814,000	03/02/2017	06/10/2025
172967-KJ-9	CITIGROUP INC				2.B FE	2,994,060	110.3309	3,309,928	3,000,000	2,997,286		575			4.600	4.624	MS	42,933	138,000	03/01/2016	03/09/2026
174610-AY-1	CITIZENS FINANCIAL GROUP INC			2	2.B FE	2,868,720	104.4462	3,133,386	3,000,000	2,923,787		8,759			3.750	4.086	FA	43,750	125,000	10/30/2018	02/11/2031
174610-BA-2	CITIZENS FINANCIAL GROUP INC			2	2.B FE	7,035,140	105.7736	6,885,860	6,510,000	6,931,545		(85,900)			4.300	2.627	FA	108,862	247,289	01/25/2019	02/11/2031
174610-BC-8	CITIZENS FINANCIAL GROUP INC			2	2.B FE	3,000,000	106.3517	3,190,552	3,000,000	3,000,000					4.350	4.349	FA	50,750	134,125	07/28/2015	02/11/2031
177376-AE-0	CITRIX SYSTEMS INC			1,2	2.B FE	4,744,838	108.6241	5,105,333	4,700,000	4,732,466		(4,909)			4.500	4.362	JD	17,625	211,500	05/14/2019	12/01/2027
18452F-AB-7	CLEAR BLUE FINANCIAL HOLDINGS LLC				2.C FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000					5.375	5.377	N/A	5,972		12/22/2021	12/30/2028
18468H-AA-7	CLEAR STREET CAPITAL, LLC			1	1.F PL	10,000,000	102.0000	10,200,000	10,000,000	10,000,000					6.500	6.503	JD	1,806	650,000	12/20/2019	12/30/2024
18468H-AC-3	CLEAR STREET CAPITAL, LLC			1	1.F PL	5,000,000	100.8054	5,040,271	5,000,000	5,000,000					6.000	6.000	AO	63,333	305,833	10/08/2020	10/15/2025
18469L-AA-7	CLEAR STREET HOLDINGS LLC				1.F PL	10,000,000	100.7693	10,076,930	10,000,000	10,000,000					5.875	5.874	MN	75,069	308,438	05/06/2021	05/15/2026
186108-CE-4	CLEVELAND ELECTRIC ILLUMINATING CO			1	2.B FE	4,628,491	133.6731	4,583,651	3,429,000	4,607,459		(21,032)			5.950	3.067	JD	9,068	102,013	11/15/2021	12/15/2036
189754-AC-8	TAPESTRY INC			1,2	2.C FE	2,995,740	108.1012	3,243,037	3,000,000	2,997,534		389			4.125	4.142	JJ	57,063	123,750	06/06/2017	07/15/2027
190897-AA-6	BOKF MERGER CORPORATION NUMBER SIXTEEN			2,5	2.B FE	4,000,000	108.8515	4,354,061	4,000,000	4,000,000					5.625	5.626	JD	3,750	225,000	06/22/2015	06/25/2030
20030N-CT-6	COMCAST CORP			1,2	1.G FE	4,997,500	113.6136	5,680,681	5,000,000	4,998,243		220			4.150	4.156	AO	43,806	207,500	10/03/2018	10/15/2028
20161D-AA-2	COMMERCIAL CREDIT GROUP INC			1,2	1.G PL	5,000,000	100.6400	5,032,001	5,000,000	5,000,000					4.875	4.878	MN	20,990	129,323	05/19/2021	05/30/2026
201723-AK-9	COMMERCIAL METALS CO			1,2	3.A FE	5,798,254	103.0000	5,639,250	5,475,000	5,639,250	(15,151)	(143,853)			4.875	1.906	MN	34,105	266,906	02/03/2021	05/15/2023
201723-AL-7	COMMERCIAL METALS CO			1,2	3.A FE	2,937,180	104.0000	2,889,120	2,778,000	2,889,120	(10,051)	(38,009)			5.375	2.170	JJ	68,852	20,909	08/02/2021	07/15/2027
201723-AP-8	COMMERCIAL METALS CO			1,2	3.A FE	2,662,330	99.2500	2,700,593	2,721,000	2,666,222		3,892			3.875	4.142	FA	39,832	56,527	03/24/2021	02/15/2031
20369G-AA-5	COMMUNITY FINANCIAL SERVICES, INC.				2.C PL	5,000,000	101.5000	5,075,000	5,000,000	5,000,000					6.750	6.750	FA	140,625	339,375	07/29/2020	08/01/2025
20453K-AA-3	BBVA USA			2	1.G FE	11,416,890	107.3565	12,882,780	12,000,000	11,772,327		63,142			3.875	4.505	AO	104,625	465,000	01/12/2016	04/10/2025
205887-CD-2	CONAGRA BRANDS INC			1,2	2.C FE	7,050,995	126.8387	7,144,825	5,633,000	7,010,008		(40,987)			5.300	3.345	MN	49,758	149,275	05/05/2021	11/01/2038
20727P-AD-6	CONGRESSIONAL BANCSHARES INC				2.A PL	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					7.000	7.000	N/A	972	350,000	12/15/2016	12/30/2026
20727P-AE-4	CONGRESSIONAL BANCSHARES INC			2,5	2.A PL	3,000,000	101.5963	3,047,888	3,000,000	3,000,000					5.750	5.751	JD	14,375	172,500	11/21/2019	12/01/2029
20786W-AD-9	CONNECTONE BANCORP INC			2,5	2.C FE	2,000,000	101.4344	2,028,689	2,000,000	2,000,000					5.200	5.200	FA	43,333	104,000	01/11/2018	02/01/2028
20786W-AE-7	CONNECTONE BANCORP INC			2,5	2.C FE	4,000,000	107.7587	4,310,348	4,000,000	4,000,000					5.750	5.752	JD	10,222	230,000	06/10/2020	06/15/2030
20825C-AP-9	CONOCOPHILLIPS			1	1.G FE	1,429,051	137.8940	1,432,718	1,039,000	1,418,513		(10,538)			5.900	3.049	MN	7,833	30,651	05/26/2021	05/15/2038
20825C-AX-2	CONOCOPHILLIPS			1,2	1.G FE	4,998,280	112.3937	5,619,686	5,000,000	4,999,104		168			4.300	4.304	FA	81,222	220,000	06/14/2018	08/15/2028
20826F-AQ-9	CONOCOPHILLIPS CO			1,2	1.G FE	2,998,800	112.8697	3,386,091	3,000,000	2,999,566		91			4.950	4.954	MS	43,725	148,500	03/03/2016	03/15/2026
209111-EM-1	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	2.A FE	9,396,999	137.4055	9,401,284	6,842,000	9,315,602		(81,396)			6.200	3.081	JD	18,854	424,204	06/02/2021	06/15/2036
21036P-AX-6	CONSTELLATION BRANDS INC			1,2	2.C FE	1,998,140	102.1581	2,043,162	2,000,000	1,999,561		378			3.200	3.220	FA	24,178	64,000	01/29/2018	02/15/2023
21036P-AY-4	CONSTELLATION BRANDS INC			1,2	2.B FE	2,833,980	108.0505	3,241,515	3,000,000	2,888,031		15,677			3.600	4.300	FA	40,800	108,000	05/10/2018	02/15/2028
21036P-BC-1	CONSTELLATION BRANDS INC			1,2	2.B FE	3,010,170	115.0484	3,451,453	3,000,000	3,007,613		(938)			4.650	4.606	MN	17,825	139,500	11/30/2018	11/15/2028
21685W-DD-6	COOPERATIEVE RABOBANK UA		C		1.D FE	992,220	100.3309	1,003,309	1,000,000	999,905		911			3.875	3.969	FA	15,392	38,750	02/01/2012	02/08/2022
221907-AB-4	NICOLET BANKSHARES INC			2,5	2.B FE	2,000,000	103.8623	2,077,246	2,000,000	2,000,000					5.875	5.875	JD	9,792	117,500	05/29/2018	06/01/2028
221907-AF-5	NICOLET BANKSHARES INC			2,5	2.B PL	5,000,000	109.4223	5,471,116	5,000,000	5,000,000					7.000	7.000	JD	972	350,000	06/30/2020	06/30/2030
225433-AC-5	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L		C		2.A FE	1,970,460	106.1531	2,123,062	2,000,000	1,988,025		3,410			3.750	3.949	MS	19,792	75,000	06/08/2016	03/26/2025
225433-AT-8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L		C		2.A FE	2,991,420	103.6139	3,108,417	3,000,000	2,998,065		1,288			3.800	3.847	JD	6,650	114,000	06/07/2016	06/09/2023
225655-A@-8	CRESCENT CAPITAL BDC, INC.				2.C FE	2,785,000	105.0173	2,924,732	2,785,000	2,785,000					4.000	4.002	FA	41,466	31,563	05/05/2021	12/17/2026
226373-AP-3	CRESTWOOD MIDSTREAM PARTNERS LP			1,2	3.C FE	14,337,050	102.2500	14,291,483	13,977,000	14,241,883		(95,167)			5.750	3.811	AO	200,919	401,839	09/07/2021	04/01/2025
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP			1,2	3.C FE	1,251,450	101.8750	1,237,781	1,215,000	1,237,781	(12,757)	(911)			5.625	5.134	MN	11,391	34,172	10/05/2021	05/01/2027
22822V-AK-7	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	4,720,400	108.8886	5,444,428	5,000,000	4,807,543		26,727			3.800	4.527	FA	71,778	190,000	07/23/2018	02/15/2028
23204G-80-3	CUSTOMERS BANCORP INC			2	2.C FE	5,000,000	26.8600	5,372,000	5,000,000	5,000,000					5.375	5.375	MJSD	747	268,750	12/04/2019	12/30/2034
23204G-AC-4	CUSTOMERS BANCORP INC			2	2.B FE	3,991,000	101.0270	4,041,078	4,000,000	3,999,029		1,907			3.950	4.000	JD	439	158,000	06/28/2017	06/30/2022
23204G-AD-2	CUSTOMERS BANCORP INC			2	2.B FE	6,000,000	104.7557	6,285,341	6,000,000	6,000,000					4.500	4.500	MS	72,000	270,000	09/23/2019	09/25/2024
23311V-AB-3	DCP MIDSTREAM OPERATING LP			1,2	3.A FE	2,986,050	100.0000	3,000,000	3,000,000	2,999,588		1,628			4.950	5.007	AO	37,125	148,500	03/08/2012	04/01/2022
23311V-AD-9	DCP MIDSTREAM OPERATING LP			1,2	3.A FE	946,688	102.5000	940,950	918,000	932,695		(13,992)			3.875	2.168	MS	10,474	35,573	01/27/2021	03/15/2023
23311V-AG-2	DCP MIDSTREAM OPERATING LP			1,2	3.A FE	12,367,500	109.2500	12,563,750	11,500,000	12,214,134		(153,366)			5.375	3.365	JJ	285,024	268,750	12/02/2021	07/15/2025
23311V-AH-0	DCP MIDSTREAM OPERATING LP			1,2	3.A FE	5,393,750	113.0000	5,650,000	5,000,000	5,366,219		(27,531)			5.125	3.936	MN	32,743	128,125	05/13/2021	05/15/2029

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
23311V-AJ-6	DCP MIDSTREAM OPERATING LP			1,2	3.A FE	5,017,500	113.0000	5,085,000	4,500,000	5,003,378		(14,122)			5.625	3.301	JJ	116,719	28,125	12/03/2021	07/15/2027
23317H-AE-2	SITE CENTERS CORP			1,2	2.C FE	2,972,820	106.8753	3,206,260	3,000,000	2,987,720		2,692			4.250	4.361	FA	53,125	127,500	10/14/2015	02/01/2026
23331A-BG-3	D R HORTON INC			1,2	2.B FE	2,000,000	103.2966	2,065,932	2,000,000	2,000,000					4.750	4.749	FA	35,889	95,000	01/30/2013	02/15/2023
233851-DT-8	DAIMLER FINANCE NORTH AMERICA LLC			1	1.G FE	9,975,900	113.5355	11,353,547	10,000,000	9,981,773		2,136			4.300	4.330	FA	154,083	430,000	02/19/2019	02/22/2029
23422T-AA-6	DAKOTA FINANCIAL, LLC			1	1.G PL	6,000,000	100.7768	6,046,608	6,000,000	6,000,000					5.000	5.000	MS	82,500		09/22/2021	09/30/2026
238795-AA-6	DAVIS JEFF BANCSHARES INC			5	2.A PL	5,000,000	100.0626	5,003,130	5,000,000	5,000,000					6.750	6.749	N/A	155,625	337,500	01/11/2017	01/15/2027
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.B FE	5,973,120	111.6958	6,701,747	6,000,000	5,981,298		2,446			4.375	4.431	JD	7,292	262,500	06/14/2018	06/21/2028
25432G-AC-3	DIME COMMUNITY BANCSHARES INC			2,5	2.C FE	3,000,000	99.2625	2,977,874	3,000,000	3,000,000					4.500	4.501	JD	6,000	135,000	06/08/2017	06/15/2027
254687-FN-1	WALT DISNEY CO			1	1.G FE	4,997,250	106.3983	5,319,916	5,000,000	4,998,177		526			3.350	3.362	MS	45,132	167,500	03/19/2020	03/24/2025
254709-AG-3	DISCOVER FINANCIAL SERVICES			1	2.C FE	4,252,800	101.4413	4,057,652	4,000,000	4,013,529		(41,486)			5.200	4.117	AO	36,978	208,000	07/21/2015	04/27/2022
254709-AL-2	DISCOVER FINANCIAL SERVICES			2	2.C FE	7,846,670	105.8324	8,466,591	8,000,000	7,941,447		16,869			3.750	3.997	MS	97,500	300,000	01/25/2018	03/04/2025
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	2,345,350	104.8915	2,622,288	2,500,000	2,441,492		16,744			3.450	4.240	MS	25,396	86,250	08/05/2015	03/15/2025
25470D-BE-8	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	1,996,200	106.5560	2,131,121	2,000,000	1,998,643		360			3.950	3.971	JD	3,511	79,000	05/18/2015	06/15/2025
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	5,171,250	110.6561	5,532,807	5,000,000	5,133,037		(16,031)			4.125	3.697	MN	26,354	206,250	07/15/2019	05/15/2029
256677-AD-7	DOLLAR GENERAL CORP			1,2	2.B FE	1,996,880	108.6447	2,172,895	2,000,000	1,998,716		303			4.150	4.168	MN	13,833	83,000	10/15/2015	11/01/2025
256677-AF-2	DOLLAR GENERAL CORP			1,2	2.B FE	1,498,485	111.2064	1,668,096	1,500,000	1,499,003		135			4.125	4.137	MN	10,313	61,875	03/26/2018	05/01/2028
256746-AG-3	DOLLAR TREE INC			1,2	2.B FE	6,992,930	107.4693	7,522,852	7,000,000	6,996,499		952			4.000	4.016	MN	35,778	280,000	04/06/2018	05/15/2025
25746U-AV-1	DOMINION ENERGY INC			1	2.B FE	3,798,252	130.6026	3,688,216	2,824,000	3,760,266		(37,986)			5.950	2.947	JD	7,468	168,028	04/26/2021	06/15/2035
260543-BJ-1	DOW CHEMICAL CO				2.B FE	2,323,650	134.6536	2,356,439	1,750,000	2,207,399		(49,906)			7.375	3.526	MN	21,510	129,063	08/08/2019	11/01/2029
260543-CE-1	DOW CHEMICAL CO			1,2	2.B FE	5,376,249	128.1634	5,275,205	4,116,000	5,354,227		(22,022)			5.250	3.161	MN	27,612	108,045	07/13/2021	11/15/2041
26078J-AE-0	DUPONT DE NEMOURS INC			1,2	2.A FE	4,283,718	129.1504	4,273,587	3,309,000	4,272,752		(10,965)			5.319	3.046	MN	22,490	88,003	09/30/2021	11/15/2038
26441C-BM-6	DUKE ENERGY CORP			1,2	2.B FE	5,985,120	101.7766	6,106,597	6,000,000	5,985,440		320			3.300	3.317	JD	8,800	101,750	06/07/2021	06/15/2041
26442C-AB-0	DUKE ENERGY CAROLINAS LLC			1	1.F FE	10,236,858	139.4782	10,287,913	7,376,000	10,160,399		(76,459)			6.000	3.014	JJ	204,069	221,280	06/03/2021	01/15/2038
26442C-AE-4	DUKE ENERGY CAROLINAS LLC			1	1.F FE	2,799,660	138.8915	2,777,831	2,000,000	2,778,144		(21,516)			6.050	3.010	AO	25,544	60,500	05/27/2021	04/15/2038
266233-AJ-4	DUQUESNE LIGHT HOLDINGS INC			1,2	2.C FE	2,000,000	98.9227	1,978,454	2,000,000	2,000,000					2.775	2.775	JJ	26,825		06/22/2021	01/07/2032
268427-AB-7	EF HOLDCO INC.				1.F PL	5,000,000	100.5012	5,025,062	5,000,000	5,000,000					5.500	5.499	MS	91,667	275,000	08/15/2017	09/01/2022
26874R-AE-8	ENI SPA		C	1	2.A FE	2,975,970	115.2893	3,458,679	3,000,000	2,982,684		2,143			4.750	4.852	MS	43,146	142,500	09/05/2018	09/12/2028
26875P-AN-1	EOG RESOURCES INC			1,2	1.G FE	3,737,377	113.5102	3,872,967	3,412,000	3,724,805		(12,572)			3.900	3.028	AO	33,267	66,534	05/12/2021	04/01/2035
26875P-AQ-4	EOG RESOURCES INC			1,2	1.G FE	1,313,481	121.5976	1,304,742	1,073,000	1,305,336		(8,145)			5.100	3.126	JJ	25,233	27,362	05/24/2021	01/15/2036
26884L-AM-1	EQT CORP			1,2	3.A FE	4,747,178	102.6530	4,830,850	4,706,000	4,746,582		(596)			3.125	2.913	MN	18,791		12/03/2021	05/15/2026
26884U-AC-3	EPR PROPERTIES			1,2	2.C FE	2,852,328	106.9257	2,940,458	2,750,000	2,808,221	40,557	(10,932)			4.750	4.250	JD	5,806	130,625	08/23/2017	12/15/2026
26885B-AC-4	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	9,953,800	109.2500	10,925,000	10,000,000	9,967,484		4,024			5.500	5.560	JJ	253,611	550,000	06/21/2018	07/15/2028
26885B-AD-2	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	9,976,100	104.0000	10,400,000	10,000,000	9,992,228		4,759			4.750	4.803	JJ	219,028	475,000	06/21/2018	07/15/2023
269246-BP-8	E*TRADE FINANCIAL LLC			1,2	2.A FE	9,947,400	101.4093	10,140,926	10,000,000	9,992,385		11,498			2.950	3.070	FA	104,069	295,000	12/05/2017	08/24/2022
26942G-AC-4	EAGLE BANCORP MONTANA INC			2,5	5.B GI	3,000,000	103.1978	3,095,933	3,000,000	3,000,000	1,315				5.500	5.502	JJ	82,500	165,000	06/10/2020	07/01/2030
26943B-40-7	FIRST EAGLE ALTERNATIVE CAPITAL BDC INC			2	2.C PL	9,000,000	25.5500	9,198,000	9,000,000	9,000,000					5.000	4.999	MJSD	1,250	268,750	05/18/2021	05/25/2026
281020-AM-9	EDISON INTERNATIONAL			1,2	2.C FE	2,995,350	105.6207	3,168,621	3,000,000	2,996,903		430			4.125	4.144	MS	36,438	123,750	03/08/2018	03/15/2028
28414H-AE-3	ELANCO ANIMAL HEALTH INC			1,2	3.C FE	3,000,000	106.4015	3,192,045	3,000,000	3,000,000					5.272	5.697	FA	54,038	158,160	08/15/2018	08/28/2023
28414H-AG-8	ELANCO ANIMAL HEALTH INC			1,2	3.C FE	2,061,632	116.0000	2,239,960	1,931,000	2,028,239		(12,956)			5.900	5.417	FA	38,926	113,929	05/14/2019	08/28/2028
29082H-AA-0	EMBRAER NETHERLANDS FINANCE BV		C	1	3.B FE	3,989,640	103.4760	4,139,040	4,000,000	3,995,875		1,067			5.050	5.083	JD	8,978	202,000	06/09/2015	06/15/2025
292480-AK-6	ENABLE MIDSTREAM PARTNERS LP			1,2	2.C FE	3,054,177	107.9679	5,398,395	5,000,000	3,271,219		217,042			4.400	13.979	MS	64,778	220,000	06/11/2019	03/15/2027
292480-AL-4	ENABLE MIDSTREAM PARTNERS LP			1,2	2.C FE	4,823,813	110.9917	8,879,339	8,000,000	5,098,598		274,785			4.950	13.659	MN	50,600	396,000	05/18/2018	05/15/2028
292480-AM-2	ENABLE MIDSTREAM PARTNERS LP			1,2	2.C FE	1,330,564	107.0733	3,212,199	3,000,000	1,429,043		98,479			4.150	16.352	MS	36,658	124,500	09/05/2019	09/15/2029
292505-AD-6	OVINTIV INC			1	3.A FE	1,407,854	128.8289	3,864,866	3,000,000	1,444,888		37,034			6.500	16.312	FA	73,667	195,000	02/26/2020	08/15/2034
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	1,809,736	128.7019	1,846,872	1,435,000	1,801,822		(7,914)			5.500	3.577	MS	23,239	39,463	06/08/2021	09/15/2040
29278N-AC-7	ENERGY TRANSFER LP			1,2	2.C FE	9,998,210	104.4388	10,443,885	10,000,000	9,999,219		453			4.200	4.205	MS	123,667	420,000	06/06/2018	09/15/2023
29278N-AF-0	ENERGY TRANSFER LP			1,2	2.C FE	9,989,700	112.5735	11,257,354	10,000,000	9,992,911		911			4.950	4.963	JD	22,000	495,000	06/06/2018	06/15/2028
293712-AB-1	ENTERPRISE FINANCIAL SERVICES CORP			2,5	2.B FE	3,000,000	105.5204	3,165,613	3,000,000	3,000,000					5.750	5.751	JD	14,375	172,500	05/15/2020	06/01/2030
293791-AF-6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	1,374,260	135.2474	1,352,474	1,000,000	1,355,267		(18,993)			6.875	3.088	MS	22,917	34,375	04/09/2021	03/01/2033
293791-AP-4	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	1,083,830	136.0781	1,054,605	775,000	1,073,538		(10,291)			6.650	3.000	AO	10,880	25,769	06/15/2021	10/15/2034
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	16,017,060	135.3126	15,348,503	11,343,000	15,946,730		(70,331)			6.125	3.131	AO	146,671	347,379	09/08/2021	10/15/2039
294549-AE-0	EQT CORP				3.A FE	1,948,695	119.0000	1,977,780	1,662,000	1,919,804		(28,891)			7.750	3.980	JJ	59,393	64,403	06/04/2021	07/15/2026
29460X-AC-3	EQUITY BANCSHARES INC			2,5	2.B PL	6,000,000	111.6757	6,700,539	6,000,000	6,000,000					7.000	6.998	JD	1,167	420,000	07/23/2020	06/30/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	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
294829-AA-4	TELEFONAKTIEBOLAGET LM ERICSSON		C	1	2.C FE	1,010,230	101.1250	1,011,250	1,000,000	1,000,457		(1,205)			4.125	3.999	MN	5,271	41,250	05/04/2012	05/15/2022
29911Q-AA-7	EVANS BANCORP INC			2,5	2.B PL	3,000,000	105.6799	3,170,397	3,000,000	3,000,000					6.000	6.000	JJ	83,000	183,000	07/09/2020	07/15/2030
29977A-B#-1	EVERCORE INC.				2.B	2,350,000	113.7673	2,673,532	2,350,000	2,350,000					4.440	4.440	AO	17,680	104,340	08/01/2019	08/01/2031
29977G-AA-0	TIAA FSB HOLDINGS INC			2	1.G FE	4,000,000	109.0920	4,363,679	4,000,000	4,000,000					5.750	5.748	JJ	114,361	230,000	06/26/2015	07/02/2025
29977G-AB-8	TIAA FSB HOLDINGS INC				1.G FE	3,000,000	100.2247	3,006,741	3,000,000	3,000,000					4.907	4.906	MJSD	6,951	201,001	03/09/2016	03/15/2026
30018M-AA-6	EVERGREEN BANCSHARES, INC.				2.A PL	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					5.250	5.250	MN	26,250	161,600	10/23/2020	11/01/2030
30161N-AQ-4	EXELON CORP			1,2	2.B FE	1,208,150	119.1200	1,191,200	1,000,000	1,199,558		(8,592)			4.950	3.071	JD	2,200	49,500	04/20/2021	06/15/2035
30212P-AJ-4	EXPEDIA GROUP INC			1,2	2.C FE	994,440	106.8783	1,068,783	1,000,000	998,310		594			4.500	4.569	FA	17,000	45,000	08/13/2014	08/15/2024
30212P-AS-4	EXPEDIA GROUP INC			1,2	2.C FE	2,204,560	112.8585	2,257,169	2,000,000	2,150,340		(45,269)			6.250	3.650	MN	20,833	125,000	10/15/2020	05/01/2025
30212P-BK-0	EXPEDIA GROUP INC			1,2	2.C FE	2,999,910	111.4268	3,342,803	3,000,000	3,000,119		140			4.625	4.624	FA	57,813	145,302	07/07/2020	08/01/2027
30251B-AD-0	FMR LLC			1	1.E FE	3,177,153	122.2603	3,667,808	3,000,000	3,136,146		(9,337)			4.950	4.427	FA	61,875	148,500	03/10/2017	02/01/2033
302520-AB-7	FNB CORP			2	2.B FE	6,000,000	106.2720	6,376,317	6,000,000	6,000,000					4.875	4.874	AO	72,313	292,500	09/29/2015	10/02/2025
302635-AC-1	FS KKR CAPITAL CORP			1,2	2.C FE	6,977,880	101.0446	7,073,122	7,000,000	6,998,694		3,427			4.750	4.802	MN	42,486	332,500	04/27/2015	05/15/2022
30288*-AA-8	FLNG LIQUEFACTION 2, LLC				2.B FE	3,636,000	109.7933	3,992,083	3,636,000	3,636,000					4.540	4.537	MS	41,727	165,074	11/16/2016	03/31/2038
30311R-AA-9	F&M FINANCIAL CORP (TENNESSEE)			2,5	2.B PL	3,000,000	103.7769	3,113,306	3,000,000	3,000,000					5.950	5.950	MS	52,558	178,500	09/12/2019	09/17/2029
30313R-AA-7	FS KKR CAPITAL CORP			1,2	2.C FE	10,000,000	104.6980	10,469,802	10,000,000	10,000,000					4.250	4.250	FA	161,736	425,000	02/11/2020	02/14/2025
304071-AA-1	FAIRFAX (US) INC			1	2.C FE	11,615,658	106.7523	12,543,394	11,750,000	11,708,358		14,541			4.875	5.021	FA	219,578	572,813	10/01/2014	08/13/2024
315921-AG-1	FIDELITY FEDERAL BANCORP			2,5	1.G PL	4,500,000	105.3266	4,739,696	4,500,000	4,500,000					6.875	6.875	AO	65,313	309,375	10/11/2018	10/15/2028
315921-AJ-5	FIDELITY FEDERAL BANCORP			2,5	1.G PL	3,000,000	102.5961	3,077,884	3,000,000	3,000,000					6.000	6.003	MN	30,000	180,000	10/31/2019	11/01/2029
316041-CP-5	FIDELITY BK ATLANTA GA			5	2.A FE	9,185,000	106.4067	9,576,601	9,000,000	9,103,750		(30,417)			5.875	5.472	JD	44,063	528,750	04/30/2019	05/31/2030
316144-AA-2	FIDELITY FINL CORP			5	2.C FE	5,000,000	101.0513	5,052,567	5,000,000	5,000,000					5.750	5.748	MS	72,674	287,500	09/20/2017	09/30/2027
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	2,989,620	111.9947	3,359,842	3,000,000	2,992,887		952			4.250	4.293	MN	16,292	127,500	05/15/2018	05/15/2028
31620R-AF-2	FIDELITY NATIONAL FINANCIAL INC			1	2.B FE	5,460,178	103.1698	5,158,489	5,000,000	5,071,098		(104,503)			5.500	3.311	MS	91,667	275,000	05/02/2018	09/01/2022
31847R-AE-2	FIRST AMERICAN FINANCIAL CORP			1	2.B FE	6,599,230	103.0375	6,697,438	6,500,000	6,514,031		(12,415)			4.300	4.094	FA	116,458	279,500	08/07/2014	02/01/2023
31847R-AF-9	FIRST AMERICAN FINANCIAL CORP			1	2.B FE	3,079,260	108.2226	3,246,679	3,000,000	3,028,545		(9,168)			4.600	4.244	MN	17,633	138,000	10/23/2015	11/15/2024
318685-AA-2	FIRST BANCSHARES INC IND				2.B	4,000,000	101.1782	4,047,130	4,000,000	4,000,000					4.250	4.250	JJ	85,000	170,000	06/29/2017	07/01/2022
318916-AA-1	FIRST BANCSHARES INC (MISSISSIPPI)			2,5	2.C FE	7,000,000	103.6364	7,254,547	7,000,000	7,000,000					5.875	5.876	MN	68,542	411,250	04/24/2018	05/01/2028
319137-AP-0	FIRST BANK			5	2.B FE	4,000,000	104.7314	4,189,256	4,000,000	4,000,000					5.500	5.500	JD	18,333	220,000	05/29/2020	06/01/2030
319383-AB-1	FIRST BUSEY CORP				2.A FE	1,967,000	101.0196	2,020,393	2,000,000	1,996,107		9,495			3.750	4.250	MN	7,500	75,000	10/10/2018	05/25/2022
319383-AC-9	FIRST BUSEY CORP			2,5	2.B FE	1,000,000	100.8983	1,008,983	1,000,000	1,000,000					4.750	4.749	MN	4,750	47,500	05/18/2017	05/25/2027
319383-AD-7	FIRST BUSEY CORP			2,5	2.B FE	3,000,000	108.2818	3,248,454	3,000,000	3,000,000					5.250	5.251	JD	13,125	157,500	05/28/2020	06/01/2030
31982Q-AY-5	FIRST COMWLTH BK IND PA			2,5	2.C FE	3,500,000	114.0939	3,993,286	3,500,000	3,500,000					5.500	5.500	JD	16,042	192,500	05/17/2018	06/01/2033
31986G-AA-5	FIRST CMNTY HLDGS			5	1.G PL	5,000,000	101.4358	5,071,792	5,000,000	5,000,000					6.000	5.999	AO	63,333	300,000	10/19/2017	10/30/2027
320209-AA-7	FIRST FINANCIAL BANCORP				2.B FE	5,000,000	103.9108	5,195,541	5,000,000	5,000,000					5.125	5.124	FA	89,688	256,250	08/20/2015	08/25/2025
320557-30-9	FIRST INTERNET BANCORP			2,5	1.G PL	2,000,000	26.1150	2,089,200	2,000,000	2,000,000					6.000	6.000	MJSD	13	120,000	06/05/2019	06/30/2029
32055Y-AA-0	FIRST INTERSTATE BANCSYSTEM INC			2,5	2.B FE	4,000,000	105.2213	4,208,853	4,000,000	4,000,000					5.250	5.251	MN	26,833	210,000	05/13/2020	05/15/2030
320844-PD-9	HUNTINGTON NATIONAL BANK				2.A FE	9,099,050	109.8225	9,993,848	9,100,000	9,099,588		84			4.270	4.271	MN	38,857	388,570	11/19/2014	11/25/2026
320867-AC-8	FIRST MIDWEST BANCORP INC			2	2.B FE	7,137,834	114.7611	8,027,537	6,995,000	7,079,326		(15,951)			5.875	5.572	MS	105,022	410,956	01/18/2018	09/29/2026
32115D-AB-2	FIRST NBC BK HLDG CO			2	6. *	40,000	1.0000	40,000	4,000,000	40,000					5.750	0.000	FA			02/10/2015	02/18/2025
335720-AB-4	FIRST NATL NEB INC			5	2.B FE	8,000,000	102.6468	8,211,745	8,000,000	8,000,000					4.375	4.375	AO	87,500	350,000	03/13/2018	04/01/2028
33589W-AA-7	FIRST PARAGOULD BANKSHARES INC			5	2.C FE	4,000,000	102.0961	4,083,846	4,000,000	4,000,000					5.250	5.249	N/A	9,333	210,000	12/08/2017	12/15/2027
337158-AJ-8	FIRST HORIZON BANK			2	2.C FE	5,000,000	119.7186	5,985,932	5,000,000	5,000,000					5.750	5.750	MN	47,917	287,500	04/23/2020	05/01/2030
337358-BH-7	WELLS FARGO & CO				2.B FE	1,160,900	124.3432	1,181,260	950,000	1,089,423		(27,172)			7.574	4.033	FA	29,980	71,953	04/08/2019	08/01/2026
33739X-AB-2	FIRST TRUST CORP			2,5	2.C FE	3,000,000	101.7875	3,053,626	3,000,000	3,000,000					5.500	5.502	JD	458	168,208	12/23/2020	12/30/2030
33766N-AJ-3	FIRST BANK 4.50 FIXED TO FLOAT 9/1/2030			5	2.B FE	3,000,000	101.5827	3,047,480	3,000,000	3,000,000					4.500	4.503	MS	45,000	135,375	08/31/2020	09/01/2030
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC			1,2	3.A FE	2,999,730	106.3529	3,190,588	3,000,000	3,000,000					4.350	4.350	JJ	60,175	130,500	05/14/2014	01/15/2025
33767U-AA-5	FIRSTSUN CAPITAL BANCORP				2.C FE	5,000,000	107.9791	5,398,955	5,000,000	5,000,000					6.000	6.000	JJ	150,000	304,167	06/26/2020	07/01/2030
337738-AR-9	FISERV INC			1,2	2.B FE	4,990,250	112.1911	5,609,553	5,000,000	4,993,024		877			4.200	4.224	AO	52,500	210,000	09/21/2018	10/01/2028
337915-AA-0	HUNTINGTON BANCSHARES INC				2.A FE	12,569,975	103.4829	12,935,359	12,500,000	12,518,222		(16,065)			4.350	4.212	FA	222,031	543,750	06/01/2018	02/04/2023
337932-AC-1	FIRSTENERGY CORP			1	3.A FE	19,923,120	134.9400	20,062,879	14,868,000	19,886,209		(36,911)			7.375	3.333	MN	140,110		11/29/2021	11/15/2031
337932-AF-4	FIRSTENERGY CORP			1	3.A FE	4,996,300	104.0000	5,200,000	5,000,000	4,999,548		360			4.750	4.546	MS	69,931	225,000	02/28/2013	03/15/2023
33938E-AS-6	FLEX LTD		C	1	2.C FE	3,108,150	104.3090	3,129,271	3,000,000	3,028,968		(24,742)			5.000	4.110	FA	56,667	150,000	08/21/2018	02/15/2023
33938E-AU-1	FLEX LTD		C	1,2	2.C FE	1,044,960	108.8270	1,088,270	1,000,000	1,022,386		(6,410)			4.750	4.000	JD	2,111	47,500	04/10/2018	06/15/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	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
33938X-AA-3	FLEX LTD		C	1,2	2.C FE	6,972,490	113.5348	7,947,438	7,000,000	6,978,408		2,346			4.875	4.925	JD	15,167	341,250	05/30/2019	06/15/2029
343412-AF-9	FLUOR CORP			1,2	3.A FE	15,149,200	104.8750	15,731,250	15,000,000	15,115,752	228,647	(16,015)			4.250	4.109	MS	187,708	637,500	08/22/2019	09/15/2028
34489*-AE-9	FOOTBALL CLUB TERM NOTES				1.F FE	3,300,000	116.4103	3,841,538	3,300,000	3,300,000					4.210	4.272	OCT	33,961	140,860	08/15/2018	10/05/2033
34489@-AC-1	FOOTBALL CLUB TERM NOTES 2019-X TRUST, S				1.F FE	875,000	107.4312	940,023	875,000	875,000					3.330	3.379	N/A	7,123	29,542	10/08/2019	10/05/2031
345370-BN-9	FORD MOTOR CO				3.B FE	4,337,518	114.4000	4,278,560	3,740,000	4,232,137		(105,382)			7.125	3.462	MN	34,050	266,475	02/04/2021	11/15/2025
345370-BP-4	FORD MOTOR CO				3.B FE	1,039,650	117.2112	1,019,737	870,000	1,014,687		(24,963)			7.500	3.538	FA	27,188	32,625	02/12/2021	08/01/2026
345397-B2-8	FORD MOTOR CREDIT COMPANY LLC			1,2	3.A FE	5,000,000	103.8920	5,194,600	5,000,000	5,000,000					3.375	3.375	MN	22,500	168,750	11/09/2020	11/13/2025
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC			1,2	3.A FE	5,000,000	100.2500	5,012,500	5,000,000	5,000,000					2.900	2.900	FA	54,375	72,500	02/10/2021	02/16/2028
345397-B7-7	FORD MOTOR CREDIT COMPANY LLC			1,2	3.A FE	3,000,000	100.8750	3,026,250	3,000,000	3,000,000					2.700	2.700	FA	31,725		08/05/2021	08/10/2026
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC				3.A FE	7,000,000	107.7500	7,542,500	7,000,000	7,000,000					4.389	4.389	JJ	147,641	307,230	07/16/2019	01/08/2026
35671D-CC-7	FREEPORT-MCMORAN INC			1,2	3.A FE	4,116,938	104.0000	4,056,000	3,900,000	4,056,000	(3,823)	(57,114)			5.000	2.490	MS	65,000	97,500	05/18/2021	09/01/2027
35802X-AJ-2	FRESENIUS MEDICAL CARE US FINANCE II INC			1,2	2.C FE	4,166,280	107.7799	4,311,198	4,000,000	4,067,468		(24,835)			4.750	4.044	AO	40,111	190,000	01/25/2018	10/15/2024
35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE III IN			1,2	2.C FE	10,076,244	106.9027	10,904,075	10,200,000	10,103,202		10,988			3.750	3.898	JD	17,000	382,500	06/25/2019	06/15/2029
360271-AJ-9	FULTON FINANCIAL CORP				2.A FE	11,948,640	107.6344	12,916,128	12,000,000	11,982,867		5,470			4.500	4.554	MN	69,000	540,000	06/08/2015	11/15/2024
36079F-AA-4	FUND STREET TECHNOLOGIES LLC				2.B Z	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					6.500	6.500	MJSD	163,403		09/28/2021	09/30/2026
36088H-AA-9	THE FUNDWORKS, LLC				2.B PL	9,000,000	100.5000	9,045,000	9,000,000	9,000,000					9.500	9.508	MJSD	2,375	855,000	03/03/2020	03/03/2023
361448-BD-4	GATX CORP			1,2	2.B FE	4,996,800	106.1459	5,307,297	5,000,000	4,998,503		660			4.350	4.365	FA	82,167	217,500	11/01/2018	02/15/2024
361841-AK-5	GLP CAPITAL LP			1,2	2.C FE	12,136,250	115.4640	12,701,040	11,000,000	11,842,000		(117,242)			5.750	4.320	JD	52,708	632,500	08/07/2019	06/01/2028
361841-AL-3	GLP CAPITAL LP			1,2	2.C FE	2,181,680	113.5200	2,270,400	2,000,000	2,139,992		(17,515)			5.300	4.109	JJ	48,878	106,000	07/17/2019	01/15/2029
37045X-AL-0	GENERAL MOTORS FINANCIAL COMPANY INC			1	2.C FE	1,000,000	104.0774	1,040,774	1,000,000	1,000,000					4.250	4.249	MN	5,431	42,500	05/07/2013	05/15/2023
37045X-AZ-9	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	1,497,945	107.8353	1,617,529	1,500,000	1,499,183		210			4.300	4.317	JJ	30,100	64,500	07/08/2015	07/13/2025
37045X-CK-0	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	2,998,380	107.6295	3,228,884	3,000,000	2,999,181		229			4.350	4.359	AO	29,725	130,500	04/05/2018	04/09/2025
373334-JN-2	GEORGIA POWER CO			1	2.A FE	5,455,480	131.2320	5,249,279	4,000,000	5,424,381		(31,099)			5.950	3.223	FA	99,167	119,000	06/28/2021	02/01/2039
376535-AC-4	GLADSTONE CAPITAL CORP			1,2	1.G PL	2,000,000	105.0000	2,100,000	2,000,000	2,000,000					5.125	5.126	JJ	42,993	64,347	12/08/2020	01/31/2026
376546-80-0	GLADSTONE INVESTMENT CORP			2	2.B PL	4,500,000	25.9300	4,667,400	4,500,000	4,500,000					5.000	5.000	FMAN	37,500	149,375	02/23/2021	05/01/2026
376546-88-3	GLADSTONE INVESTMENT CORP			2	2.B PL	7,000,000	26.1000	7,308,000	7,000,000	7,000,000					4.875	4.875	FMAN	56,875	69,198	08/12/2021	11/01/2028
378272-AH-1	GLENCORE FUNDING LLC			1	2.A FE	4,015,280	106.8131	4,272,523	4,000,000	4,007,661		(3,071)			4.625	4.537	AO	31,861	185,000	05/09/2018	04/29/2024
378272-AV-0	GLENCORE FUNDING LLC			1,2	2.A FE	2,990,130	113.1771	3,395,312	3,000,000	2,992,436		858			4.875	4.917	MS	44,281	146,250	03/06/2019	03/12/2029
38116F-AA-5	GOLDEN PEAR FUNDING HOLDCO LLC				2.B Z	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					6.375	6.375	N/A	15,938	14,167	12/17/2021	12/22/2026
38141G-GS-7	GOLDMAN SACHS GROUP INC				2.A FE	2,995,950	100.3008	3,009,023	3,000,000	2,999,970		478			5.750	5.767	JJ	75,229	172,500	01/19/2012	01/24/2022
38141G-XH-2	GOLDMAN SACHS GROUP INC			1,2	2.A FE	2,913,930	110.1864	3,305,593	3,000,000	2,926,837		7,350			3.800	4.154	MS	33,567	114,000	03/18/2020	03/15/2030
38147U-AC-1	GOLDMAN SACHS BDC INC			1,2	2.C FE	1,998,200	104.5000	2,090,001	2,000,000	1,998,842		345			3.750	3.770	FA	29,375	75,000	02/06/2020	02/10/2025
384311-AA-4	GRAFTECH FINANCE INC			1,2	3.C FE	14,988,000	101.5000	14,742,875	14,525,000	14,742,875	(229,398)	(15,727)			4.625	4.051	JD	29,857	335,891	10/13/2021	12/15/2028
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	4,340,000	108.0000	4,320,000	4,000,000	4,314,060		(25,940)			4.750	3.128	JJ	87,611	95,000	07/07/2021	07/15/2027
38869P-AL-8	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	2,389,725	101.7500	2,319,900	2,280,000	2,319,900	(6,141)	(63,684)			4.875	1.591	MN	14,203	111,150	02/17/2021	11/15/2022
390905-AC-1	GREAT SOUTHERN BANCORP INC			2,5	2.C FE	2,000,000	108.0449	2,160,898	2,000,000	2,000,000					5.500	5.501	JD	4,889	110,000	06/10/2020	06/15/2030
391416-AA-2	GREAT WESTERN BANCORP INC			2	2.B FE	3,000,000	100.0242	3,000,726	3,000,000	3,000,000					3.306	3.304	FMAN	12,949	101,124	07/31/2015	08/15/2025
392709-A#-8	GREEN BRICK PARTNERS, INC.				1.E PL	2,400,000	103.9910	2,495,784	2,400,000	2,400,000					3.250	3.250	FMAN	7,800	58,500	02/25/2021	02/25/2028
392709-B*-1	GREEN BRICK PARTNERS, INC.				1.D	1,060,000	103.7059	1,099,283	1,060,000	1,060,000					3.250	3.250	N/A	287		12/28/2021	12/28/2029
39808C-A*-6	GRIDIRON FUNDING, LLC				2.C PL	4,000,000	115.9681	4,638,725	4,000,000	4,000,000					5.640	5.640	MJSD	627	282,000	05/15/2017	06/30/2027
404119-BN-8	HCA INC			1	2.C FE	4,975,000	107.5460	5,377,300	5,000,000	4,992,452		3,165			5.000	5.073	MS	73,611	250,000	01/21/2016	03/15/2024
404119-BW-8	HCA INC			1,2	3.A FE	2,142,500	119.1550	2,383,100	2,000,000	2,108,462		(13,655)			5.875	4.901	FA	48,958	117,500	05/22/2019	02/01/2029
40414L-AN-9	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	4,956,300	107.6388	5,381,942	5,000,000	4,983,185		4,499			4.000	4.107	JD	16,667	200,000	05/14/2015	06/01/2025
410495-AA-3	HANMI FINANCIAL CORP			2,5	2.C FE	4,000,000	100.6852	4,027,410	4,000,000	4,000,000					5.450	5.450	MS	55,106	218,000	03/16/2017	03/30/2027
410867-AF-2	HANOVER INSURANCE GROUP INC			1,2	2.B FE	4,988,350	109.6719	5,483,594	5,000,000	4,994,572		1,124			4.500	4.528	AO	47,500	225,000	04/05/2016	04/15/2026
41138P-AC-7	HAPPY BANCSHARES, INC.				2.C FE	3,000,000	104.5116	3,135,347	3,000,000	3,000,000					5.500	5.500	N/A	69,208	165,000	07/30/2020	07/31/2030
41165F-AC-5	HARBORONE BANCORP INC			2,5	2.A PL	2,500,000	102.9332	2,573,329	2,500,000	2,500,000					5.625	5.625	MS	46,875	140,625	08/30/2018	09/01/2028
41283L-AQ-8	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	5,009,850	100.6225	5,031,125	5,000,000	5,001,349		(3,807)			2.550	2.473	JD	7,792	127,500	09/05/2019	06/09/2022
413086-AH-2	HARMAN INTERNATIONAL INDUSTRIES INC			1,2	2.A FE	3,952,080	107.6906	4,307,625	4,000,000	3,981,575		4,980			4.150	4.298	MN	21,211	166,000	06/03/2015	05/15/2025
42217K-BF-2	WELLTOWER INC			1,2	2.A FE	1,998,520	107.7413	2,154,826	2,000,000	1,999,460		145			4.000	4.009	JD	6,667	80,000	05/20/2015	06/01/2025
42234Q-AD-4	HEARTLAND FINANCIAL USA INC			2	2.B FE	3,000,000	107.0364	3,211,092	3,000,000	3,000,000					5.750	5.750	JD	479	172,500	12/12/2014	12/30/2024
42307T-AG-3	KRAFT HEINZ FOODS CO			1	3.A FE	2,652,225	135.6117	2,732,575	2,015,000	2,620,560		(31,665)			6.750	3.263	MS	40,048	68,006	05/11/2021	03/15/2032
427096-B*-2	HERCULES CAPITAL, INC.				2.A PL	500,000	106.9430	534,715	500,000	500,000					4.500	4.501	MS	7,313	18,750	11/04/2020	03/04/2026

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
427096-B@-0	Hercules Capital Inc				2.A PL	3,500,000	107.1330	3,749,655	3,500,000	3,500,000					4.550	4.550	MS	51,756	79,625	03/04/2021	03/04/2026
428102-AC-1	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE	5,740,318	103.0000	5,675,300	5,510,000	5,674,231		(66,087)			5.625	4.111	FA	117,088	309,938	02/09/2021	02/15/2026
428104-AA-1	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE	6,316,806	104.1250	6,257,913	6,010,000	6,257,913	(24,103)	(34,791)			5.125	3.633	JD	13,689	154,006	07/26/2021	06/15/2028
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	1,994,500	110.9596	2,219,191	2,000,000	1,997,689		543			4.900	4.932	AO	20,689	98,000	09/30/2015	10/15/2025
42824C-BE-8	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	5,998,740	101.5263	6,091,577	6,000,000	5,999,561		343			2.250	2.256	AO	33,750	135,000	09/04/2019	04/01/2023
431571-AB-4	HILLENBRAND INC			1,2	3.A FE	4,992,350	111.5000	5,575,000	5,000,000	4,994,540		1,021			5.000	5.025	MS	73,611	250,000	09/16/2019	09/15/2026
432748-AB-7	HILLTOP HOLDINGS INC			2	2.A FE	5,000,000	103.5492	5,177,460	5,000,000	5,000,000					5.000	4.999	AO	52,778	250,000	04/06/2015	04/15/2025
432748-AE-1	HILLTOP HOLDINGS INC			2,5	2.A FE	3,000,000	112.7029	3,381,087	3,000,000	3,000,000					6.125	6.126	MN	23,479	183,750	05/07/2020	05/15/2035
436106-AA-6	HOLLYFRONTIER CORP			1,2	2.C FE	12,436,240	112.2022	13,464,264	12,000,000	12,211,704		(46,441)			5.875	5.378	AO	176,250	705,000	11/16/2016	04/01/2026
436893-AA-9	HOME BANCSHARES INC			2,5	2.B FE	1,030,000	101.2574	1,012,574	1,000,000	1,001,935		(6,600)			5.625	4.931	AO	11,875	56,250	04/28/2017	04/15/2027
43785V-AD-4	HOMESTREET INC			1,2	2.B FE	6,000,000	106.9468	6,416,809	6,000,000	6,000,000					6.500	6.499	JD	32,500	390,000	05/17/2016	06/01/2026
440327-AK-0	HORACE MANN EDUCATORS CORP			1,2	2.B FE	1,994,700	108.0133	2,160,266	2,000,000	1,997,691		528			4.500	4.533	JD	7,500	90,000	11/18/2015	12/01/2025
44045A-40-9	HORIZON TECHNOLOGY FINANCE CORP			2	2.B PL	4,000,000	25.5400	4,086,400	4,000,000	4,000,000					4.875	4.875	MJSD	542	146,250	03/23/2021	03/30/2026
44106M-AS-1	SERVICE PROPERTIES TRUST			1,2	4.A FE	1,464,725	98.7500	1,975,000	2,000,000	1,606,633		141,908			4.650	15.559	MS	27,383	93,000	06/17/2015	03/15/2024
44106M-AV-4	SERVICE PROPERTIES TRUST			1,2	4.A FE	2,148,731	98.7500	2,962,500	3,000,000	2,275,565		126,834			5.250	13.006	FA	59,500	157,500	01/29/2016	02/15/2026
44106M-AW-2	SERVICE PROPERTIES TRUST			1,2	4.A FE	3,788,920	97.0000	4,850,000	5,000,000	3,940,032		151,113			4.950	10.394	FA	93,500	247,500	06/13/2019	02/15/2027
44107T-AW-6	HOST HOTELS & RESORTS LP			1,2	2.C FE	3,987,200	107.7904	4,311,616	4,000,000	3,994,177		1,271			4.500	4.539	FA	75,000	180,000	10/08/2015	02/01/2026
44409M-AB-2	HUDSON PACIFIC PROPERTIES LP			1,2	2.C FE	1,973,260	113.0230	2,260,459	2,000,000	1,979,648		2,297			4.650	4.818	AO	23,250	93,000	02/20/2019	04/01/2029
444859-BJ-0	HUMANA INC			1,2	2.C FE	1,996,600	101.9707	2,039,415	2,000,000	1,999,312		702			2.900	2.937	JD	2,578	58,000	12/14/2017	12/15/2022
444859-BM-3	HUMANA INC			1,2	2.B FE	5,992,500	109.0200	6,541,201	6,000,000	5,994,983		1,404			4.500	4.528	AO	67,500	270,000	03/24/2020	04/01/2025
448579-AF-9	HYATT HOTELS CORP			1,2	2.C FE	4,163,040	108.7703	4,350,813	4,000,000	4,093,816		(21,346)			4.850	4.201	MS	57,122	194,000	08/01/2018	03/15/2026
448579-AG-7	HYATT HOTELS CORP			1,2	2.C FE	12,020,540	108.2116	12,985,391	12,000,000	12,016,173		(2,192)			4.375	4.350	MS	154,583	525,000	05/02/2019	09/15/2028
44891A-AZ-0	HYUNDAI CAPITAL AMERICA			1	2.A FE	14,992,650	105.8024	15,870,355	15,000,000	14,995,969		1,811			4.300	4.314	FA	268,750	645,000	01/28/2019	02/01/2024
44920U-AM-0	HYUNDAI CAPITAL SERVICES INC		C		2.A FE	4,988,500	102.9181	5,145,905	5,000,000	4,997,105		2,369			3.750	3.801	MS	60,417	187,500	02/26/2018	03/05/2023
44952F-AA-0	IFB BANCORP, INC.				2.B PL	3,000,000	102.0000	3,060,000	3,000,000	3,000,000					6.500	6.500	N/A	41,167	195,542	10/14/2020	10/15/2030
44953@-AB-9	IFM (US) COLONIAL PIPELINE 2 LLC				2.C PL	3,000,000	105.2660	3,157,980	3,000,000	3,000,000					3.640	3.640	JJ	50,353	109,200	01/15/2020	01/15/2030
45082@-AA-2	IBERIA PASS THROUGH TRUST 2019-1B				2.C PL	972,957	103.9144	1,011,042	972,957	972,957					4.450	4.448	MJSD	1,323	43,297	09/20/2019	09/20/2029
45262B-AC-7	IMPERIAL BRANDS FINANCE PLC		C	1,2	2.B FE	4,956,650	106.0054	5,300,268	5,000,000	4,965,679		3,817			3.875	3.981	JJ	83,420	193,750	07/23/2019	07/26/2029
453258-AP-0	VALE CANADA LTD		C	1	2.C FE	1,762,198	127.0000	1,795,780	1,414,000	1,760,035		(2,162)			7.200	4.319	MS	29,977		11/29/2021	09/15/2032
45326Y-A@-6	INCITEC PIVOT LIMITED		C		2.B	1,000,000	109.8400	1,098,400	1,000,000	1,000,000					4.130	4.130	AO	6,998	41,350	10/30/2019	10/30/2030
45384B-AA-4	INDEPENDENT BANK GROUP INC				2.B FE	3,930,000	106.5946	4,263,784	4,000,000	3,974,053		9,004			5.875	6.150	FA	97,917	235,000	06/22/2016	08/01/2024
45384B-AB-2	INDEPENDENT BANK GROUP INC			2,5	2.B FE	1,000,000	100.9079	1,009,079	1,000,000	1,000,000					5.000	5.001	JD	139	50,000	12/14/2017	12/31/2027
454889-AM-8	INDIANA MICHIGAN POWER CO			1	1.G FE	1,483,124	136.4744	1,491,665	1,093,000	1,470,208		(12,916)			6.050	3.171	MS	19,471	33,063	04/27/2021	03/15/2037
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.C FE	1,000,000	103.0070	1,030,070	1,000,000	1,000,000					4.125	4.124	AO	8,708	22,917	03/16/2021	04/15/2026
460690-BL-3	INTERPUBLIC GROUP OF COMPANIES INC			1	2.B FE	2,494,478	106.7285	2,666,077	2,498,000	2,496,977		418			4.200	4.219	AO	22,149	275,756	02/18/2016	04/15/2024
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES INC			1,2	2.B FE	4,983,300	114.7465	5,737,323	5,000,000	4,987,993		1,481			4.650	4.692	AO	58,125	232,500	09/19/2018	10/01/2028
46090U-AA-5	INVESTCO LLC				2.B PL	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					5.125	5.125	MJSD	21,354	76,875	08/12/2021	08/13/2026
461070-AG-9	INTERSTATE POWER AND LIGHT CO			1	2.A FE	1,400,210	139.9332	1,399,332	1,000,000	1,390,579		(9,631)			6.250	3.299	JJ	28,819	31,250	05/26/2021	07/15/2039
46134L-AA-3	INVESTAR HOLDING CORP			2,5	2.C FE	2,000,000	100.4228	2,008,457	2,000,000	2,000,000					6.000	6.000	MS	30,333	120,000	03/21/2017	03/30/2027
46134L-AB-1	INVESTAR HOLDING CORP			2,5	2.C FE	3,000,000	101.7885	3,053,654	3,000,000	3,000,000					5.125	5.125	MS	38,865	153,750	11/12/2019	12/30/2029
46625H-NJ-5	JPMORGAN CHASE & CO				1.G FE	4,984,410	112.2529	5,612,648	5,000,000	4,991,760		1,240			4.250	4.283	AO	53,125	212,500	09/23/2015	10/01/2027
466313-AH-6	JABIL INC			1,2	2.C FE	8,612,580	109.6485	9,868,366	9,000,000	8,729,397		38,229			3.950	4.525	JJ	166,888	355,500	06/19/2019	01/12/2028
47102X-AJ-4	JANUS CAPITAL GROUP INC			1,2	2.B FE	16,233,560	109.6288	17,540,611	16,000,000	16,098,922		(27,232)			4.875	4.670	FA	325,000	780,000	01/19/2017	08/01/2025
47805L-AA-9	JOHN MARSHALL BANCORP INC			5	2.C FE	3,000,000	100.8072	3,024,215	3,000,000	3,000,000					5.750	5.750	JJ	79,542	172,500	06/27/2017	07/15/2027
48020Q-AA-5	JONES LANG LASALLE INC			1,2	2.A FE	5,104,650	102.0979	5,104,897	5,000,000	5,016,863		(26,146)			4.400	3.850	MN	28,111	220,000	06/18/2018	11/15/2022
482480-AE-0	KLA CORP			1,2	2.A FE	4,188,640	108.4354	4,337,415	4,000,000	4,060,004		(21,557)			4.650	4.034	MN	31,000	186,000	04/23/2015	11/01/2024
485260-BJ-1	EVERGY KANSAS SOUTH INC			1	1.F FE	2,891,800	144.1264	2,882,528	2,000,000	2,886,696		(5,104)			6.530	3.010	JD	5,804	65,300	11/17/2021	12/15/2037
48666K-AV-1	KB HOME			1,2	3.B FE	3,636,707	105.1250	3,461,766	3,293,000	3,461,766	(5,419)	(169,521)			7.625	1.482	MN	32,084	251,091	02/19/2021	05/15/2023
48666K-AX-7	KB HOME			1,2	3.B FE	5,968,060	117.2500	5,900,020	5,032,000	5,900,020	(27,761)	(40,279)			6.875	2.982	JD	15,376	172,975	11/29/2021	06/15/2027
48666K-AY-5	KB HOME			1,2	3.B FE	5,593,750	109.1500	5,457,500	5,000,000	5,457,500	(115,719)	(20,531)			4.800	3.051	MN	30,667	120,000	09/10/2021	11/15/2029
48666K-AZ-2	KB HOME			1,2	3.B FE	13,903,938	103.7500	14,473,125	13,950,000	13,906,186		2,248			4.000	4.040	JD	24,800	288,300	06/21/2021	06/15/2031
488401-AB-6	KEMPER CORP			1,2	2.B FE	8,036,370	106.7551	8,540,410	8,000,000	8,008,356		(3,693)			4.350	4.299	FA	131,467	348,000	12/13/2018	02/15/2025
489170-AE-0	KENNAMETAL INC			1,2	2.B FE	4,963,550	111.5199	5,575,997	5,000,000	4,974,673		3,287			4.625	4.717	JD	10,278	231,250	06/04/2018	06/15/2028

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
491674-BG-1	KENTUCKY UTILITIES CO			1,2	1.F FE	1,789,774	127.5935	1,786,309	1,400,000	1,779,878		(9,896)			5.125	3.163	MN	11,958	35,875	05/05/2021	11/01/2040
49271V-AC-4	KEURIG DR PEPPER INC			1,2	2.B FE	5,687,557	123.8607	5,703,785	4,605,000	5,665,933		(21,623)			4.985	3.134	MN	22,956	179,086	10/20/2021	05/25/2038
49306C-AB-7	KEYBANK NA				2.A FE	9,333,257	125.8911	9,785,514	7,773,000	8,847,141		(151,237)			6.950	4.341	FA	225,093	540,224	09/12/2018	02/01/2028
49338C-AA-1	KEYSPAN GAS EAST CORP			1	2.A FE	859,175	132.0349	825,218	625,000	854,921		(4,254)			5.819	3.236	AO	9,092	18,184	06/30/2021	04/01/2041
49338L-AB-9	KEYSIGHT TECHNOLOGIES INC			1,2	2.B FE	2,939,640	108.1400	3,244,200	3,000,000	2,979,078		6,756			4.550	4.817	AO	23,129	136,500	06/02/2015	10/30/2024
494550-BS-4	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	3,734,660	105.2116	4,208,465	4,000,000	3,923,035		34,153			4.150	5.136	FA	69,167	166,000	09/23/2015	02/01/2024
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	998,320	106.6171	1,066,171	1,000,000	999,498		174			4.250	4.270	MS	14,167	42,500	09/08/2014	09/01/2024
49456B-AF-8	KINDER MORGAN INC			1,2	2.B FE	2,987,940	108.1063	3,243,189	3,000,000	2,995,528		1,190			4.300	4.347	JD	10,750	129,000	11/24/2014	06/01/2025
49456B-AP-6	KINDER MORGAN INC			1,2	2.B FE	3,958,080	111.2005	4,448,021	4,000,000	3,972,019		3,870			4.300	4.431	MS	57,333	172,000	03/07/2018	03/01/2028
496719-AA-3	KINGSTONE COMPANIES INC			1	3.C FE	1,989,120	100.2838	2,005,675	2,000,000	1,997,626	35,106	2,259			5.500	5.624	JD	306	110,000	12/14/2017	12/30/2022
496902-AN-7	KINROSS GOLD CORP		C	1,2	2.C FE	6,014,140	108.5001	6,510,004	6,000,000	6,004,120		(1,735)			5.950	5.916	MS	105,117	357,000	03/19/2014	03/15/2024
496902-AQ-0	KINROSS GOLD CORP		C	1,2	2.C FE	3,681,600	111.7799	4,471,197	4,000,000	3,783,783		32,419			4.500	5.650	JJ	83,000	180,000	08/22/2018	07/15/2027
497266-AC-0	KIRBY CORP			1,2	2.C FE	992,630	107.7458	1,077,458	1,000,000	995,116		679			4.200	4.291	MS	14,000	42,000	03/20/2018	03/01/2028
50067H-AC-1	KORTH DIRECT MORTGAGE INC.			2	1.G PL	2,701,232	102.1940	2,760,497	2,701,232	2,701,232					5.250	5.250	MON	2,364	153,886	10/09/2019	11/25/2024
50067H-AN-7	KORTH DIRECT MORTGAGE INC.				1.G PL	2,955,000	101.2030	3,036,090	3,000,000	2,968,706		8,298			6.000	6.351	N/A	3,000	180,000	03/27/2020	04/25/2025
501044-CK-5	KROGER CO			1	2.A FE	2,082,018	146.1134	2,125,950	1,455,000	2,065,118		(16,900)			6.900	3.500	AO	21,195	50,198	05/19/2021	04/15/2038
501044-DL-2	KROGER CO			1,2	2.A FE	4,960,250	115.2655	5,763,277	5,000,000	4,970,215		3,511			4.500	4.600	JJ	103,750	225,000	01/14/2019	01/15/2029
50540R-AT-9	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	2,977,620	104.7189	3,141,568	3,000,000	2,990,380		3,398			3.250	3.377	MS	32,500	97,500	01/30/2018	09/01/2024
512807-AN-8	LAM RESEARCH CORP			1,2	1.G FE	4,125,120	107.5776	4,303,103	4,000,000	4,057,288		(18,149)			3.800	3.288	MS	44,756	152,000	01/26/2018	03/15/2025
52107Q-AG-0	LAZARD GROUP LLC			1	2.A FE	6,697,110	106.3670	7,445,693	7,000,000	6,886,236		33,481			3.750	4.314	MS	87,500	262,500	05/26/2016	02/13/2025
52474D-AA-7	LEGAL BUSINESS SERVICES LLC				2.C PL	9,500,000	100.0000	9,500,000	9,500,000	9,500,000					8.000	8.000	N/A	33,778		06/18/2021	06/15/2026
524901-AV-7	LEGG MASON INC			1	1.F FE	10,340,500	112.0987	11,209,872	10,000,000	10,162,957		(34,736)			4.750	4.321	MS	139,861	475,000	05/11/2016	03/15/2026
526057-BN-3	LENNAR CORP			1,2	2.C FE	2,942,190	102.2500	3,067,500	3,000,000	2,994,266		6,582			4.750	4.999	MN	18,208	142,500	01/30/2013	11/15/2022
527288-BE-3	JEFFERIES FINANCIAL GROUP INC			1,2	2.B FE	4,932,050	104.3798	5,218,988	5,000,000	4,985,031		7,722			5.500	5.678	AO	55,764	275,000	10/15/2013	10/18/2023
52730F-AE-4	LEVEL ONE BANCORP INC			2,5	2.C FE	4,000,000	103.9075	4,156,302	4,000,000	4,000,000					4.750	4.751	JD	6,861	190,000	12/18/2019	12/18/2029
53036L-AA-8	LIBERTY COMMERCIAL FINANCE LLC			1,2	2.B PL	5,000,000	100.0980	5,004,899	5,000,000	5,000,000					6.000	6.000	JD	833	156,667	06/22/2021	06/30/2026
53079E-AW-4	LIBERTY MUTUAL GROUP INC			1	2.B FE	5,036,830	101.1339	5,056,695	5,000,000	5,001,546		(4,539)			4.950	4.854	MN	41,250	247,500	05/15/2012	05/01/2022
53262L-AA-3	LIMESTONE BANCORP, INC.			5	2.B PL	7,957,500	101.4093	8,112,744	8,000,000	7,962,819		3,793			5.750	5.827	JJ	192,944	460,000	07/14/2020	07/31/2029
536797-AG-8	LITHIA MOTORS INC			1,2	3.B FE	3,000,000	102.0900	3,062,700	3,000,000	3,000,000					3.875	3.875	JD	9,688	59,417	05/19/2021	06/01/2029
548661-DT-1	LOWE'S COMPANIES INC			1,2	2.A FE	3,990,840	108.1847	4,327,388	4,000,000	3,993,899		1,704			4.000	4.050	AO	33,778	160,000	03/24/2020	04/15/2025
55292J-AA-7	MBS SPV I, LLC				2.B FE	5,000,000	100.2326	5,011,631	5,000,000	5,000,000					6.000	6.000	MS	100,000	148,333	03/03/2021	03/03/2026
55316F-AC-3	MM FINISHED LOTS HOLDINGS LLC				1.F PL	54,834	100.0000	54,100	54,101	54,505		(174)			7.250	6.824	MON	1,343	3,922	02/28/2020	01/31/2024
55317H-AA-2	MM FINISHED LOTS HOLDINGS 3 LLC				1.F PL	617,311	100.0000	617,311	617,311	617,311					6.500	6.495	MON	4,016	39,680	11/13/2020	11/30/2025
55336V-AM-2	MPLX LP			1,2	2.B FE	6,972,064	112.2413	6,964,573	6,205,000	6,952,488		(19,576)			4.500	3.500	AO	58,948	139,613	06/08/2021	04/15/2038
55336V-BK-5	MPLX LP			1,2	2.B FE	1,993,800	102.1182	2,042,364	2,000,000	1,998,822		1,245			3.500	3.566	JD	5,833	70,000	11/16/2017	12/01/2022
55412L-AA-7	MABREY BANCORPORATION, INC.				2.B PL	2,000,000	102.5000	2,050,000	2,000,000	2,000,000					5.500	5.500	N/A	41,556	112,750	08/06/2020	08/15/2030
554783-AK-6	WEYERHAEUSER COMPANY LTD		C		2.B FE	1,993,540	122.8002	2,456,003	2,000,000	1,998,212		356			7.700	7.726	FA	58,178	154,000	02/15/1996	02/15/2026
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP			1	2.A FE	378,540	130.0677	387,602	298,000	376,065		(2,476)			6.400	4.084	MN	3,179	19,072	04/22/2021	05/01/2037
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	1,997,500	111.6498	2,232,995	2,000,000	1,998,887		235			5.000	5.015	MS	33,333	100,000	02/22/2016	03/01/2026
561409-AC-7	MALVERN BANCORP INC			2,5	2.C FE	5,000,000	100.1955	5,009,774	5,000,000	5,000,000					6.125	6.126	FA	115,694	306,250	02/07/2017	02/15/2027
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS, LLC				3.A PL	1,909,884	107.0713	1,951,044	1,822,190	1,887,031		(12,278)			4.560	3.280	JJ	40,623	83,092	10/16/2019	09/30/2025
57064B-AA-6	MARKET STREET BANCSHARES, INC.				2.C PL	2,000,000	102.6137	2,052,273	2,000,000	2,000,000					6.000	5.999	JD	10,000	120,333	11/30/2020	12/01/2030
571903-AY-9	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	4,952,750	107.9908	5,399,542	5,000,000	4,968,157		4,357			4.000	4.116	AO	42,222	200,000	04/17/2018	04/15/2028
573874-AL-8	MARVELL TECHNOLOGY INC			1,2	2.C FE	5,997,700	103.9045	6,234,271	6,000,000	5,999,601		662			4.200	4.206	JD	6,300	258,000	07/27/2018	06/22/2023
573874-AN-4	MARVELL TECHNOLOGY INC			1,2	2.C FE	3,999,040	114.6227	4,584,909	4,000,000	3,999,569		328			4.875	4.877	JD	4,875	199,000	06/21/2018	06/22/2028
575634-AS-9	MASSACHUSETTS ELECTRIC CO			1	2.A FE	16,714,186	132.4940	15,848,927	11,962,000	16,625,264		(88,923)			5.900	3.053	MN	90,180	352,879	09/15/2021	11/15/2039
576323-AP-4	MASTEC INC			2	3.A FE	6,239,375	103.8750	6,232,500	6,000,000	6,210,795		(28,580)			4.500	3.609	FA	102,000	112,500	12/06/2021	08/15/2028
58278L-AA-4	MCREIF SUBREIT, LLC			1	1.F PL	3,000,000	102.0000	3,060,000	3,000,000	3,000,000					6.750	6.750	MN	30,938	202,500	11/06/2020	11/06/2023
58278L-AC-0	MCREIF SUBREIT, LLC				1.F PL	3,000,000	100.2500	3,007,500	3,000,000	3,000,000					5.000	5.000	AO	32,500		10/13/2021	10/15/2026
583928-AC-0	MEDALLION FINANCIAL CORP			1	1.G FE	4,500,000	104.7500	4,713,750	4,500,000	4,500,000					8.250	8.250	MS	102,094	371,250	03/22/2019	03/22/2024
583928-AE-6	MEDALLION FINANCIAL CORP			2	1.G FE	4,000,000	95.0000	3,800,000	4,000,000	4,000,000					7.500	7.503	JD	833	305,833	12/23/2020	12/30/2027
58942H-AA-9	MERCY HEALTH (OHIO)			1	1.E FE	3,058,200	105.3358	3,160,073	3,000,000	3,029,412		(7,123)			3.382	3.109	MN	16,910	101,460	09/21/2017	11/01/2025
58960C-AC-3	MERIDIAN CORP			2,5	2.A PL	3,000,000	102.7025	3,081,075	3,000,000	3,000,000					5.375	5.376	JD	448	161,250	12/18/2019	12/30/2029

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
59001A-BD-3	MERITAGE HOMES CORP			1,2	3.A FE	3,000,000	105.0000	3,150,000	3,000,000	3,000,000					3.875	3.875	AO	24,542	58,125	03/31/2021	04/15/2029
59100U-AA-6	META FINANCIAL GROUP INC			2	2.B FE	5,000,000	100.1245	5,006,224	5,000,000	5,000,000					4.786	4.786	FMAN	31,242	348,255	08/10/2016	08/15/2026
591774-AA-2	METROPOLITAN BANK HOLDING CORP			2,5	2.C FE	3,000,000	100.2995	3,008,984	3,000,000	3,000,000					6.250	6.248	MS	55,208	187,500	03/08/2017	03/15/2027
595112-BN-2	MICRON TECHNOLOGY INC			1,2	2.C FE	5,499,150	118.4450	5,922,250	5,000,000	5,394,210		(49,099)			5.327	4.000	FA	107,280	266,350	10/17/2019	02/06/2029
595112-BP-7	MICRON TECHNOLOGY INC			1,2	2.C FE	3,999,800	109.5110	4,380,440	4,000,000	3,999,989		2			4.185	4.185	FA	63,240	167,400	07/11/2019	02/15/2027
595112-BQ-5	MICRON TECHNOLOGY INC			1,2	2.C FE	3,999,760	115.2480	4,609,920	4,000,000	3,999,990		1			4.663	4.663	FA	70,463	186,520	07/11/2019	02/15/2030
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	2,617,229	136.2982	2,604,658	1,911,000	2,594,926		(22,303)			6.125	3.016	AO	29,262	58,524	05/27/2021	04/01/2036
59562V-AR-8	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	2,747,402	139.8951	2,722,360	1,946,000	2,742,643		(4,759)			6.500	3.170	MS	37,244		11/16/2021	09/15/2037
597742-AK-1	MIDLAND STATES BANCORP INC			2,5	2.C FE	5,000,000	101.8926	5,094,630	5,000,000	5,000,000					5.500	5.500	MS	69,514	275,000	09/20/2019	09/30/2034
598511-AC-7	MIDWESTONE FINANCIAL GROUP INC (IOWA)			2,5	2.C FE	5,000,000	107.3065	5,365,324	5,000,000	5,000,000					5.750	5.750	JJ	120,590	289,097	07/28/2020	07/30/2030
60040R-AA-4	MILLENNIUM CONSOLIDATED HOLDINGS LLC			1	2.C PL	4,967,500	101.1455	5,057,275	5,000,000	4,989,431		6,739			7.500	7.663	MN	32,292	375,000	06/29/2018	06/30/2023
60040R-AC-0	MILLENNIUM CONSOLIDATED HOLDINGS LLC				2.C PL	3,000,000	101.0000	3,030,000	3,000,000	3,000,000					7.500	7.500	N/A	56,875	225,000	03/31/2020	03/31/2025
614810-AB-5	ENDURANCE SPECIALTY HOLDINGS LTD		C	1	1.G FE	6,074,038	102.8192	6,169,151	6,000,000	6,007,978		(9,790)			4.700	4.525	AO	59,533	282,000	06/05/2014	10/15/2022
617446-7Y-9	MORGAN STANLEY				2.A FE	7,988,680	110.4669	8,837,354	8,000,000	7,995,137		917			4.350	4.364	MS	109,233	348,000	09/05/2014	09/08/2026
61744Y-AN-8	MORGAN STANLEY			1	1.G FE	2,993,250	102.5388	3,076,165	3,000,000	2,998,480		1,389			3.125	3.174	JJ	41,146	93,750	01/18/2018	01/23/2023
61945C-AD-5	MOSAIC CO			1,2	2.C FE	4,158,952	124.1590	4,177,952	3,365,000	4,119,524		(39,428)			5.450	3.095	MN	23,433	183,393	04/09/2021	11/15/2033
61945C-AG-8	MOSAIC CO			1,2	2.C FE	4,906,840	110.4175	5,520,874	5,000,000	4,937,068		9,198			4.050	4.294	MN	25,875	202,500	10/04/2018	11/15/2027
620076-BF-5	MOTOROLA SOLUTIONS INC			1	2.C FE	4,902,700	106.5241	5,326,207	5,000,000	4,970,204		10,362			4.000	4.239	MS	66,667	200,000	08/12/2014	09/01/2024
620076-BN-8	MOTOROLA SOLUTIONS INC			1,2	2.C FE	6,997,200	114.3478	8,004,345	7,000,000	6,997,812		243			4.600	4.605	MN	33,989	322,000	05/09/2019	05/23/2029
624758-AF-5	MUELLER WATER PRODUCTS INC			1,2	3.B FE	16,712,120	101.0000	16,466,030	16,303,000	16,466,030	(202,259)	(43,831)			4.000	3.044	JD	28,983	356,855	12/08/2021	06/15/2029
62854A-AN-4	UTAH ACQUISITION SUB INC			1,2	2.C FE	4,961,550	107.8739	5,393,693	5,000,000	4,981,058		3,809			3.950	4.044	JD	8,778	197,500	05/31/2016	06/15/2026
62912X-AC-8	NGPL PIPECO LLC			1	2.C FE	6,035,478	140.2884	6,119,380	4,362,000	5,997,288		(38,191)			7.768	4.457	JD	15,060	300,000	08/31/2021	12/15/2037
62947Q-AX-6	NXP BV		C	1,2	2.B FE	1,999,940	113.0338	2,260,677	2,000,000	1,999,855		30			5.350	5.352	MS	35,667	107,000	12/04/2018	03/01/2026
62947Q-AY-4	NXP BV		C	1,2	2.B FE	2,791,225	119.8544	2,996,359	2,500,000	2,723,026		(28,637)			5.550	4.012	JD	11,563	138,750	07/16/2019	12/01/2028
62954H-AB-4	NXP BV		C	1,2	2.B FE	2,989,620	112.1297	3,363,891	3,000,000	2,991,849		907			4.300	4.343	JD	4,658	129,000	06/11/2019	06/18/2029
63010M-AA-5	NANO FINANCIAL HOLDINGS, INC.				2.B PL	3,000,000	100.9641	3,028,923	3,000,000	3,000,000					7.000	7.000	JJ	105,000	210,000	06/28/2019	07/01/2024
631004-AC-2	NARRAGANSETT FINL CORP			5	2.B PL	4,000,000	101.5403	4,061,612	4,000,000	4,000,000					5.875	5.874	JD	10,444	235,000	11/28/2017	12/15/2027
631103-AF-5	NASDAQ INC			1,2	2.B FE	7,494,160	106.2480	7,968,601	7,500,000	7,500,949		(623)			4.250	4.241	JD	26,563	318,750	03/24/2020	06/01/2024
633717-AA-1	THE NATIONAL BANK OF INDIANAPOLIS CORPOR			5	2.B PL	2,000,000	102.3787	2,047,574	2,000,000	2,000,000					5.500	5.500	MS	32,389	110,000	09/05/2019	09/15/2029
636180-BL-4	NATIONAL FUEL GAS CO			1,2	2.C FE	2,991,990	102.2088	3,066,265	3,000,000	2,998,947		870			3.750	3.781	MS	37,500	112,500	02/12/2013	03/01/2023
636180-BN-0	NATIONAL FUEL GAS CO			1,2	2.C FE	5,856,840	106.1614	6,369,683	6,000,000	5,896,928		15,646			3.950	4.293	MS	69,783	237,000	05/13/2019	09/15/2027
636180-BP-5	NATIONAL FUEL GAS CO			1,2	2.C FE	7,968,240	110.3956	8,831,647	8,000,000	7,977,419		2,815			4.750	4.800	MS	126,667	380,000	08/08/2018	09/01/2028
636190-AA-8	NATIONAL FUNDING, INC.				2.A FE	5,000,000	100.3750	5,018,750	5,000,000	5,000,000					5.750	5.751	MJSD	799	95,833	08/25/2021	08/31/2026
63636#-AG-1	NATIONAL HOCKEY LEAGUE NOTE				2.A PL	2,330,000	104.9232	2,444,711	2,330,000	2,330,000					3.150	3.150	JD	3,262	69,114	01/06/2021	01/06/2028
637138-AC-2	TRUIST FINANCIAL CORP				1.G FE	8,125,686	107.5664	8,712,876	8,100,000	8,107,428		(2,703)			4.250	4.210	MS	87,019	344,250	06/11/2015	09/30/2024
64128X-AG-5	NEUBERGER BERMAN GROUP LLC			1,2	2.B FE	5,952,300	111.1489	6,668,935	6,000,000	5,972,751		4,541			4.500	4.599	MS	79,500	270,000	03/09/2017	03/15/2027
641423-BZ-0	NEVADA POWER CO			1,2	1.F FE	2,409,237	129.0749	2,433,062	1,885,000	2,396,655		(12,582)			5.375	3.368	MS	29,833	50,659	05/13/2021	09/15/2040
647551-B*-0	NEW MOUNTAIN FINANCE CORPORATION			1	2.C PL	3,050,000	103.3812	3,153,127	3,050,000	3,050,000					4.870	4.870	FA	56,113	148,535	01/30/2018	01/30/2023
649445-AC-7	NEW YORK COMMUNITY BANCORP INC			2,5	2.C FE	5,000,000	107.6920	5,384,602	5,000,000	5,000,000					5.900	5.902	MN	45,069	295,000	11/01/2018	11/06/2028
649604-AG-0	NEW YORK MORTGAGE TRUST, INC.				2.A PL	4,000,000	99.1698	3,966,793	4,000,000	4,000,000					5.750	5.747	AO	38,972	116,917	04/27/2021	04/30/2026
651229-AW-6	NEWELL BRANDS INC			1,2	3.A FE	5,001,150	109.0250	5,451,250	5,000,000	5,000,871		(135)			4.700	4.695	AO	58,750	235,000	02/08/2018	04/01/2026
652315-AA-0	NEWPORT REALTY TRUST INC			1,2	2.A PL	3,000,000	100.6092	3,018,275	3,000,000	3,000,000					6.250	6.249	MJSD	15,625	187,500	11/02/2020	12/01/2024
652526-70-8	NEWTEK BUSINESS SERVICES CORP			1,2	2.A PL	5,000,000	25.7700	5,154,000	5,000,000	5,000,000					5.500	5.056	FMAN	45,833	213,120	01/15/2021	02/01/2026
65341T-AC-1	NEXBANK CAPITAL INC			2,5	2.A PL	6,000,000	102.6387	6,158,319	6,000,000	6,000,000					6.375	6.375	MJSD	1,063	382,500	09/19/2017	09/30/2027
65344M-AA-7	NEXPOINT REIT OP LP			2	2.B PL	1,979,600	102.5000	2,050,000	2,000,000	1,983,875		3,542			7.500	7.750	N/A	31,667	150,000	10/15/2020	10/15/2025
65473Q-AW-3	NISOURCE INC			1	2.B FE	610,056	137.2398	617,579	450,000	608,827		(1,229)			6.250	3.653	JD	1,250	14,063	10/12/2021	12/15/2040
655664-AY-6	NORDSTROM INC			1,2	3.A FE	1,998,440	98.2500	1,965,000	2,000,000	1,965,000	(33,436)	(4)			4.250	4.260	FA	35,417	26,681	03/24/2021	08/01/2031
661159-AA-1	NORTH MILL EQUIPMENT FINANCE LLC				2.B PL	9,943,611	100.5000	10,050,000	10,000,000	9,950,640		7,029			7.250	7.373	MJSD	2,014	667,820	02/26/2021	12/06/2026
664764-AC-1	NORTHERN BANCORP, INC.				2.B FE	4,000,000	104.8212	4,192,846	4,000,000	4,000,000					4.750	4.752	N/A	528	190,000	12/26/2019	12/30/2029
66550#-AB-7	NORTHERN NEW ENGLAND ENERGY CORPORATION				2.C	1,250,000	102.1729	1,277,161	1,250,000	1,250,000					6.120	6.117	JD	2,550	76,500	06/19/2007	06/19/2022
66982E-AA-0	A10 CAPITAL LLC			2	2.B PL	7,000,000	101.4981	7,104,867	7,000,000	7,000,000					5.875	5.875	MON	15,993	137,083	08/17/2021	08/17/2026
67059T-AE-5	NUSTAR LOGISTICS LP			1,2	3.C FE	3,671,099	105.7500	3,640,973	3,443,000	3,640,973	(11,102)	(19,025)			5.625	4.281	AO	33,892	96,834	06/21/2021	04/28/2027
67059T-AF-2	NUSTAR LOGISTICS LP			1,2	3.C FE	1,254,983	108.5000	1,256,430	1,158,000	1,245,049		(9,934)			6.000	4.023	JD	5,790	34,740	06/21/2021	06/01/2026

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
67059T-AG-0	NUSTAR LOGISTICS LP			1,2	3.C FE	7,809,691	107.6120	7,825,545	7,272,000	7,729,805		(79,886)			5.750	3.811	AO	104,535	240,535	05/18/2021	10/01/2025
67059T-AH-8	NUSTAR LOGISTICS LP			1,2	3.C FE	4,192,450	111.0000	4,240,200	3,820,000	4,174,699		(17,751)			6.375	4.988	AO	60,881	121,763	06/21/2021	10/01/2030
67077M-AQ-1	NUTRIEN LTD		C	1,2	2.B FE	14,218,300	142.0175	14,201,747	10,000,000	14,135,799		(82,501)			6.125	3.160	JJ	282,431	306,250	06/25/2021	01/15/2041
67100@-AA-4	OCF (BROUSSARD LA) CONTROL PASS- THROUGH				1.G	4,160,000	125.3601	5,214,979	4,160,000	4,160,000					4.690	4.690	MON	8,671	83,188	08/16/2021	04/30/2043
67103B-AA-8	OFS CAPITAL CORP			1,2	2.B PL	4,945,300	101.0513	5,052,565	5,000,000	4,954,099		8,799			4.750	5.000	FA	93,021	118,750	02/05/2021	02/10/2026
67103H-AG-2	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	2,991,960	112.8822	3,386,466	3,000,000	2,994,509		727			4.350	4.383	JD	10,875	130,500	05/10/2018	06/01/2028
67449J-AA-4	OBSIDIAN INSURANCE HOLDINGS, INC.				2.C FE	6,000,000	102.0000	6,120,000	6,000,000	6,000,000					6.500	6.503	N/A	1,083	403,000	12/18/2020	12/30/2025
674599-DE-2	OCCIDENTAL PETROLEUM CORP			1	3.B FE	6,700,752	133.5000	6,675,000	5,000,000	6,448,051	991,715	(118,664)			7.875	4.208	MS	115,938	393,750	10/24/2019	09/15/2031
674599-DQ-5	OCCIDENTAL PETROLEUM CORP			1	3.B FE	1,236,790	115.7504	1,157,504	1,000,000	1,157,504	177,969	(26,802)			7.125	3.716	AO	15,042	71,250	09/03/2019	10/15/2027
675232-AA-0	OCEANEERING INTERNATIONAL INC			1,2	4.A FE	1,200,000	100.5000	3,015,000	3,000,000	1,486,694		286,694			4.650	33.329	MN	17,825	139,500	07/13/2016	11/15/2024
675234-AA-6	OCEANFIRST FINANCIAL CORP			2	2.B FE	3,000,000	100.2373	3,007,120	3,000,000	3,000,000					4.138	4.136	MJSD	690	184,474	09/16/2016	09/30/2026
675234-AB-4	OCEANFIRST FINANCIAL CORP			2,5	2.B FE	3,000,000	107.3107	3,219,320	3,000,000	3,000,000					5.250	5.251	MN	20,125	157,500	04/29/2020	05/15/2030
67623C-AD-1	OFFICE PROPERTIES INCOME TRUST			1,2	2.C FE	1,996,660	99.2729	1,985,457	2,000,000	1,997,072		412			2.650	2.685	JD	2,356	30,475	05/13/2021	06/15/2026
67623C-AE-9	OFFICE PROPERTIES INCOME TRUST			1,2	2.C FE	2,996,490	96.8591	2,905,772	3,000,000	2,996,711		221			2.400	2.423	FA	27,600		08/10/2021	02/01/2027
677347-CE-4	OHIO EDISON CO			1	2.B FE	4,603,459	142.5576	4,519,076	3,170,000	4,589,610		(13,849)			6.875	3.041	JJ	100,493		12/16/2021	07/15/2036
677415-CF-6	OHIO POWER CO			1	1.G FE	3,356,793	134.9121	3,349,868	2,483,000	3,317,421		(39,372)			6.600	3.020	FA	61,909	81,939	05/12/2021	02/15/2033
680033-AC-1	OLD NATIONAL BANCORP				1.G FE	5,000,000	105.9338	5,296,691	5,000,000	5,000,000					4.125	4.124	FA	77,917	206,250	08/12/2014	08/15/2024
680223-AJ-3	OLD REPUBLIC INTERNATIONAL CORP			1,2	2.B FE	12,071,655	108.9247	13,087,304	12,015,000	12,033,127		(6,531)			4.875	4.812	AO	146,433	585,731	01/06/2015	10/01/2024
680223-AK-0	OLD REPUBLIC INTERNATIONAL CORP			1,2	2.B FE	3,855,000	108.3319	4,333,275	4,000,000	3,911,196		16,853			3.875	4.408	FA	53,819	155,000	06/27/2018	08/26/2026
680277-AB-6	OLD SECOND BANCORP INC			2	2.B FE	5,000,000	101.0083	5,050,413	5,000,000	5,000,000					4.074	4.074	MJSD	566	287,500	12/12/2016	12/31/2026
680665-AL-0	OLIN CORP			1,2	3.B FE	1,008,750	108.2950	1,082,950	1,000,000	1,007,054		(732)			5.625	5.510	FA	23,438	56,250	07/12/2019	08/01/2029
681936-BD-1	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	982,500	106.8603	1,068,603	1,000,000	994,067		1,776			4.500	4.712	JJ	20,750	45,000	09/15/2014	01/15/2025
681936-BF-6	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	1,970,920	109.4291	2,188,583	2,000,000	1,985,435		2,399			4.500	4.658	AO	22,500	90,000	03/11/2015	04/01/2027
681936-BH-2	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	3,988,680	111.2537	4,450,147	4,000,000	3,994,742		1,140			5.250	5.287	JJ	96,833	210,000	09/16/2015	01/15/2026
681936-BJ-8	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	2,992,170	104.3551	3,130,653	3,000,000	2,998,078		1,147			4.375	4.417	FA	54,688	131,250	06/30/2016	08/01/2023
681936-BM-1	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	3,929,960	100.8300	4,033,199	4,000,000	3,936,893		5,746			3.375	3.580	FA	56,250	109,500	10/07/2020	02/01/2031
68233J-AH-7	ONCOR ELECTRIC DELIVERY COMPANY LLC			1	1.F FE	3,972,670	132.9231	3,987,693	3,000,000	3,950,758		(21,912)			5.250	3.023	MS	39,813	78,750	05/27/2021	09/30/2040
68245J-AB-6	INTACT US HOLDINGS INC			1	1.G FE	10,762,468	102.8004	10,938,991	10,641,000	10,655,836		(16,781)			4.600	4.431	MN	70,704	489,486	07/28/2014	11/09/2022
68268N-AC-7	ONEOK PARTNERS LP			1	2.B FE	6,321,515	130.9449	6,075,841	4,640,000	6,290,399		(31,116)			6.650	3.534	AO	77,140	154,280	09/02/2021	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP			1	2.B FE	1,442,173	134.2939	1,403,371	1,045,000	1,436,191		(5,982)			6.850	3.698	AO	15,112	35,791	09/01/2021	10/15/2037
68622B-AA-8	ORIGIN BANK			2,5	2.B FE	3,000,000	105.7031	3,171,092	3,000,000	3,000,000					4.250	4.250	FA	48,167	127,500	02/06/2020	02/15/2030
689648-C@-0	OTTER TAIL CORPORATION				2.B	4,000,000	103.0480	4,121,922	4,000,000	4,000,000					6.150	6.148	N/A	92,933	246,000	10/01/2007	08/20/2022
690742-AE-1	OWENS CORNING			1,2	2.C FE	980,760	106.9621	1,069,621	1,000,000	993,549		2,030			4.200	4.438	JD	3,500	42,000	11/04/2014	12/01/2024
69320N-AA-5	PCAP HOLDINGS LP			2	2.B PL	10,000,000	101.5822	10,158,223	10,000,000	10,000,000					6.500	6.500	JJ	312,361		07/08/2021	07/15/2028
69478X-AD-7	PACIFIC PREMIER BANCORP INC			2,5	2.B FE	6,000,000	103.8125	6,228,751	6,000,000	6,000,000					4.875	4.876	MN	37,375	292,500	05/03/2019	05/15/2029
695114-CG-1	PACIFICORP			1	1.E FE	7,591,318	139.2759	7,582,182	5,444,000	7,527,985		(63,333)			6.250	3.153	AO	71,831	170,125	05/17/2021	10/15/2037
695114-CL-0	PACIFICORP			1	1.E FE	5,779,735	137.1693	5,747,392	4,190,000	5,773,365		(6,370)			6.000	3.123	JJ	115,923		12/15/2021	01/15/2039
698900-AG-2	OVINTIV INC			1	3.A FE	1,141,316	129.8365	3,375,750	2,600,000	1,186,909		45,593			7.200	20.077	MN	31,200	187,200	10/31/2019	11/01/2031
700885-AA-4	PARKE BANCORP INC			2,5	1.G PL	4,000,000	106.4601	4,258,402	4,000,000	4,000,000					6.500	6.000	JJ	119,889	260,000	07/15/2020	07/15/2030
70153Y-AA-1	PARKWAY BANCORP INC			5	2.A PL	5,000,000	105.1568	5,257,841	5,000,000	5,000,000					6.000	6.001	MS	75,833	300,000	12/18/2020	03/31/2030
70336F-AA-2	PATRIOT NATL BANCORP INC				2.C FE	6,000,000	101.0000	6,060,000	6,000,000	6,000,000					7.000	7.000	JD	220,500	420,000	12/22/2016	06/30/2022
704699-AB-3	PEAPACK-GLADSTONE FINANCIAL CORP			2,5	2.C FE	7,031,830	102.1029	7,147,201	7,000,000	7,006,915		(6,949)			4.750	4.643	JD	14,778	332,500	02/23/2018	12/15/2027
705307-AA-4	PEDCOR BANCORP			2,5	1.G PL	3,000,000	103.3838	3,101,514	3,000,000	3,000,000					7.250	7.250	FA	82,167	217,500	02/08/2019	02/15/2029
708062-AC-8	PENNANTPARK INVESTMENT CORP			1,2	2.B PL	2,983,290	101.2315	3,036,945	3,000,000	2,985,424		2,134			4.500	4.625	MN	22,500	71,250	04/14/2021	05/01/2026
709599-AH-7	PENSKE TRUCK LEASING CO LP			1	2.B FE	993,760	102.1713	1,021,713	1,000,000	999,591		747			4.875	4.955	JJ	23,021	48,750	07/10/2012	07/11/2022
709599-BJ-2	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	14,951,400	107.3681	16,105,208	15,000,000	14,965,732		8,833			4.000	4.070	JJ	276,667	600,000	04/01/2020	07/15/2025
709629-AR-0	PENTAIR FINANCE SARL		C	1,2	2.C FE	6,957,510	113.2071	7,924,500	7,000,000	6,966,558		3,662			4.500	4.576	JJ	157,500	315,000	06/12/2019	07/01/2029
712710-AA-0	PEOPLESBANCORP, MHC				2.C FE	3,000,000	103.8090	3,114,271	3,000,000	3,000,000					5.375	5.375	N/A	20,604	161,250	11/02/2018	11/15/2028
71429M-AB-1	PERRIGO FINANCE UNLIMITED CO		C	1,2	3.A FE	997,510	106.9828	1,069,828	1,000,000	998,858		243			4.375	4.405	MS	12,882	43,750	03/07/2016	03/15/2026
71654Q-BB-7	PETROLEOS MEXICANOS		C	1	3.C FE	3,964,760	100.1700	4,006,800	4,000,000	3,999,741		4,191			4.875	4.981	JJ	85,042	195,000	01/17/2012	01/24/2022
71654Q-BH-4	PETROLEOS MEXICANOS		C	1	3.C FE	2,347,530	103.5000	3,105,000	3,000,000	2,544,364		182,225			4.875	13.635	JJ	66,219	146,250	07/11/2013	01/18/2024
71654Q-BW-1	PETROLEOS MEXICANOS		C	1	3.C FE	1,456,900	101.1500	2,023,000	2,000,000	1,546,998		83,323			4.500	11.664	JJ	39,500	90,000	01/15/2015	01/23/2026
717265-AJ-1	FREEPORT MINERALS CORP			1	2.C FE	25,672,500	124.0000	26,040,000	21,000,000	25,277,156		(395,344)			7.125	3.261	MN	249,375	748,125	05/24/2021	11/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
717265-AM-4	FREEPORT MINERALS CORP			1	2.C FE	17,605,000	126.2500	17,675,000	14,000,000	17,470,628		(134,372)			6.125	3.597	MS	252,486	428,750	05/24/2021	03/15/2034
718172-AC-3	PHILIP MORRIS INTERNATIONAL INC				1.F FE	2,823,560	140.6332	2,812,665	2,000,000	2,821,966		(1,594)			6.375	3.144	MN	15,938		12/15/2021	05/16/2038
718546-AK-0	PHILLIPS 66			1,2	2.A FE	2,093,369	117.3248	2,100,113	1,790,000	2,080,666		(12,703)			4.650	3.063	MN	10,636	83,235	04/29/2021	11/15/2034
720198-AD-2	PIEDMONT OPERATING PARTNERSHIP LP			1,2	2.B FE	4,278,063	105.4344	4,417,702	4,190,000	4,219,742		(14,453)			4.450	4.067	MS	54,901	186,455	08/03/2017	03/15/2024
72346Q-AC-8	PINNACLE FINANCIAL PARTNERS INC			2,5	2.A FE	4,000,000	101.8489	4,073,954	4,000,000	4,000,000					4.125	4.126	MS	48,583	165,000	09/09/2019	09/15/2029
72650R-BL-5	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.C FE	1,994,320	109.8363	2,196,727	2,000,000	1,996,949		538			4.500	4.535	JD	4,000	90,000	11/15/2016	12/15/2026
74251V-AE-2	PRINCIPAL FINANCIAL GROUP INC			1	1.G FE	1,992,720	101.9468	2,038,936	2,000,000	1,999,420		805			3.300	3.342	MS	19,433	66,000	09/05/2012	09/15/2022
74267C-AC-0	PROASSURANCE CORP			1	2.C FE	10,234,690	105.5246	10,552,460	10,000,000	10,055,750		(28,073)			5.300	4.982	MN	67,722	530,000	09/24/2014	11/15/2023
74348T-AS-1	PROSPECT CAPITAL CORP			1,2	2.C FE	5,112,500	106.6139	5,330,697	5,000,000	5,050,235		(23,456)			6.375	5.827	JJ	146,979	318,750	03/06/2019	01/15/2024
744533-BJ-8	PUBLIC SERVICE COMPANY OF OKLAHOMA			1	2.A FE	2,649,389	140.6414	2,566,705	1,825,000	2,637,485		(11,904)			6.625	3.062	MN	15,449	60,453	09/09/2021	11/15/2037
745332-CC-8	PUGET SOUND ENERGY INC			1	1.F FE	13,619,400	135.4146	13,541,460	10,000,000	13,532,194		(87,206)			5.764	3.219	JJ	265,784	288,200	05/11/2021	07/15/2040
745867-AP-6	PULTEGROUP INC			1	2.C FE	12,482,621	130.0340	12,299,916	9,459,000	12,367,347		(115,274)			6.375	3.138	MN	77,051	377,878	06/30/2021	05/15/2033
745867-AT-8	PULTEGROUP INC			1	2.C FE	2,468,799	128.6469	2,390,259	1,858,000	2,457,983		(10,816)			6.000	3.004	FA	42,115		09/14/2021	02/15/2035
747262-AK-9	QVC INC			1	3.A FE	1,999,360	103.0000	2,060,000	2,000,000	1,999,935		51			4.375	4.378	MS	25,764	87,500	03/04/2013	03/15/2023
74727A-AA-2	QCR HOLDINGS INC			2,5	2.C FE	5,000,000	103.6787	5,183,934	5,000,000	5,000,000					5.375	5.376	FA	101,528	268,750	02/08/2019	02/15/2029
74834L-BA-7	QUEST DIAGNOSTICS INC			1,2	2.B FE	4,985,350	112.9976	5,649,878	5,000,000	4,988,535		1,275			4.200	4.236	JD	583	210,000	03/08/2019	06/30/2029
749607-AC-1	RLI CORP			1	2.B FE	13,135,487	105.3009	13,673,326	12,985,000	13,018,017		(18,384)			4.875	4.717	MS	186,389	633,019	08/15/2014	09/15/2023
75574U-40-8	READY CAPITAL CORP			2	2.A PL	4,030,080	25.7900	4,126,400	4,000,000	4,004,508		(7,448)			6.200	2.904	JAJO	(19,978)	248,000	11/25/2019	07/30/2026
75574U-60-6	READY CAPITAL CORP			2	2.A PL	5,000,000	25.7200	5,144,000	5,000,000	5,000,000					5.750	5.750	JAJO	48,715	207,639	02/08/2021	02/15/2026
75574U-AB-7	READY CAPITAL CORP			1,2	2.A FE	4,000,000	100.0896	4,003,584	4,000,000	4,000,000					5.500	5.502	JD	6,722		12/16/2021	12/30/2028
755763-AC-3	READYCAP HOLDINGS LLC			1,2	1.F PL	10,000,000	99.1349	9,913,491	10,000,000	10,000,000					4.500	4.500	AO	88,750		10/19/2021	10/20/2026
75886A-AJ-7	ENERGY TRANSFER LP			1,2	2.C FE	3,773,920	104.7618	4,190,472	4,000,000	3,940,216		30,301			4.500	5.368	MN	30,000	180,000	09/24/2015	11/01/2023
758940-AB-6	REGIONS FINANCIAL CORP				2.B FE	5,994,550	116.2842	5,814,208	5,000,000	5,444,037		(152,096)			7.750	4.235	MS	114,097	387,500	02/27/2018	09/15/2024
75902U-AA-2	REGENTS CAPITAL CORPORATION				2.B Z	8,000,000	100.0000	8,000,000	8,000,000	8,000,000					6.000	6.001	N/A	4,000		12/23/2021	12/17/2026
75913M-AA-7	REGIONS BANK				2.B FE	4,252,500	140.3188	4,209,564	3,000,000	4,249,390		(3,110)			6.450	3.054	JD	2,688	96,750	12/10/2021	06/26/2037
759470-AY-3	RELIANCE INDUSTRIES LTD		C	1	2.B FE	2,020,360	100.4592	2,009,184	2,000,000	2,000,316		(2,586)			5.400	5.264	FA	41,100	108,000	02/23/2012	02/14/2022
759509-AB-8	RELIANCE STEEL & ALUMINUM CO			1	2.B FE	4,007,730	139.7051	4,077,993	2,919,000	3,973,824		(33,906)			6.850	3.674	MN	25,549	179,436	06/07/2021	11/15/2036
75956B-AC-5	RELIANT BANCORP INC			2,5	2.C FE	4,000,000	102.1198	4,084,791	4,000,000	4,000,000					5.125	5.125	JD	9,111	205,000	12/13/2019	12/15/2029
75970E-AA-5	RENASANT CORP			2	2.B FE	2,500,000	98.3603	2,459,009	2,500,000	2,500,000					4.011	4.011	MJSD	8,635	150,024	08/17/2016	09/01/2026
75970E-AD-9	RENASANT CORP			2,5	2.B FE	3,000,000	106.0163	3,180,488	3,000,000	3,000,000					4.500	4.500	MS	39,750	183,122	09/01/2020	09/15/2035
76131R-AA-0	RETAIL CAPITAL HOLDINGS LLC				2.C PL	6,000,000	100.5000	6,030,000	6,000,000	6,000,000					8.000	8.003	N/A	1,333	480,000	08/21/2019	09/30/2022
76169#-AM-5	REYES HOLDINGS, L.L.C.				1.G PL	4,000,000	111.2698	4,450,790	4,000,000	4,000,000					4.600	4.600	N/A	9,200	184,000	12/13/2018	12/13/2028
76706R-AA-5	RIO FINL SVCS | 5.250% DUE 11/01/30				5.B GI	2,000,000	100.5000	2,010,000	2,000,000	2,000,000					5.250	5.250	MN	17,500	106,458	10/26/2020	11/01/2030
780153-AU-6	ROYAL CARIBBEAN CRUISES LTD			1	4.B FE	4,445,040	101.3770	4,055,080	4,000,000	4,055,080	124,354	(85,782)			5.250	3.000	MN	26,833	210,000	06/20/2017	11/15/2022
78391Y-A#-5	Ryman Healthcare Ltd		C		2.C	4,200,000	113.7689	4,778,293	4,200,000	4,200,000					4.260	4.260	N/A	67,095	89,450	02/16/2021	02/16/2036
78391Y-A@-7	Ryman Healthcare Ltd		C		2.C	4,000,000	112.3247	4,492,986	4,000,000	4,000,000					4.160	4.160	N/A	62,400	83,200	02/16/2021	02/16/2033
78413H-AA-7	SES SA		C	1	2.C FE	1,990,360	102.7444	2,054,887	2,000,000	1,998,612		1,062			3.600	3.657	AO	17,400	72,000	03/26/2013	04/04/2023
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC			1,2	2.A FE	2,978,325	119.9518	2,998,795	2,500,000	2,972,827		(5,498)			4.682	3.155	MN	19,508	58,525	10/01/2021	05/01/2038
79585T-AP-8	SALVATION ARMY (ILLINOIS)			2	1.D FE	2,540,000	110.0357	2,794,908	2,540,000	2,540,000					4.151	4.151	MS	35,145	105,435	08/16/2018	09/01/2032
797440-BF-0	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	2,289,616	127.6112	2,325,077	1,822,000	2,271,538		(18,078)			5.350	3.084	MN	12,455	97,477	04/28/2021	05/15/2035
80349A-AD-1	SARATOGA INVESTMENT CORP			1,2	2.A PL	7,575,000	102.1820	7,663,653	7,500,000	7,567,543		(7,457)			4.375	4.106	FA	112,109	153,125	07/15/2021	02/28/2026
813903-AB-7	SECURITY FEDERAL CORP			2,5	5.B GI	2,000,000	102.0040	2,040,081	2,000,000	2,000,000					5.250	5.250	JD	8,750	105,000	11/26/2019	11/22/2029
81618T-AC-4	OFFICE PROPERTIES INCOME TRUST			1,2	2.C FE	1,959,800	105.4314	2,108,629	2,000,000	1,985,566		4,250			4.500	4.754	FA	37,500	90,000	01/29/2015	02/01/2025
81721M-AM-1	DIVERSIFIED HEALTHCARE TRUST			1,2	4.A FE	4,915,600	98.0000	4,900,000	5,000,000	4,900,000	(43,787)	7,684			4.750	4.965	FA	89,722	237,500	02/08/2018	02/15/2028
825107-AC-9	SHORE BANCSHARES INC			2,5	5.B GI	3,000,000	106.3813	3,191,440	3,000,000	3,000,000					5.375	5.375	MS	53,750	163,938	08/25/2020	09/01/2030
828730-AB-7	SIMMONS FIRST NATIONAL CORP			2,5	2.B FE	2,500,000	103.3579	2,583,946	2,500,000	2,500,000					5.000	5.001	AO	31,250	125,000	03/21/2018	04/01/2028
83088M-AL-6	SKYWORKS SOLUTIONS INC			1,2	2.C FE	2,988,420	100.9048	3,027,145	3,000,000	2,989,028		608			3.000	3.045	JD	7,500	46,250	05/12/2021	06/01/2031
83190L-AB-5	SMARTFINANCIAL INC			2,5	2.C FE	2,500,000	104.0697	2,601,744	2,500,000	2,500,000					5.625	5.625	AO	34,766	140,625	09/25/2018	10/02/2028
83413U-A#-7	SLR INVESTMENT CORP.				2.C FE	4,000,000	101.0941	4,043,763	4,000,000	4,000,000					4.600	4.599	MN	27,089	184,000	02/15/2017	05/08/2022
837540-AA-1	SOUTH DAKOTA BANCSHARES, INC.				5.B GI	3,000,000	103.6250	3,108,750	3,000,000	3,000,000	26,250				5.750	5.750	MJSD	7,667	172,500	10/22/2019	10/22/2029
84046S-AF-5	SOUTH STREET SECURITIES FUNDING LLC			1,2	2.C FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000					6.000	5.999	JD	14,000		12/28/2021	12/15/2026
842587-CW-5	SOUTHERN CO			1,2	2.B FE	2,983,030	112.9900	2,932,091	2,595,000	2,968,393		(14,637)			4.250	2.985	JJ	55,144	55,144	04/20/2021	07/01/2036
843395-AA-2	PRIMIS FINANCIAL CORP			2,5	2.C FE	4,000,000	100.0865	4,003,459	4,000,000	4,000,000					5.875	5.873	JAJO	39,819	235,000	01/20/2017	01/31/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
843395-AB-0	PRIMIS FINANCIAL CORP			2,5	2.C FE	4,000,000	107.3953	4,295,810	4,000,000	4,000,000					5.400	5.401	MS	72,000	219,600	08/20/2020	09/01/2030
845437-BL-5	SOUTHWESTERN ELECTRIC POWER CO			1	2.A FE	3,206,519	138.6068	3,090,933	2,230,000	3,193,644		(12,875)			6.200	3.081	MS	40,710	35,650	09/14/2021	03/15/2040
845467-AH-2	SOUTHWESTERN ENERGY CO			1,2	3.C FE	2,996,310	100.0340	3,001,020	3,000,000	2,999,919		393			4.100	4.114	MS	36,217	123,000	02/29/2012	03/15/2022
853254-AJ-9	STANDARD CHARTERED PLC		C		2.B FE	2,996,550	102.4632	3,073,896	3,000,000	2,999,587		387			3.950	3.964	JJ	55,958	118,500	01/08/2013	01/11/2023
854502-AH-4	STANLEY BLACK & DECKER INC			1,2	1.G FE	1,495,260	113.6901	1,705,352	1,500,000	1,496,554		423			4.250	4.289	MN	8,146	63,750	11/02/2018	11/15/2028
855244-AR-0	STARBUCKS CORP			1,2	2.B FE	2,996,640	111.6837	3,350,512	3,000,000	2,997,499		310			4.000	4.014	MN	15,333	120,000	08/09/2018	11/15/2028
858155-AE-4	STEELCASE INC			1,2	2.C FE	8,364,713	113.0968	9,189,115	8,125,000	8,309,885		(23,588)			5.125	4.719	JJ	188,540	416,406	07/16/2019	01/18/2029
85917W-AA-0	STERLING BANCORP INC			2	1.G FE	6,081,440	100.0503	6,003,016	6,000,000	6,000,000		(6,963)			5.944	6.025	JAJO	77,269	392,231	08/14/2017	04/15/2026
860630-AD-4	STIFEL FINANCIAL CORP			1	2.C FE	9,985,530	106.5038	10,650,381	10,000,000	9,995,806		1,521			4.250	4.268	JJ	192,431	425,000	08/07/2014	07/18/2024
862121-A#-7	STORE CAPITAL CORPORATION				2.B FE	3,000,000	109.2113	3,276,340	3,000,000	3,000,000					4.730	4.730	MN	15,767	141,900	04/28/2016	04/28/2026
86765B-AN-9	ENERGY TRANSFER LP			1,2	2.C FE	5,499,600	104.9969	6,299,814	6,000,000	5,843,795		63,669			4.250	5.498	AO	63,750	255,000	10/26/2015	04/01/2024
86765B-AU-3	ENERGY TRANSFER LP			1,2	2.C FE	2,976,480	107.4120	3,222,361	3,000,000	2,985,500		2,196			4.000	4.095	AO	30,000	120,000	09/19/2017	10/01/2027
86787E-AV-9	TRUIST BANK			1,2	1.F FE	2,989,920	102.2056	3,066,168	3,000,000	2,997,677		2,071			3.000	3.073	FA	37,250	90,000	01/26/2018	02/02/2023
867914-BS-1	TRUIST FINANCIAL CORP			1,2	1.G FE	9,987,200	107.9449	10,794,488	10,000,000	9,993,505		1,788			4.000	4.021	MN	66,667	400,000	04/25/2018	05/01/2025
87151Q-AC-0	SYMETRA FINANCIAL CORP			1	2.A FE	5,081,400	106.1771	5,308,856	5,000,000	5,024,158		(8,865)			4.250	4.048	JJ	97,986	212,500	09/02/2014	07/15/2024
87161C-AM-7	SYNOVUS FINANCIAL CORP			2,5	3.A FE	5,446,250	106.9233	5,346,165	5,000,000	5,236,051		(112,332)			5.900	3.473	FA	118,000	295,000	02/13/2020	02/07/2029
87162W-AG-5	TD SYNNEX CORP			1,2	2.C FE	5,000,000	97.1536	4,857,680	5,000,000	5,000,000					2.375	2.375	FA	46,840		07/29/2021	08/09/2028
87164D-QS-2	SYNOVUS BANK			2,5	2.B FE	2,000,000	100.0779	2,001,558	2,000,000	2,000,000					2.289	2.290	FA	17,931	45,780	02/05/2020	02/10/2023
87165B-AG-8	SYNCHRONY FINANCIAL			1,2	2.C FE	10,142,820	108.0891	10,808,907	10,000,000	10,063,497		(17,416)			4.500	4.293	JJ	197,500	450,000	06/07/2017	07/23/2025
87168K-AA-8	SYNERGY ONE LENDING, INC.				2.B PL	5,000,000	99.4907	4,974,534	5,000,000	5,000,000					5.500	5.500	AO	58,819	58,056	10/12/2021	10/14/2026
87227L-AA-5	HUNTINGTON NATIONAL BANK			2,5	2.A FE	3,000,000	104.8858	3,146,573	3,000,000	3,000,000					4.125	4.126	JJ	61,531	123,750	06/27/2019	07/02/2029
87227R-QE-7	HUNTINGTON NATIONAL BANK			2,5	2.A FE	3,000,000	109.0460	3,271,381	3,000,000	3,000,000					5.500	5.501	MN	25,208	165,000	05/01/2020	05/06/2030
872280-A@-1	TCG BDC, INC.			1	2.A FE	4,000,000	106.5859	4,263,435	4,000,000	4,000,000					4.750	4.750	MJSD	528	190,000	12/30/2019	12/31/2024
87265K-AE-2	SIXTH STREET SPECIALTY LENDING INC			1,2	2.C FE	2,999,070	102.5746	3,077,238	3,000,000	2,999,786		194			4.500	4.507	JJ	59,625	135,000	01/17/2018	01/22/2023
875484-AL-1	TANGER PROPERTIES LP			1,2	2.C FE	4,927,600	97.1803	4,859,017	5,000,000	4,930,119		2,519			2.750	2.917	MS	53,854		08/05/2021	09/01/2031
87612B-BE-1	TARGA RESOURCES PARTNERS LP			1,2	3.A FE	5,110,335	103.0570	5,051,854	4,902,000	5,044,236		(66,099)			5.375	2.731	FA	109,784	131,741	06/21/2021	02/01/2027
87612B-BG-6	TARGA RESOURCES PARTNERS LP			1,2	3.A FE	12,539,313	105.3697	12,591,685	11,950,000	12,459,727		(79,585)			5.000	3.177	JJ	275,514	218,750	12/14/2021	01/15/2028
87612B-BJ-0	TARGA RESOURCES PARTNERS LP			1,2	3.A FE	8,880,000	104.3465	8,869,453	8,500,000	8,785,222		(94,778)			5.875	4.257	AO	105,424	499,375	03/30/2021	04/15/2026
87615J-AA-0	TARGETED LEASE CAP LLC				2.C PL	5,000,000	100.5000	5,025,000	5,000,000	5,000,000					8.000	8.000	MJSD	33,333	400,000	08/30/2018	09/01/2023
87615J-AB-8	TARGETED LEASE CAPITAL, LLC				5.B GI	5,000,000	100.5000	5,025,000	5,000,000	5,000,000					8.000	8.000	FMAN	66,667	403,333	10/28/2020	02/01/2024
878055-AE-2	HUNTINGTON NATIONAL BANK				2.A FE	7,475,005	107.3208	8,049,058	7,500,000	7,491,131		2,544			4.600	4.641	FA	118,833	345,000	05/01/2015	02/27/2025
87938W-AT-0	TELEFONICA EMISIONES SAU		C	1	2.C FE	5,863,520	110.1379	6,608,275	6,000,000	5,911,102		14,956			4.103	4.426	MS	77,273	246,180	08/28/2018	03/08/2027
880451-AW-9	TENNESSEE GAS PIPELINE COMPANY LLC			1	2.B FE	4,251,480	143.2874	4,298,622	3,000,000	4,070,104		(80,366)			8.375	4.137	JD	11,167	251,250	09/04/2019	06/15/2032
88224P-JS-9	TEXAS CAPITAL BANK NA				3.A PL	18,800,840	108.1543	19,467,770	18,000,000	18,352,125		(86,201)			5.250	4.673	JJ	396,375	945,000	10/30/2019	01/31/2026
882508-BB-9	TEXAS INSTRUMENTS INC			1,2	1.E FE	1,984,620	103.8210	2,076,421	2,000,000	1,994,502		2,216			2.625	2.746	MN	6,708	52,500	04/27/2017	05/15/2024
882727-AA-8	TEXAS STATE BANKSHARES INC			2,5	2.B PL	3,000,000	101.3599	3,040,796	3,000,000	3,000,000					5.750	5.828	JD	7,667	172,500	05/23/2019	06/15/2029
884903-BQ-7	THOMSON REUTERS CORP		C	1,2	2.B FE	2,981,430	105.0892	3,152,676	3,000,000	2,995,890		2,041			4.300	4.376	MN	13,617	129,000	11/14/2013	11/23/2023
887389-AJ-3	TIMKEN CO			1,2	2.C FE	2,967,030	105.1254	3,153,763	3,000,000	2,990,003		3,491			3.875	4.008	MS	38,750	116,250	08/13/2014	09/01/2024
887389-AK-0	TIMKEN CO			1,2	2.C FE	2,996,040	111.5432	3,346,295	3,000,000	2,996,994		361			4.500	4.517	JD	6,000	135,000	08/22/2018	12/15/2028
891906-AC-3	GLOBAL PAYMENTS INC			1,2	2.C FE	9,260,225	111.0707	9,441,008	8,500,000	8,905,201		(92,782)			4.800	3.512	AO	102,000	408,000	12/18/2017	04/01/2026
89214P-BD-0	TOWNE BANK			2,5	2.A FE	4,000,000	100.9639	4,038,554	4,000,000	4,000,000					4.500	4.501	JJ	75,500	180,000	07/12/2017	07/30/2027
89346D-AF-4	TRANSALTA CORP		C	1,2	3.A FE	4,913,300	101.5000	5,075,000	5,000,000	4,990,834		10,098			4.500	4.718	MN	28,750	225,000	11/02/2012	11/15/2022
893526-DF-7	TRANSCANADA PIPELINES LTD		C	1	2.A FE	413,930	125.1954	406,885	325,000	411,051		(2,879)			5.600	3.000	MS	4,601	9,100	06/30/2021	03/31/2034
89352H-AB-5	TRANSCANADA PIPELINES LTD		C	1	2.A FE	1,577,625	130.4747	1,551,344	1,189,000	1,567,312		(10,313)			5.850	3.069	MS	20,481	34,778	07/01/2021	03/15/2036
89352H-AD-1	TRANSCANADA PIPELINES LTD		C	1	2.A FE	1,468,721	136.2766	1,485,415	1,090,000	1,458,830		(9,890)			6.200	3.410	AO	14,267	33,790	06/04/2021	10/15/2037
89367T-AA-4	TRANSFORM LEASE OPCO LLC				2.B PL	7,000,000	100.5000	7,035,000	7,000,000	7,000,000					6.125	6.125	MN	73,840		10/25/2021	11/01/2026
89402H-AA-7	TRANSVERSE INSURANCE GROUP, LLC				1.G FE	2,000,000	99.7117	1,994,234	2,000,000	2,000,000					6.000	5.999	N/A	9,333		12/03/2021	12/15/2026
896239-AA-8	TRIMBLE INC			1,2	2.C FE	2,976,150	108.4310	3,252,930	3,000,000	2,991,915		2,524			4.750	4.850	JD	11,875	142,500	11/19/2014	12/01/2024
89642C-AC-4	TRINITAS CAPITAL MANAGEMENT LLC			1,2	1.G PL	10,000,000	97.9170	9,791,695	10,000,000	10,000,000					6.000	6.000	JJ	256,667		07/27/2021	07/30/2026
896442-AG-5	TRINITY CAPITAL INC			1,2	2.B PL	3,000,000	99.8160	2,994,480	3,000,000	3,000,000					4.375	4.375	FA	46,302		08/19/2021	08/24/2026
896442-AH-3	TRINITY CAPITAL INC			1,2	2.B FE	5,000,000	99.9982	4,999,909	5,000,000	5,000,000					4.250	4.250	JD	9,444		12/10/2021	12/15/2026
89678F-AA-8	TRISTATE CAPITAL HOLDINGS INC			2,5	2.B FE	6,000,000	110.1534	6,609,203	6,000,000	6,000,000					5.750	5.751	MN	44,083	345,000	05/29/2020	05/15/2030
89679E-AB-8	TRIUMPH BANCORP INC			2,5	1.G FE	3,000,000	103.2538	3,097,614	3,000,000	3,000,000					4.875	4.876	MN	13,813	146,250	11/21/2019	11/27/2029

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
90985F-AG-1	UNITED COMMUNITY BANKS INC			2,5	2.B FE	2,000,000	102.4226	2,048,453	2,000,000	2,000,000					4.500	4.500	JJ	37,750	90,000	01/10/2018	01/30/2028
910304-AA-2	PEOPLE'S UNITED FINANCIAL INC				2.B FE	6,081,250	107.8437	6,470,619	6,000,000	6,045,534		(15,395)			5.750	5.443	AO	86,250	345,000	08/09/2019	10/01/2024
910637-N#-0	UNITED ILLUMINATING CO				1.G	2,000,000	103.3094	2,066,188	2,000,000	2,000,000					6.260	6.259	MS	40,342	125,200	09/05/2007	09/05/2022
910637-P*-2	UNITED ILLUMINATING CO				1.G	1,500,000	104.4677	1,567,016	1,500,000	1,500,000					6.260	6.257	JD	6,521	93,900	12/06/2007	12/06/2022
911312-BY-1	UNITED PARCEL SERVICE INC			1,2	1.G FE	1,992,460	117.8567	2,357,133	2,000,000	1,993,579		631			4.450	4.497	AO	22,250	89,000	03/19/2020	04/01/2030
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	2,085,000	105.0875	2,101,750	2,000,000	2,060,440		(10,790)			4.875	4.192	JJ	44,958	97,500	08/22/2019	01/15/2028
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	2,090,000	108.2500	2,165,000	2,000,000	2,075,066		(6,756)			5.250	4.723	JJ	48,417	105,000	08/22/2019	01/15/2030
913017-BK-4	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	3,485,391	138.5847	3,533,910	2,550,000	3,454,736		(30,655)			6.050	3.000	JD	12,856	154,275	05/18/2021	06/01/2036
91359V-AA-5	UNIVERSAL INSURANCE HOLDINGS, INC.				1.F PL	4,000,000	100.0287	4,001,149	4,000,000	4,000,000					5.625	5.625	N/A	23,750		11/23/2021	11/30/2026
913903-AY-6	UNIVERSAL HEALTH SERVICES INC			1,2	2.C FE	2,992,200	98.3835	2,951,504	3,000,000	2,992,393		193			2.650	2.679	JJ	28,046		08/10/2021	01/15/2032
91824J-AA-9	VCT HOLDINGS LLC			1	1.F FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					6.000	6.003	JD	9,167		12/21/2021	12/30/2026
91914J-AA-0	VALERO ENERGY PARTNERS LP			1,2	2.B FE	1,999,180	109.8035	2,196,069	2,000,000	1,999,582		74			4.375	4.380	JD	3,889	87,500	12/02/2016	12/15/2026
91914J-AB-8	VALERO ENERGY PARTNERS LP			1,2	2.B FE	9,973,960	110.3398	11,033,982	10,000,000	9,982,334		2,417			4.500	4.533	MS	132,500	450,000	03/26/2018	03/15/2028
919794-AB-3	VALLEY NATIONAL BANCORP				2.B FE	3,003,150	106.1875	3,185,625	3,000,000	3,000,770		(415)			5.125	5.109	MS	40,146	153,750	10/15/2013	09/27/2023
919794-AC-1	VALLEY NATIONAL BANCORP				2.B FE	6,997,060	107.3569	7,514,982	7,000,000	6,998,929		306			4.550	4.555	JD	885	318,500	06/16/2015	06/30/2025
919794-AD-9	VALLEY NATIONAL BANCORP			2,5	2.B FE	3,000,000	108.2734	3,248,203	3,000,000	3,000,000					5.250	5.251	JD	7,000	157,500	05/29/2020	06/15/2030
92277G-AW-7	VENTAS REALTY LP			1,2	2.A FE	1,994,880	99.1149	1,982,299	2,000,000	1,995,053		173			2.500	2.529	MS	18,194		08/11/2021	09/01/2031
92337P-AA-3	VERABANK, INC.			5	2.C FE	2,000,000	105.5000	2,110,000	2,000,000	2,000,000					5.875	5.875	JD	9,792	117,500	05/19/2020	06/01/2030
92343E-AH-5	VERISIGN INC			1,2	2.C FE	2,970,000	110.2500	3,307,500	3,000,000	2,987,917		3,322			5.250	5.387	AO	39,375	157,500	01/22/2016	04/01/2025
92343E-AL-6	VERISIGN INC			1,2	2.B FE	1,250,000	103.8750	1,298,438	1,250,000	1,250,000					4.750	4.750	JJ	27,378	59,375	06/29/2017	07/15/2027
923451-AC-2	VERITEX HOLDINGS INC			2,5	2.C FE	3,000,000	105.3277	3,159,831	3,000,000	3,000,000					4.750	4.750	MN	18,208	142,500	11/08/2019	11/15/2029
92345Y-AC-0	VERISK ANALYTICS INC			1	2.B FE	2,976,210	102.2695	3,068,086	3,000,000	2,998,040		2,734			4.125	4.222	MS	37,469	123,750	09/05/2012	09/12/2022
92345Y-AD-8	VERISK ANALYTICS INC			1,2	2.B FE	1,989,260	107.4853	2,149,707	2,000,000	1,995,869		1,093			4.000	4.065	JD	3,556	80,000	05/11/2015	06/15/2025
92512J-AB-2	VERSABANK		C	2,5	1.G PL	5,000,000	101.1555	5,057,775	5,000,000	5,000,000					5.000	4.999	MN	41,667	125,694	04/21/2021	05/01/2031
925524-AH-3	VIACOMCBS INC			1	2.B FE	3,777,000	138.2992	4,148,975	3,000,000	3,530,275		(47,758)			7.875	5.285	JJ	99,094	236,250	02/23/2016	07/30/2030
92556H-AA-5	VIACOMCBS INC			1,2	2.B FE	4,974,900	109.7100	5,485,502	5,000,000	4,983,096		4,513			4.750	4.860	MN	30,347	237,500	03/27/2020	05/15/2025
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	4,878,637	142.4806	4,882,810	3,427,000	4,837,765		(40,872)			6.350	3.062	MN	18,739	217,615	05/25/2021	11/30/2037
928779-AA-5	VOLUNTEER STATE BANCSHARES INC			2,5	2.A PL	3,000,000	101.5718	3,047,153	3,000,000	3,000,000					5.750	5.750	MN	22,042	172,500	11/07/2019	11/15/2029
928881-AC-5	VONTIER CORP			1,2	2.C FE	4,985,150	96.6100	4,830,500	5,000,000	4,986,773		1,623			2.400	2.446	AO	30,000	67,000	03/03/2021	04/01/2028
929043-AL-1	VORNADO REALTY LP			1,2	2.B FE	1,991,740	102.3784	2,047,568	2,000,000	1,992,174		434			3.400	3.449	JD	5,667	35,322	05/13/2021	06/01/2031
92936U-AA-7	WP CAREY INC			1,2	2.B FE	5,217,250	106.1793	5,308,966	5,000,000	5,079,236		(37,402)			4.600	3.771	AO	57,500	230,000	02/07/2018	04/01/2024
94974B-FY-1	WELLS FARGO & CO				2.B FE	3,236,280	109.0469	3,271,408	3,000,000	3,115,383		(23,961)			4.100	3.161	JD	9,567	123,000	08/02/2016	06/03/2026
952845-AE-5	WEST FRASER TIMBER CO LTD		C	1,2	2.C FE	4,000,000	106.8989	4,275,958	4,000,000	4,000,000					4.350	4.349	AO	36,733	174,000	10/07/2014	10/15/2024
95763P-EF-4	WESTERN ALLIANCE BANK			2,5	1.G PL	5,000,000	108.5377	5,426,886	5,000,000	5,000,000					5.250	5.250	JD	21,875	262,500	05/20/2020	06/01/2030
958102-AQ-8	WESTERN DIGITAL CORP			1,2	2.C FE	1,996,320	100.9630	2,019,260	2,000,000	1,996,331		11			2.850	2.879	FA	3,325		12/08/2021	02/01/2029
958254-AH-7	WESTERN MIDSTREAM OPERATING LP			1,2	3.A FE	1,439,654	108.7500	3,262,500	3,000,000	1,563,725		124,070			4.500	17.511	MS	45,000	135,000	02/21/2018	03/01/2028
958254-AK-0	WESTERN MIDSTREAM OPERATING LP			1,2	3.A FE	1,877,528	110.5000	4,420,000	4,000,000	2,027,362		149,834			4.750	17.686	FA	71,778	190,000	08/08/2018	08/15/2028
962166-BT-0	WEYERHAEUSER CO			1	2.B FE	820,266	136.7081	820,249	600,000	810,098		(10,168)			6.875	3.305	JD	1,833	41,250	04/09/2021	12/15/2033
963320-AW-6	WHIRLPOOL CORP			1,2	2.B FE	2,964,300	115.5320	3,465,961	3,000,000	2,972,778		3,110			4.750	4.902	FA	49,479	142,500	02/20/2019	02/26/2029
96332H-CE-7	WHIRLPOOL CORP			1	2.B FE	2,995,500	101.5144	3,045,431	3,000,000	2,999,781		512			4.700	4.718	JD	11,750	141,000	05/29/2012	06/01/2022
96524V-AB-2	WHITEHORSE FINANCE INC			1,2	2.A PL	2,999,910	99.9132	2,997,396	3,000,000	2,999,924		14			4.000	4.000	JD	12,333		11/19/2021	12/15/2026
969457-BW-9	WILLIAMS COMPANIES INC			1,2	2.B FE	7,203,888	107.0286	7,706,062	7,200,000	7,201,563		(461)			4.550	4.542	JD	6,370	327,600	04/16/2015	06/24/2024
96950F-AF-1	WILLIAMS COMPANIES INC			1	2.B FE	17,472,442	135.7316	17,237,918	12,700,000	17,382,532		(89,910)			6.300	3.543	AO	168,910	400,050	06/30/2021	04/15/2040
97650W-AF-5	WINTRUST FINANCIAL CORP				2.B FE	5,107,400	105.5255	5,276,276	5,000,000	5,037,904		(14,299)			5.000	4.669	JD	12,500	250,000	09/20/2016	06/13/2024
98258P-AA-5	WT HOLDINGS INC			1,2	2.C FE	9,000,000	102.3827	9,214,441	9,000,000	9,000,000					7.000	7.000	AO	106,750	630,000	04/24/2018	04/30/2023
98258P-AC-1	WT HOLDINGS INCORPORATED				2.C FE	5,000,000	97.5000	4,875,000	5,000,000	5,000,000					5.500	5.500	N/A	46,597	145,139	04/20/2021	04/30/2028
983130-AV-7	WYNN LAS VEGAS LLC			1,2	4.B FE	6,000,000	103.0000	6,180,000	6,000,000	6,000,000					5.500	5.499	MS	110,000	330,000	02/11/2015	03/01/2025
98389B-AH-3	XCEL ENERGY INC			1	2.A FE	4,372,643	140.0650	4,342,016	3,100,000	4,331,902		(40,741)			6.500	3.081	JJ	100,750	100,750	05/19/2021	07/01/2036
G4588#-BR-1	INTERMEDIATE CAPITAL GROUP PLC		C		2.C	850,000	108.6087	923,174	850,000	850,000					4.990	4.990	MS	11,193	42,415	03/26/2019	03/26/2026
G4588#-BS-9	INTERMEDIATE CAPITAL GROUP PLC		C		2.C	2,600,000	113.2192	2,943,700	2,600,000	2,600,000					5.350	5.350	MS	36,707	139,100	03/26/2019	03/26/2029
Q7450@-AM-2	PERTH AIRPORT PTY LTD		C		2.B	4,000,000	105.3466	4,213,866	4,000,000	4,000,000					3.280	3.280	N/A	58,311	65,600	01/21/2021	01/21/2028
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,368,013,328	XXX	3,542,554,873	3,266,917,490	3,359,112,092	1,417,605	(3,983,025)			XXX	XXX	XXX	38,334,611	138,672,427	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12591K-AG-0	COMM 2013-CCRE12 AM - CMBS			4	1.A	3,089,793	103.2769	3,098,308	3,000,000	3,016,529		(10,339)			4.300	3.957	MON	10,750	129,000	10/24/2013	10/15/2046
12591R-BD-1	COMM 2014-CCRE15 B - CMBS			4	1.A	1,287,406	105.5846	1,319,807	1,250,000	1,263,812		(4,370)			4.638	4.514	MON	4,831	59,173	02/10/2014	02/12/2047
12591U-AL-7	COMM 2014-UBS2 C - CMBS			4	1.A	1,544,901	102.2683	1,534,025	1,500,000	1,510,040		(4,690)			4.971	4.698	MON	6,214	75,573	03/03/2014	03/12/2047
12591V-AH-4	COMM 2014-CCRE16 B - CMBS			4	1.A	2,574,950	104.5957	2,614,892	2,500,000	2,517,809		(8,479)			4.582	4.237	MON	9,546	114,550	03/28/2014	04/12/2047
12591V-AK-7	COMM 2014-CCRE16 C - CMBS			4	1.A	1,022,266	103.5590	1,035,590	1,000,000	1,003,256		(3,027)			4.634	4.694	MON	3,862	49,919	03/28/2014	04/12/2047
12592G-BG-7	COMM 2014-CCRE19 B - CMBS			4	1.A	2,059,930	105.8646	2,117,292	2,000,000	2,016,299		(6,381)			4.703	4.353	MON	7,838	94,059	08/13/2014	08/12/2047
12625F-AS-5	COMM 2013-CCRE7 AM - CMBS			4	1.A	1,014,978	102.2431	1,022,431	1,000,000	1,001,481		(1,747)			3.314	3.150	MON	2,762	33,140	04/11/2013	03/12/2046
12625K-AE-5	COMM 2013-CCRE8 A5 - CMBS			4	1.A	2,059,850	102.9179	2,058,357	2,000,000	2,007,667		(6,988)			3.612	3.267	MON	6,020	72,240	06/04/2013	06/12/2046
12625X-AA-5	COMM 2013-300P A1 - CMBS			4	1.A	2,562,442	103.6701	2,591,753	2,500,000	2,525,359		(2,953)			4.353	4.197	MON	9,069	108,825	08/15/2013	08/12/2030
12625X-AJ-6	COMM 2013-300P C - CMBS			4	1.A	973,983	102.4296	1,024,296	1,000,000	988,713		1,315			4.394	4.537	MON	3,661	44,545	08/16/2013	08/12/2030
12630B-BC-1	COMM 2013-CCRE13 AM - CMBS			4	1.A	4,119,992	104.8402	4,193,610	4,000,000	4,040,911		(14,845)			4.449	4.202	MON	14,830	177,960	12/13/2013	11/12/2046
12630D-BA-1	COMM 2014-CCRE14 AM - CMBS			4	1.A	2,574,845	105.2877	2,632,192	2,500,000	2,515,422		(8,622)			4.526	4.179	MON	9,429	113,150	01/09/2014	02/12/2047
17327F-AH-9	CGCMT 2018-B2 C - CMBS			4	3.B	1,538,985	105.9906	1,589,859	1,500,000	1,526,986	14,325	2,743			4.671	4.472	MON	5,839	71,042	03/08/2018	03/10/2051
23305M-AE-5	DBCCR 2014-ARCP B - CMBS			4	1.A	2,059,987	103.2990	2,065,981	2,000,000	2,012,584		(6,891)			4.590	4.243	MON	7,649	91,790	01/24/2014	01/12/2034
23305M-AG-0	DBCCR 2014-ARCP C - CMBS			4	1.A	3,046,715	103.0082	3,090,245	3,000,000	3,008,681		(5,516)			4.934	4.843	MON	12,336	150,091	01/24/2014	01/12/2034
36197V-AA-6	GSMS 2013-PEMB A - CMBS			4	1.A	1,993,353	102.0087	2,040,175	2,000,000	1,996,598		305			3.550	3.564	MON	5,916	71,976	04/11/2013	03/07/2033
36248G-AH-3	GSMS 2013-GCJ16 AS - CMBS			4	1.A	1,393,574	104.9284	1,419,682	1,353,000	1,360,560		(4,729)			4.649	4.301	MON	5,242	62,901	11/13/2013	11/13/2046
36252W-BC-1	GSMS 2014-GC20 B - CMBS			4	1.D	2,059,981	101.5487	2,030,975	2,000,000	2,020,244		(9,631)			4.529	4.025	MON	7,548	90,580	03/27/2014	04/12/2047
46639N-AP-6	JPMBB 2013-C12 A4 - CMBS			4	1.A	1,141,321	101.7369	1,149,655	1,130,028	1,130,606		(1,762)			3.363	3.211	MON	3,167	37,998	06/14/2013	07/17/2045
46639N-AQ-4	JPMBB 2013-C12 A5 - CMBS			4	1.A	1,544,994	102.7726	1,541,589	1,500,000	1,505,358		(5,247)			3.664	3.314	MON	4,580	54,955	06/14/2013	07/17/2045
46640U-AH-5	JPMBB 2013-C17 AS - CMBS			4	1.A	3,980,919	105.0701	4,060,959	3,865,000	3,886,463		(13,552)			4.458	4.105	MON	14,360	172,317	12/18/2013	01/17/2047
46641W-BA-4	JPMBB 2014-C19 B - CMBS			4	1.A	2,059,990	104.8216	2,096,431	2,000,000	2,013,556		(6,938)			4.394	4.039	MON	7,324	87,828	04/29/2014	04/17/2047
50067A-AK-8	KDMMTG 2019-N001Q N - CMBS			1	1.G PL	2,000,000	99.9810	1,999,620	2,000,000	2,000,000					6.250	4.926	MON	10,417	125,000	03/21/2019	04/25/2022
50067H-BN-6	KDMMTG 2020-N012Q N - CMBS			4	1.F PL	4,000,000	100.1110	4,004,440	4,000,000	4,000,000					5.000	4.906	MON	16,667	200,000	10/28/2020	11/25/2025
61762X-AW-7	MSBAM 2013-C12 AS - CMBS			4	1.A	2,059,920	104.4073	2,088,147	2,000,000	2,009,358		(7,120)			4.482	4.127	MON	7,470	89,640	10/10/2013	10/17/2046
61763U-BC-5	MSBAM 2014-C17 B - CMBS			4	1.A	2,059,945	104.8812	2,097,625	2,000,000	2,015,278		(6,867)			4.464	4.110	MON	7,440	89,280	07/31/2014	08/15/2047
61763U-BE-1	MSBAM 2014-C17 C - CMBS			4	3.B	1,999,935	103.1826	2,063,653	2,000,000	1,996,247		(999)			4.480	4.536	MON	7,467	90,893	07/30/2014	08/15/2047
90276F-BB-9	UBSCM 2018-C10 C - CMBS			4,5	1.D	994,663	106.6693	1,066,693	1,000,000	994,429		2			5.087	5.232	MON	4,239	51,582	05/23/2018	05/17/2051
90276V-AK-5	UBSCM 2018-C8 C - CMBS			4	2.B	983,471	108.3703	1,083,703	1,000,000	988,222		1,454			4.700	5.012	MON	3,917	47,665	02/12/2018	02/17/2051
90353D-BD-6	UBSCM 2018-C12 B - CMBS			4	1.D	1,029,995	110.5404	1,105,404	1,000,000	1,020,820		(2,888)			4.787	4.433	MON	3,990	47,875	08/03/2018	08/17/2051
92938J-AG-7	WFRBS 2013-UBS1 AS - CMBS			4	1.A	1,544,901	104.7483	1,571,224	1,500,000	1,507,899		(5,253)			4.306	3.953	MON	5,383	64,590	11/22/2013	03/16/2046
92938V-AS-4	WFRBS 2014-C19 AS - CMBS			4	1.A	2,059,976	104.7089	2,094,178	2,000,000	2,019,467		(9,728)			4.271	3.761	MON	7,118	85,420	03/10/2014	03/15/2047
94988M-AA-8	WFCM 2013-BTC A - CMBS			4	1.A	1,544,948	101.8240	1,527,361	1,500,000	1,508,190		(4,401)			3.544	3.250	MON	4,430	53,160	04/11/2013	04/18/2035
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						65,982,907	XXX	67,030,150	64,598,028	64,928,842	14,325	(158,147)			XXX	XXX	XXX	241,307	2,908,719	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,433,996,234	XXX	3,609,585,024	3,331,515,518	3,424,040,934	1,431,930	(4,141,172)			XXX	XXX	XXX	38,575,918	141,581,146	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7699999. Total - Issuer Obligations						6,889,706,491	XXX	7,204,718,937	6,626,668,490	6,777,526,644	1,633,364	(21,453,197)			XXX	XXX	XXX	73,109,138	261,123,148	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						65,982,907	XXX	67,030,150	64,598,028	64,928,842	14,325	(158,147)			XXX	XXX	XXX	241,307	2,908,719	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						2,499,185	XXX	2,745,405	2,500,000	2,497,060		(791)			XXX	XXX	XXX	22,546	95,470	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						6,958,188,583	XXX	7,274,494,493	6,693,766,518	6,844,952,546	1,647,689	(21,612,135)			XXX	XXX	XXX	73,372,991	264,127,337	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $466,185,139	1B $494,141,435	1C $1,093,074,193	1D $582,021,155	1E $458,417,083	1F $375,066,642	1G $371,767,561
1B	2A $552,678,290	2B $980,277,720	2C $972,441,121				
1C	3A $243,881,069	3B $114,717,024	3C $86,089,663				
1D	4A $15,224,548	4B $15,054,902	4C $				
1E	5A $	5B $23,875,000	5C $				
1F	6 $40,000						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
00489Q-30-0	ACRES COMMERCIAL REALTY CORP			340,000.000	25.00	0.000	8,561,200	25.180	8,561,200	8,500,000		295,641		61,200			61,200		2.C PL	06/28/2021
02369G-AA-3	AMERICAN AGCREDIT ACA			7,000,000.000	1,000.00	101.750	7,122,500	101.750	7,122,500	7,000,000		184,771		122,500			122,500		3.A FE	06/09/2021
038923-87-6	ARBOR REALTY TRUST INC			300,000.000	25.00	0.000	7,605,000	25.350	7,605,000	7,500,000		196,562		105,000			105,000		2.A PL	05/26/2021
050695-30-3	AUCTION PASS THRU TRUST 2007-5			91.000	1,000.00	0.000	2,325,050	25,550.000	2,325,050	597,870		22		23,660			23,660		2.C FE	06/08/2007
060505-81-5	BANK OF AMERICA CORP			189,000.000	25.00	0.000	4,802,490	25.410	4,802,490	1,241,730		191,627		2,835			2,835		2.C FE	12/01/2016
060505-EN-0	BANK OF AMERICA CORP			7,000,000.000	1,000.00	0.000	7,586,250	108.375	7,586,250	7,000,000		427,000		586,250			586,250		2.C FE	03/12/2015
108621-30-1	BRIDGEWATER BANCSHARES INC			80,000.000	25.00	26.390	2,111,200	26.390	2,111,200	2,000,000		33,944		111,200			111,200		3.A FE	08/12/2021
126128-20-6	CNB FINANCIAL CORP			300,000.000	25.00	27.000	8,100,000	27.000	8,100,000	7,500,000		534,376		600,000			600,000		3.A	08/20/2020
14040H-73-3	CAPITAL ONE FINANCIAL CORP			400,000.000	25.00	25.460	10,184,000	25.460	10,184,000	10,000,000		144,028		184,000			184,000		3.A FE	07/26/2021
172967-GD-7	CITIGROUP INC			5,000,000.000	1,000.00	103.000	5,150,000	103.000	5,150,000	4,925,000		297,500		225,000			225,000		3.A FE	03/06/2013
18469C-30-7	CLEAR STREET GROUP INC.			480,000.000	25.00	0.000	12,000,000	25.000	12,000,000	12,000,000									2.A FE	10/20/2021
20453Q-20-1	COMPEER FINANCIAL ACA			7,000.000	1,000.00	1,052.500	7,367,500	1,052.500	7,367,500	7,000,000		472,500		367,500			367,500		3.A FE	05/23/2013
20453Q-AA-0	COMPEER FINANCIAL, ACA.			2,000,000.000	25.00	100.500	2,010,000	100.500	2,010,000	2,000,000		45,500		10,000			10,000		3.A FE	05/26/2021
20786W-50-3	CONNECTONE BANCORP INC			200,000.000	25.00	26.455	5,291,000	26.455	5,291,000	5,000,000		74,375		291,000			291,000		3.A FE	08/12/2021
25432X-20-1	DIME COMMUNITY BANCSHARES INC			140,000.000	25.00	26.010	3,641,400	26.010	3,641,400	3,500,000		192,500		141,400			141,400		3.C FE	01/29/2020
28852N-20-8	ELLINGTON FINANCIAL INC			160,000.000	25.00	0.000	4,128,000	25.800	4,128,000	4,000,000	67,500	270,000		468,800			468,800		1.G PL	10/16/2019
28852N-30-7	ELLINGTON FINANCIAL INC			160,000.000	25.00	0.000	4,040,000	25.250	4,040,000	4,000,000				40,000			40,000		1.G PL	12/10/2021
30255P-10-3	FNB CORP			200,000.000	25.00	27.250	5,450,000	27.250	5,450,000	5,000,000		362,600		450,000			450,000		3.A FE	10/29/2013
316773-CM-0	FIFTH THIRD BANCORP			10,000,000.000	1,000.00	101.650	10,165,000	101.650	10,165,000	10,012,450		510,000		152,550			152,550		3.A FE	08/15/2019
319626-30-5	FIRST CITIZENS BANCSHARES INC (DELAWARE)			200,000.000	25.00	0.000	5,230,000	26.150	5,230,000	5,000,000		268,750		(178,000)			(178,000)		2.C FE	03/05/2020
32043P-20-5	FIRST GUARANTY BANCSHARES INC			160,000.000	25.00	26.895	4,303,200	26.895	4,303,200	4,000,000		160,500		303,200			303,200		5.B GI	04/22/2021
320867-50-0	FIRST MIDWEST BANCORP INC			200,000.000	25.00	28.340	5,668,000	28.340	5,668,000	5,000,000		350,000		668,000			668,000		3.A FE	06/17/2020
360271-30-8	FULTON FINANCIAL CORP			400,000.000	25.00	0.000	10,452,000	26.130	10,452,000	10,000,000	128,100	492,500		64,000			64,000		2.C FE	10/22/2020
369604-BQ-5	GENERAL ELECTRIC CO			2,368,000.000	1,000.00	99.500	2,356,160	99.500	2,356,160	1,999,493		87,308		356,667			356,667		3.A FE	01/20/2016
376536-88-4	GLADSTONE COMMERCIAL CORP			175,000.000	25.00	0.000	4,688,250	26.790	4,688,250	4,375,000		131,250		313,250			313,250		2.C PL	06/21/2021
38145G-30-8	GOLDMAN SACHS GROUP INC			400,000.000	25.00	26.650	10,660,000	26.650	10,660,000	9,580,000		550,000		1,080,000			1,080,000		3.A FE	09/10/2014
446150-AL-8	HUNTINGTON BANCSHARES INC			5,000,000.000	1,000.00	101.500	5,075,000	101.500	5,075,000	5,143,292		285,000		50,000			50,000		3.A FE	09/12/2019
45781T-20-5	INPOINT COMMERCIAL REAL ESTATE INCOME IN			280,000.000	25.00	0.000	7,012,600	25.045	7,012,600	7,000,000		128,625		12,600			12,600		2.C PL	09/15/2021
48128B-52-3	JPMORGAN CHASE & CO			400,000.000	25.00	0.000	10,192,000	25.480	10,192,000	10,000,000		142,330		192,000			192,000		2.B FE	07/22/2021
52730F-20-3	LEVEL ONE BANCORP INC			280,000.000	25.00	27.490	7,697,200	27.490	7,697,200	7,000,000		525,056		697,200			697,200		3.A FE	08/10/2020
55025L-20-7	LUMENT FINANCE TRUST INC			200,000.000	25.00	0.000	5,274,000	26.370	5,274,000	5,000,000	98,438	175,000		274,000			274,000		2.B PL	04/28/2021
58403B-20-5	MEDALLION BANK			160,000.000	25.00	0.000	3,768,000	23.550	3,768,000	4,000,000	80,000	320,000		224,000			224,000		1.G PL	12/13/2019
58844R-70-2	MERCHANTS BANCORP			280,000.000	25.00	0.000	7,344,400	26.230	7,344,400	7,000,000	105,000	219,352		344,400			344,400		2.A PL	03/16/2021
61761J-40-6	MORGAN STANLEY			150,000.000	25.00	0.000	4,254,000	28.360	4,254,000	3,862,500	59,766	239,064		(57,000)			(57,000)		2.C FE	05/07/2015
61762V-20-0	MORGAN STANLEY			200,000.000	25.00	0.000	5,552,000	27.760	5,552,000	5,000,000	89,062	356,248		(330,000)			(330,000)		2.C FE	09/24/2013
61762V-60-6	MORGAN STANLEY			100,000.000	25.00	0.000	2,916,000	29.160	2,916,000	2,500,000	36,563	146,252		21,000			21,000		2.C FE	01/24/2017
61763E-20-7	MORGAN STANLEY			400,000.000	25.00	0.000	11,112,000	27.780	11,112,000	10,684,000	171,876	687,504		(322,000)			(322,000)		2.C FE	08/05/2014
649445-20-2	NEW YORK COMMUNITY BANCORP INC			280,000.000	25.00	28.520	7,985,600	28.520	7,985,600	7,000,000		446,208		985,600			985,600		3.C FE	03/10/2017
649604-86-5	NEW YORK MORTGAGE TRUST INC			280,000.000	25.00	0.000	6,874,000	24.550	6,874,000	7,000,000	120,313	131,012		(126,000)			(126,000)		2.C PL	06/29/2021
66661N-30-8	NORTHPOINTE BANCSHARES INC			400,000.000	25.00	0.000	10,700,000	26.750	10,700,000	10,000,000	206,250	621,042		700,000			700,000		2.A PL	12/29/2020
675234-40-5	OCEANFIRST FINANCIAL CORP			200,000.000	25.00	0.000	5,570,020	27.850	5,570,020	5,000,000		350,000		66,020			66,020		2.C FE	05/01/2020
693475-85-7	PNC FINANCIAL SERVICES GROUP INC			600,000.000	25.00	0.000	15,390,000	25.650	15,390,000	14,977,337		918,751		(694,020)			(694,020)		2.B FE	05/17/2012
72346Q-30-2	PINNACLE FINANCIAL PARTNERS INC			200,000.000	25.00	0.000	5,716,000	28.580	5,716,000	5,000,000		337,600		197,000			197,000		2.B FE	05/27/2020
75574U-88-7	READY CAPITAL CORP			380,000.000	25.00	0.000	9,397,400	24.730	9,397,400	9,500,000	154,375	240,139		(102,600)			(102,600)		2.B PL	06/03/2021
760416-20-6	REPUBLIC FIRST BANCORP, INC.			320,000.000	25.00	32.975	10,552,000	32.975	10,552,000	8,000,000		560,000		2,552,000			2,552,000		5.B GI	08/26/2020
82669G-20-3	SIGNATURE BANK			200,000.000	25.00	26.180	5,236,000	26.180	5,236,000	5,000,000		259,500		236,000			236,000		3.A FE	12/10/2020
82837P-50-7	SILVERGATE CAPITAL CORP			280,000.000	25.00	25.050	7,014,000	25.050	7,014,000	7,000,000		105,560		14,000			14,000		3.C FE	07/28/2021
857477-AQ-6	STATE STREET CORP			660,000.000	1,000.00	0.000	661,572	100.238	661,572	660,000		25,131		4,872			4,872		2.A FE	05/14/2015
860630-86-2	STIFEL FINANCIAL CORP			400,000.000	25.00	25.560	10,224,000	25.560	10,224,000	10,000,000		180,000		224,000			224,000		3.C FE	07/15/2021
87266M-20-6	TPG RE FINANCE TRUST INC			240,000.000	25.00	0.000	5,745,600	23.940	5,745,600	6,000,000		204,168		(254,400)			(254,400)		2.B PL	06/07/2021
89832Q-AC-3	TRUIST FINANCIAL CORP			10,000,000.000	1,000.00	0.000	10,550,000	105.500	10,550,000	10,032,882		512,500		(162,500)			(162,500)		2.B FE	08/20/2019
902973-83-3	US BANCORP			280,000.000	25.00	0.000	6,997,200	24.990	6,997,200	7,000,000	113,750	455,000		(488,600)			(488,600)		2.A FE	01/18/2012

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
910286-20-2	UNITED FIDELITY BANK, FSB			10,000.000	1,000.00	0.000	10,100,000	1,010.000	10,100,000	10,000,000	200,000	424,444		100,000			100,000		1.G PL	03/19/2021
910286-40-0	UNITED FIDELITY BANK, FSB			5,000.000	1,000.00	0.000	5,000,000	1,000.000	5,000,000	5,000,000									1.G PL	09/09/2021
919794-20-6	VALLEY NATIONAL BANCORP			400,000.000	25.00	29.080	11,632,000	29.080	11,632,000	10,000,000		625,000		1,632,000			1,632,000		3.B FE	06/16/2015
949746-55-6	WELLS FARGO & CO			600,000.000	25.00	0.000	16,092,000	26.820	16,092,000	15,000,000		877,512		(78,000)			(78,000)		2.B FE	07/15/2013
950810-70-5	WESBANCO INC			300,000.000	25.00	0.000	8,538,000	28.460	8,538,000	7,500,000		506,250		135,000			135,000		2.C FE	08/04/2020
97650W-40-5	WINTRUST FINANCIAL CORP			280,000.000	25.00	27.607	7,730,016	27.607	7,730,016	7,000,000	114,800	459,200		730,016			730,016		3.B FE	06/22/2015
989701-BD-8	ZIONS BANCORPORATION NA			10,000,000.000	1,000.00	101.993	10,199,295	101.993	10,199,295	9,512,500		580,000		686,795			686,795		3.A FE	05/17/2013
994127-6J-2	CAPE ANALYTICS INC SERIES B PREFERRED			268,774.000	25.00	9.111	2,448,800	9.111	2,448,800	1,000,001				1,448,799			1,448,799		5.B GI	06/08/2018
994137-2R-7	HL ACQUISITION, INC SERIES SEED PREFERRE			141,153.000	25.00	2.922	412,520	2.922	412,520	200,000				212,520			212,520		5.B GI	02/24/2021
994139-5N-9	HL ACQUISITION, INC SERIES SEED PREFERRE			59,880.000	25.00	2.922	174,999	2.922	174,999	174,999									5.B GI	10/29/2021
994139-7A-5	CAPE ANALYTICS INC SERIES C PREFERRED			27,439.000	25.00	9.111	249,997	9.111	249,997	249,997									5.B GI	06/08/2021
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							422,386,418	XXX	422,386,418	393,729,050	1,745,792	18,316,702		15,674,714			15,674,714		XXX	XXX
00856N-AA-2	AGTEXAS FARM CREDIT SERVICES			13,000,000.000	1,000.00	101.250	13,037,500	101.250	13,162,500	13,038,958				(1,458)			(1,458)		3.B FE	11/23/2021
50067H-30-5	KORTH DIRECT MORTGAGE INC.			5,000.000	1,000.00	0.000	5,000,000	1,000.000	5,000,000	5,000,000		95,694							2.A PL	06/28/2021
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							18,037,500	XXX	18,162,500	18,038,958		95,694		(1,458)			(1,458)		XXX	XXX
8999999 - Total Preferred Stocks							440,423,918	XXX	440,548,918	411,768,008	1,745,792	18,412,397		15,673,255			15,673,255		XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ..$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$ 27,036,000
1B	2A ..$ 50,308,172	2B ..$ 78,357,000	2C ..$ 95,473,860				
1C	3A ..$ 109,842,855	3B ..$ 32,399,516	3C ..$ 28,865,000				
1D	4A ..$	4B ..$	4C ..$				
1E	5A ..$	5B ..$ 18,141,516	5C ..$				
1F	6 ..$						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	METROMILE, INC. Series D			7,031.000		0.000										06/10/2020	
00206R-10-2	AT&T ORD			803,000.000	19,753,800	24.600	19,753,800	23,938,308		1,670,240		(3,340,480)		(3,340,480)		10/07/2009	
002824-10-0	ABBOTT LABORATORIES ORD			1,157,200.000	162,864,328	140.740	162,864,328	28,852,055		2,082,960		36,162,500		36,162,500		08/06/2009	
00287Y-10-9	ABBVIE ORD			1,377,200.000	186,472,880	135.400	186,472,880	43,543,164		7,161,440		38,905,900		38,905,900		10/12/2015	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			442,032.000	134,492,656	304.260	134,492,656	69,822,675	663,048	2,581,467		13,720,673		13,720,673		12/19/2018	
03027X-10-0	AMERICAN TOWER REIT			60,000.000	17,550,000	292.500	17,550,000	8,382,639	83,400	301,800		4,082,400		4,082,400		04/02/2018	
032654-10-5	ANALOG DEVICES ORD			549,114.000	96,517,768	175.770	96,517,768	46,205,360		1,515,555		15,397,157		15,397,157		08/05/2020	
037833-10-0	APPLE ORD			616,000.000	109,383,120	177.570	109,383,120	9,189,039		532,840		27,646,080		27,646,080		06/26/2013	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			181,050.000	44,643,309	246.580	44,643,309	7,119,706	188,292	673,506		12,742,299		12,742,299		09/04/2020	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			130,000.000	32,836,700	252.590	32,836,700	21,151,043	206,700	826,800		11,980,800		11,980,800		09/09/2020	
071813-10-9	BAXTER INTERNATIONAL ORD			488,000.000	41,889,920	85.840	41,889,920	39,891,032	136,640	512,400		2,732,800		2,732,800		10/08/2020	
09247X-10-1	BLACKROCK ORD			386,900.000	354,230,164	915.560	354,230,164	64,240,840		6,391,588		75,066,338		75,066,338		10/16/2018	
11135F-10-1	BROADCOM ORD			214,650.000	142,830,257	665.410	142,830,257	58,503,944		3,198,285		48,845,754		48,845,754		08/10/2020	
12572Q-10-5	CME GROUP CL A ORD			29,900.000	6,830,954	228.460	6,830,954	2,285,910	97,175	182,390		1,387,659		1,387,659		06/26/2013	
16411Q-10-1	CHENIERE ENERGY PARTNERS UNT			19,876.000	839,562	42.240	839,562	777,406		28,247		62,157		62,157		09/29/2021	
16411R-20-8	CHENIERE ENERGY ORD			31,694.000	3,214,405	101.420	3,214,405	2,085,433		10,459		984,387		984,387		09/29/2021	
166764-10-0	CHEVRON ORD			716,000.000	84,022,600	117.350	84,022,600	19,062,266		3,801,960		23,556,400		23,556,400		12/04/2003	
17275R-10-2	CISCO SYSTEMS ORD			1,334,000.000	84,535,580	63.370	84,535,580	25,596,333		1,960,980		24,839,080		24,839,080		11/14/2019	
20030N-10-1	COMCAST CL A ORD			887,500.000	44,667,875	50.330	44,667,875	39,102,751		851,235		(2,088,534)		(2,088,534)		03/26/2021	
226344-20-8	CRESTWOOD EQUITY PARTNERS UNT			43,726.000	1,206,400	27.590	1,206,400	978,033		69,359		159,219		159,219		09/20/2021	
231021-10-6	CUMMINS ORD			606,400.000	132,280,096	218.140	132,280,096	57,385,085		3,395,840		(5,433,344)		(5,433,344)		02/11/2016	
23311P-10-0	DCP MIDSTREAM UNT			109,096.000	2,997,958	27.480	2,997,958	2,271,776		147,352		663,481		663,481		12/31/2021	
23345M-10-7	DT MIDSTREAM ORD			4,266.000	204,683	47.980	204,683	199,275	2,560	2,560		5,408		5,408		09/13/2021	
260003-10-8	DOVER ORD			368,780.000	66,970,448	181.600	66,970,448	8,358,136		733,872		20,411,973		20,411,973		08/13/2015	
26441C-20-4	DUKE ENERGY ORD			523,600.000	54,925,640	104.900	54,925,640	14,706,456		2,042,040		6,984,824		6,984,824		07/03/2012	
29250N-10-5	ENBRIDGE ORD		C	1,819,525.000	71,107,037	39.080	71,107,037	74,646,540		4,850,049		12,900,432		12,900,432		04/30/2018	
29273V-10-0	ENERGY TRANSFER UNT			441,568.000	3,634,105	8.230	3,634,105	3,537,206		204,701		96,899		96,899		12/30/2021	
29336T-10-0	ENLINK MIDSTREAM COM UNT			137,897.000	950,110	6.890	950,110	940,725		19,288		9,385		9,385		10/26/2021	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT			115,222.000	2,530,275	21.960	2,530,275	2,284,036		203,019		246,240		246,240		03/02/2021	
30231G-10-2	EXXON MOBIL ORD			1,290,200.000	78,947,338	61.190	78,947,338	5,127,678		4,502,798		25,765,294		25,765,294		02/22/1984	
371927-10-4	GENESIS ENERGY CL A UNT			75,234.000	805,756	10.710	805,756	679,356		14,887		126,400		126,400		09/28/2021	
418056-10-7	HASBRO ORD			1,071,827.000	109,090,552	101.780	109,090,552	36,179,058		2,915,369		8,831,854		8,831,854		12/22/2011	
437076-10-2	HOME DEPOT ORD			226,446.000	93,977,354	415.010	93,977,354	37,579,457		1,494,544		33,828,768		33,828,768		03/06/2019	
438516-10-6	HONEYWELL INTERNATIONAL ORD			245,000.000	51,084,950	208.510	51,084,950	6,975,338		923,650		(1,026,550)		(1,026,550)		05/14/2009	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			463,655.000	61,972,127	133.660	61,972,127	54,058,219		760,394		7,913,908		7,913,908		08/05/2019	
46625H-10-0	JPMORGAN CHASE ORD			2,012,000.000	318,600,200	158.350	318,600,200	68,775,611		7,444,400		62,935,360		62,935,360		07/06/2012	
478160-10-4	JOHNSON & JOHNSON ORD			1,066,000.000	182,360,620	171.070	182,360,620	54,572,345		4,466,540		14,593,540		14,593,540		08/13/2020	
49456B-10-1	KINDER MORGAN CL P ORD			11,466.000	181,851	15.860	181,851	156,740		12,297		25,111		25,111		08/07/2020	
518439-10-4	ESTEE LAUDER CL A ORD			34,064.000	12,610,493	370.200	12,610,493	9,984,521		56,546		2,625,972		2,625,972		05/19/2021	
55336V-10-0	MPLX COM UNT			145,463.000	4,304,250	29.590	4,304,250	3,001,509		486,210		1,154,976		1,154,976		04/07/2020	
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT			65,600.000	3,046,464	46.440	3,046,464	2,783,325		269,822		261,245		261,245		03/09/2021	
580135-10-1	MCDONALD'S ORD			389,000.000	104,279,230	268.070	104,279,230	21,820,143		2,042,250		20,807,610		20,807,610		08/12/2015	
594918-10-4	MICROSOFT ORD			1,286,600.000	432,709,312	336.320	432,709,312	28,695,282		2,959,180		146,543,740		146,543,740		05/12/2015	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			869,500.000	57,656,545	66.310	57,656,545	47,168,782	304,325	1,013,863		7,833,042		7,833,042		02/17/2021	
65341B-10-6	NEXTERA ENERGY PARTNERS UNT			3,406.000	287,466	84.400	287,466	191,880		8,856		59,094		59,094		09/25/2020	
655844-10-8	NORFOLK SOUTHERN ORD			264,400.000	78,714,524	297.710	78,714,524	20,595,852		1,099,904		15,890,440		15,890,440		01/20/2016	
67058H-10-2	NUSTAR ENERGY UNT			111,933.000	1,777,496	15.880	1,777,496	1,786,630		153,720		(51,947)		(51,947)		06/02/2021	
682680-10-3	ONEOK ORD			34,535.000	2,029,277	58.760	2,029,277	1,614,131		104,448		502,885		502,885		10/14/2021	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			510,000.000	102,265,200	200.520	102,265,200	43,786,858		2,448,000		26,275,200		26,275,200		07/14/2016	
713448-10-8	PEPSICO ORD			1,240,500.000	215,487,255	173.710	215,487,255	71,596,442	1,333,538	5,203,898		31,521,105		31,521,105		01/08/2009	
717081-10-3	PFIZER ORD			3,481,725.000	205,595,861	59.050	205,595,861	63,386,960		5,431,491		77,433,564		77,433,564		12/16/2020	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			242,435.000	23,031,325	95.000	23,031,325	20,190,656	303,044	1,175,810		2,960,131		2,960,131		05/22/2015	
718549-20-7	PHILLIPS 66 PARTNERS COM UNT			32,053.000	1,156,152	36.070	1,156,152	947,539		99,654		208,613		208,613		06/02/2021	
723484-10-1	PINNACLE WEST ORD			253,838.000	17,918,424	70.590	17,918,424	18,599,111		847,819		(2,375,924)		(2,375,924)		07/07/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT			406,988.000	3,801,268	9.340	3,801,268	3,214,699		265,323		392,721		392,721		12/31/2021	
742718-10-9	PROCTER & GAMBLE ORD			1,027,504.000	168,079,104	163.580	168,079,104	3,659,137		3,493,616		25,112,198		25,112,198		08/12/1988	
74340W-10-3	PROLOGIS REIT			168,000.000	28,284,480	168.360	28,284,480	11,224,135		423,360		11,541,600		11,541,600		09/30/2019	
747525-10-3	QUALCOMM ORD			427,500.000	78,176,925	182.870	78,176,925	26,583,456		1,149,975		13,051,575		13,051,575		08/12/2015	
749685-10-3	RPM ORD			1,033,303.000	104,363,603	101.000	104,363,603	20,641,899		1,591,287		10,560,357		10,560,357		11/30/2010	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD			1,024,916.000	88,204,271	86.060	88,204,271	49,210,342		2,054,957		14,912,528		14,912,528		06/30/2020	
833034-10-1	SNAP ON ORD			123,900.000	26,685,582	215.380	26,685,582	18,438,908		633,129		5,481,336		5,481,336		03/09/2020	
872540-10-9	TJX ORD			963,000.000	73,110,960	75.920	73,110,960	50,524,961		1,001,520		7,347,690		7,347,690		12/18/2018	
87612G-10-1	TARGA RESOURCES ORD			78,268.000	4,088,720	52.240	4,088,720	2,020,688		26,296		1,718,553		1,718,553		10/15/2021	
88579Y-10-1	3M ORD			521,700.000	92,669,571	177.630	92,669,571	37,202,992		3,088,464		1,481,628		1,481,628		11/16/2010	
902973-30-4	US BANCORP ORD			2,091,500.000	117,479,555	56.170	117,479,555	57,072,139	962,090	3,597,380		20,036,570		20,036,570		12/17/2020	
91324P-10-2	UNITEDHEALTH GRP ORD			220,081.000	110,511,473	502.140	110,511,473	21,383,930		1,232,454		33,333,468		33,333,468		08/12/2015	
918204-10-8	VF ORD			148,540.000	10,876,099	73.220	10,876,099	8,169,030		258,324		(1,343,628)		(1,343,628)		09/08/2021	
91913Y-10-0	VALERO ENERGY ORD			380,738.000	28,597,231	75.110	28,597,231	28,202,797		1,492,493		7,058,883		7,058,883		05/31/2019	
92343V-10-4	VERIZON COMMUNICATIONS ORD			405,301.000	21,059,440	51.960	21,059,440	10,902,185		1,022,372		(2,751,994)		(2,751,994)		10/26/2009	
92840M-12-8	VISTRA EQY WARRANT			36,510.000	6,199	0.170	6,199					(7,536)		(7,536)		02/06/2017	
92939U-10-6	WEC ENERGY GROUP ORD			978,300.000	94,963,581	97.070	94,963,581	32,642,976		2,651,193		4,930,632		4,930,632		02/09/2012	
958669-10-3	WESTERN MIDSTREAM PARTNERS COM UNT			190,053.000	4,232,480	22.270	4,232,480	2,619,172		231,968		1,457,609		1,457,609		06/30/2021	
969457-10-0	WILLIAMS ORD			7,873.000	205,013	26.040	205,013	110,701		12,912		47,159		47,159		04/06/2020	
G1151C-10-1	ACCENTURE CL A ORD		C	674,165.000	279,475,101	414.550	279,475,101	54,718,397		2,433,736		103,376,461		103,376,461		09/19/2014	
H1467J-10-4	CHUBB ORD		C	393,738.000	76,113,493	193.310	76,113,493	43,736,417	314,990	1,244,212		15,509,340		15,509,340		01/19/2016	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD			744,666.000	68,680,545	92.230	68,680,545	61,693,247		3,306,317		424,460		424,460		08/13/2020	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					5,543,937,349	XXX	5,543,937,349	1,839,282,804	4,595,801	123,099,867		1,127,042,928		1,127,042,928		XXX	XXX
17232#-10-0	THE CINCINNATI SPECIALTY UNDERWRITERS IN			3,500.000	570,951,860	1,500.000	570,951,860	200,000,000		61,000,000		43,080,593		43,080,593		10/01/2007	
105123-45-9	CINCINNATI INDEMNITY COMPANY			12,000.000	125,656,332	458.990	125,656,332	25,200,000				10,339,846		10,339,846		06/22/1988	
105123-46-7	CINCINNATI LIFE INSURANCE COMPANY			30,000.000	270,072,574	5,205.930	270,072,574	99,218,375				28,616,243		28,616,243		12/31/1987	
105123-47-5	CINCINNATI CASUALTY COMPANY			12,500.000	500,202,276	2,924.920	500,202,276	21,750,000				44,211,204		44,211,204		02/05/1973	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					1,466,883,042	XXX	1,466,883,042	346,168,375		61,000,000		126,247,886		126,247,886		XXX	XXX
9799999 - Total Common Stocks					7,010,820,390	XXX	7,010,820,390	2,185,451,178	4,595,801	184,099,867		1,253,290,814		1,253,290,814		XXX	XXX
9899999 - Total Preferred and Common Stocks					7,451,244,309	XXX	7,451,369,309	2,597,219,187	6,341,593	202,512,263		1,268,964,070		1,268,964,070		XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$
1B	2A ...$	2B ...$	2C ...$				
1C	3A ...$	3B ...$	3C ...$				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$	5C ...$				
1F	6 ...$						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-BD-2	UNITED STATES TREASURY		01/14/2021	DEUTSCHE BANK SECURITIES, INC.		99,961	100,000	5
91282C-BS-9	UNITED STATES TREASURY		03/30/2021	Bank of America		1,000,495	1,011,000	
91282C-BZ-3	UNITED STATES TREASURY		05/12/2021	DEUTSCHE BANK SECURITIES, INC.		12,953,281	13,000,000	5,740
0599999. Subtotal - Bonds - U.S. Governments						14,053,737	14,111,000	5,746
762223-MC-6	RHODE ISLAND ST		10/08/2021	MESIROW FINANCIAL INC.		6,394,788	6,620,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						6,394,788	6,620,000	
005311-JR-7	ADA TWP MICH		10/04/2021	Bank of America		867,042	900,000	
005311-JS-5	ADA TWP MICH		10/04/2021	Bank of America		755,050	790,000	
042467-NL-0	ARMSTRONG SCH DIST PA		05/28/2021	Piper Jaffray & CO/ALGO		3,000,000	3,000,000	
082422-AR-7	BENSENVILLE ILL FIRE PROTN NO 2		05/28/2021	Stifel Nicolaus & Co.		915,000	915,000	
121133-EU-2	BUREAU CNTY ILL TWP HIGH SCH DIST NO 502		08/26/2021	BERNARDI		1,500,000	1,500,000	
151069-GG-0	CELINA OHIO CITY SCH DIST		10/15/2021	BOENNING & SCATTERGOOD		2,423,825	2,500,000	
167615-Y7-2	CHICAGO ILL PK DIST		10/06/2021	CABRERA CAPITAL MARKETS		3,080,117	2,960,000	
183061-CP-3	CLAWSON MICH PUB SCHS		10/15/2021	Stifel Nicolaus & Co.		2,269,603	2,155,000	
225022-CX-8	CRAWFORD ILL HOSP DIST		10/14/2021	BERNARDI		4,125,000	4,125,000	
240361-SE-6	DEKALB & KANE CNTYS ILL CMNTY UNIT SCH D		10/20/2021	RW Baird		2,365,000	2,365,000	
266309-GU-1	DUQUESNE PA SCH DIST		01/26/2021	BOENNING & SCATTERGOOD		1,029,952	1,045,000	
273695-XE-1	EAST MOLINE ILL		10/06/2021	RW Baird		2,000,000	2,000,000	
295407-W7-1	ERIE PA		06/17/2021	Unknown		308,121	290,000	1,289
39142S-AU-9	GREAT WESTN PK MET DIST NO 2 COLO		09/29/2021	Stifel Nicolaus & Co.		2,563,759	2,625,000	
440365-GW-8	HORACE N D		08/20/2021	DOUGHERTY & COMPANY LLC		2,063,180	2,000,000	
464080-NQ-9	IRVINGTON TWP N J		10/22/2021	RBC CAPITAL MARKETS		5,000,000	5,000,000	
614707-VG-9	MONTOUR PA SCH DIST		05/26/2021	BOENNING & SCATTERGOOD		2,100,000	2,100,000	
645021-BS-4	NEW HAVEN CONN		10/22/2021	OPPENHEIMER & CO. INC.		3,022,112	2,920,000	
645021-CH-7	NEW HAVEN CONN		10/22/2021	OPPENHEIMER & CO. INC.		2,725,000	2,725,000	
64966Q-VR-8	NEW YORK N Y		03/04/2021	Merrill Lynch		2,587,025	2,500,000	
75637P-AN-7	RED BLUFF CALIF PENSION OBLIG		06/30/2021	OPPENHEIMER & CO. INC.		2,500,000	2,500,000	
768231-GE-6	RIVER GROVE ILL		09/15/2021	BERNARDI		2,173,738	2,055,000	
800711-DF-7	SANGAMON CNTY ILL		12/10/2021	JP MORGAN SECURITIES LLC		626,382	600,000	
960895-ZM-5	WESTMORELAND CNTY PA		07/15/2021	BOENNING & SCATTERGOOD		4,000,000	4,000,000	
979894-QX-3	WOODRIDGE ILL		06/25/2021	BERNARDI		1,360,000	1,360,000	
979894-QY-1	WOODRIDGE ILL		06/25/2021	BERNARDI		1,395,000	1,395,000	
979894-QZ-8	WOODRIDGE ILL		06/25/2021	BERNARDI		1,425,000	1,425,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						58,179,906	57,750,000	1,289
01179R-M7-5	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		05/27/2021	Bank of America		750,000	750,000	
05028X-AP-9	AUBURN CALIF PENSION OBLIG		05/27/2021	HILLTOP SECURITIES		1,760,000	1,760,000	
072024-YC-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		12/09/2021	Bank of America		2,500,000	2,500,000	
108471-BE-2	BRIDGETON MO SPL OBLIG		05/06/2021	Stifel Nicolaus & Co.		1,350,000	1,350,000	
12946R-EU-2	CALEDONIA WIS WTR SYS & SEW SYS REV		10/19/2021	Bank of America		1,125,066	1,140,000	
13057E-EJ-9	CALIFORNIA PUB FIN AUTH REV		02/25/2021	PERSHING LLC		3,000,000	3,000,000	
15239D-AP-7	CENTRAL ARIZ FIRE & MED AUTH ARIZ CTFS P		08/27/2021	Stifel Nicolaus & Co.		3,000,000	3,000,000	
154070-AS-5	CENTRAL MARIN POLICE AUTH CALIF PENSION		05/12/2021	OPPENHEIMER & CO. INC.		1,000,000	1,000,000	
155498-MQ-8	CENTRAL TEX REGL MOBILITY AUTH REV		10/07/2021	Jefferies		1,000,000	1,000,000	
161037-4N-3	CHARLOTTE N C CTFS PARTN		09/30/2021	Bank of America		2,937,900	3,000,000	
198436-AQ-0	COLUMBIA S C FACS CORP INSTALLMENT PUR R		05/06/2021	SIEBERT BRANDORD & SHANK		1,000,000	1,000,000	
22050T-AR-0	CORTE MADERA CALIF PENSION OBLIG		04/30/2021	OPPENHEIMER & CO. INC.		1,000,000	1,000,000	
235036-7T-1	DALLAS FORT WORTH TEX INTL ARPT REV		10/22/2021	Unknown		5,220,300	5,000,000	
260892-BN-3	DOWNEY CALIF PUB FING AUTH SALES TAX REV		10/06/2021	Stifel Nicolaus & Co.		777,184	800,000	
260892-BP-8	DOWNEY CALIF PUB FING AUTH SALES TAX REV		10/06/2021	Stifel Nicolaus & Co.		794,845	815,000	
263804-DA-1	DUBOIS PA HOSP AUTH HOSP REV		10/20/2021	Bank of America		1,226,388	1,200,000	
273858-AR-1	EAST NILES COMMUNITY SERVICES DISTRICT		09/24/2021	OPPENHEIMER & CO. INC.		1,825,000	1,825,000	
284035-AR-3	EL SEGUNDO CALIF PENSION OBLIG		05/27/2021	JP MORGAN SECURITIES LLC		2,000,000	2,000,000	
35084G-AS-8	FOUR CORNERS CNTY MONT WTR & SWR DIST RE		10/01/2021	OPPENHEIMER & CO. INC.		2,700,000	2,700,000	
35950W-AL-9	FRY FIRE DIST ARIZ CTFS PARTN		10/22/2021	Stifel Nicolaus & Co.		3,025,000	3,025,000	
373586-GP-5	GEORGIA ST PORTS AUTH REV		10/20/2021	Bank of America		1,061,180	1,000,000	
394465-EJ-3	GREENE CNTY IND HOSP ASSN REV		08/26/2021	Stifel Nicolaus & Co.		3,085,701	3,075,000	
519842-CL-0	LAWRENCE CNTY S D CTFS PARTN		11/10/2021	RW Baird		2,665,000	2,665,000	
56042R-P7-1	MAINE HEALTH & HIGHER EDL FACS AUTH REV		09/14/2021	RAYMOND JAMES/FI		340,861	330,000	2,677
56042R-R6-1	MAINE HEALTH & HIGHER EDL FACS AUTH REV		09/14/2021	RAYMOND JAMES/FI		1,048,096	1,010,000	8,192
56042R-R8-7	MAINE HEALTH & HIGHER EDL FACS AUTH REV		09/14/2021	RAYMOND JAMES/FI		2,360,779	2,295,000	18,615
574294-AU-8	MARYLAND STADIUM AUTHORITY		10/20/2021	Bank of America		3,111,480	3,000,000	
575832-3Z-1	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ		09/23/2021	Unknown		3,240,803	3,155,000	62,224
679225-CG-5	OKMULGEE CNTY OKLA GOVERNMENTAL BLDG AUT		09/24/2021	HILLTOP SECURITIES		1,000,000	1,000,000	
68304R-CM-0	ONTARIO CALIF PUB FING AUTH LEASE REV		12/02/2021	CABRERA CAPITAL MARKETS		3,000,000	3,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
70869P-PA-9	PENNSYLVANIA ECONOMIC DEV FING AUTH REV		11/19/2021	RBC CAPITAL MARKETS		1,500,000	1,500,000	
717868-GY-3	PHILADELPHIA PA REDEV AUTH REV		10/14/2021	SIEBERT BRANDORD & SHANK		500,000	500,000	
72212C-AM-8	PINAL & MARICOPA CNTYS ARIZ SUPERSTITION		07/09/2021	Stifel Nicolaus & Co.		2,350,000	2,350,000	
74381X-AD-3	PROVIDENCE R I REDEV AGY SPL OBLIG		03/19/2021	RAYMOND JAMES/FI		2,000,000	2,000,000	
76912D-AY-4	RIVERSIDE CNTY CALIF TRANSN COMMN TOLL R		10/06/2021	Bank of America		2,420,481	2,100,000	
76912D-BM-9	RIVERSIDE CNTY CALIF TRANSN COMMN TOLL R		10/06/2021	Bank of America		425,000	425,000	
79739G-PK-6	SAN DIEGO CNTY CALIF REGL ARPT AUTH ARPT		11/18/2021	Bank of America		3,000,000	3,000,000	
82707B-EC-9	SILICON VY CLEAN WTR CALIF WASTEWTR REV		03/03/2021	JP MORGAN SECURITIES LLC		1,330,000	1,330,000	
837031-C2-7	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH EC		05/19/2021	OPPENHEIMER & CO. INC.		386,312	365,000	
845065-BP-5	SOUTHWEST LICKING OHIO LOC SCH DIST CTFS		10/07/2021	Fifth Third Bank Sec		1,903,360	1,810,000	
86181S-BZ-0	STONEGATE VLG MET DIST COLO WTR ENTERPRI		12/10/2021	Stifel Nicolaus & Co.		2,620,000	2,620,000	
875518-FA-5	TANGIPAHOA PARISH LA HOSP SVC DIST NO 1		09/22/2021	Bank of America		1,564,245	1,500,000	
880157-CT-7	TEMPLE TEX TAX INCREMENT		05/28/2021	Piper Jaffray & CO/ALGO		3,015,000	3,015,000	
882555-ZZ-1	TEXAS MUN PWR AGY REV		06/30/2021	Bank of America		2,182,480	2,225,000	
882854-7F-3	TEXAS WTR DEV BRD REV		10/14/2021	Jefferies		2,969,520	3,000,000	
914353-6B-8	UNIVERSITY ILL UNIV REVS		06/21/2021	MESIROW FINANCIAL INC.		3,935,650	4,080,000	
92818P-AT-0	VIRGINIA ST RES AUTH INFRASTRUCTURE REV		08/17/2021	Unknown		129,348	125,000	1,840
935163-BM-6	WARREN CNTY OHIO PORT AUTH SPL OBLIG REV		12/17/2021	HUNTINGTON SECURITIES INC		603,714	565,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						91,740,694	90,905,000	93,548
00206R-DE-9	AT&T INC		05/27/2021	DAIWA CAPITAL MARKETS AMERICA		1,981,845	1,500,000	20,108
00489Q-AA-0	ACRES COMMERCIAL REALTY CORP		08/09/2021	RAYMOND JAMES/FI		7,000,000	7,000,000	
010392-EE-4	ALABAMA POWER CO		05/04/2021	HILLTOP SECURITIES		817,564	650,000	5,157
010392-FD-5	ALABAMA POWER CO		09/28/2021	JP MORGAN SECURITIES LLC		8,023,740	6,000,000	13,750
013822-AG-6	ALCOA NEDERLAND HOLDING BV	C	06/01/2021	RBC CAPITAL MARKETS		3,238,505	3,148,000	24,889
01861E-AA-3	ALLIANCE FUNDING GROUP, INC.		03/18/2021	DTC WITHDRAW, DRS ETC.		6,000,000	6,000,000	
02666T-AC-1	AMERICAN HOMES 4 RENT LP		06/30/2021	Bank of America		2,955,390	3,000,000	
03938L-AP-9	ARCELORMITTAL SA	C	09/15/2021	Various		12,912,853	9,306,000	123,338
03938L-BC-7	ARCELORMITTAL SA	C	03/29/2021	SEAPORT GROUP SECURITIES, LLC		2,687,500	2,500,000	22,135
040555-CH-5	ARIZONA PUBLIC SERVICE CO		04/27/2021	FIRST TENNESSEE SECURITIES CORP		545,305	425,000	3,766
049560-AG-0	ATMOS ENERGY CORP		05/18/2021	DAIWA CAPITAL MARKETS AMERICA		661,775	500,000	2,892
053611-AB-5	AVERY DENNISON CORP		06/15/2021	MESIROW FINANCIAL INC.		2,566,400	2,000,000	50,667
05790B-AA-6	BALBOA CAPITAL CORPORATION, INC.		05/26/2021	BREAN CAPITAL MBS		10,000,000	10,000,000	
058498-AX-4	BALL CORP		09/09/2021	DEUTSCHE BANK SECURITIES, INC.		1,000,000	1,000,000	
06849A-AB-5	BARRICK INTERNATIONAL (BARBADOS) CORP	C	06/07/2021	Jefferies		6,194,474	4,475,000	42,624
11120V-AL-7	BRIXMOR OPERATING PARTNERSHIP LP		08/11/2021	Bank of America		2,990,250	3,000,000	
11135B-AA-8	BROADMARK REALTY CAPITAL INC		11/12/2021	DTC WITHDRAW, DRS ETC.		3,000,000	3,000,000	
11135F-AS-0	BROADCOM INC		05/28/2021	Unknown		5,540,800	5,000,000	10,153
144523-AC-1	CARRINGTON HOLDING COMPANY LLC		02/26/2021	DTC WITHDRAW, DRS ETC.		10,000,000	10,000,000	
15135B-AY-7	CENTENE CORP		06/24/2021	JP MORGAN SECURITIES LLC		3,000,000	3,000,000	
15189W-AH-3	CENTERPOINT ENERGY RESOURCES CORP		07/09/2021	Various		13,921,900	10,000,000	289,250
15189Y-AD-8	CENTERPOINT ENERGY RESOURCES CORP		09/08/2021	KEY CAPITAL MARKETS		4,184,340	3,000,000	20,313
15912A-AC-6	CHANGE COMPANY CDFI LLC		09/23/2021	DTC WITHDRAW, DRS ETC.		3,000,000	3,000,000	
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP		12/02/2021	CREDIT SUISSE SECURITIES (USA)		9,483,750	9,000,000	70,625
16411Q-AH-4	CHENIERE ENERGY PARTNERS LP		06/21/2021	GOLDMAN SACHS & CO, NY		15,581,250	15,000,000	170,000
17259U-A*-6	CION INVESTMENT CORPORATION		02/11/2021	Not Available		6,000,000	6,000,000	
18452F-AB-7	CLEAR BLUE FINANCIAL HOLDINGS LLC		12/22/2021	DTC WITHDRAW, DRS ETC.		4,000,000	4,000,000	
18469L-AA-7	CLEAR STREET HOLDINGS LLC		05/06/2021	Not Available		10,000,000	10,000,000	
186108-CE-4	CLEVELAND ELECTRIC ILLUMINATING CO		11/15/2021	JP MORGAN SECURITIES LLC		4,628,491	3,429,000	42,385
20161D-AA-2	COMMERCIAL CREDIT GROUP INC		05/19/2021	DTC WITHDRAW, DRS ETC.		5,000,000	5,000,000	
201723-AK-9	COMMERCIAL METALS CO		02/03/2021	Various		5,798,254	5,475,000	56,889
201723-AL-7	COMMERCIAL METALS CO		08/02/2021	HILLTOP SECURITIES		2,937,180	2,778,000	23,446
201723-AP-8	COMMERCIAL METALS CO		03/24/2021	Various		2,662,330	2,721,000	15,588
205887-CD-2	CONAGRA BRANDS INC		05/05/2021	280 Securities		7,050,995	5,633,000	4,976
20825C-AP-9	CONOCOPHILLIPS		05/26/2021	Jefferies		1,429,051	1,039,000	2,214
209111-EM-1	CONSOLIDATED EDISON COMPANY OF NEW YORK		06/02/2021	FIRST TENNESSEE SECURITIES CORP		9,396,999	6,842,000	187,548
225655-A@-8	CRESCENT CAPITAL BDC, INC.		05/05/2021	Not Available		2,785,000	2,785,000	
226373-AP-3	CRESTWOOD MIDSTREAM PARTNERS LP		09/07/2021	Various		14,337,050	13,977,000	302,492
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP		10/05/2021	GOLDMAN SACHS & CO, NY		1,251,450	1,215,000	29,616
23311V-AD-9	DCP MIDSTREAM OPERATING LP		01/27/2021	RBC CAPITAL MARKETS		946,688	918,000	13,241
23311V-AG-2	DCP MIDSTREAM OPERATING LP		12/02/2021	Various		12,367,500	11,500,000	77,863
23311V-AH-0	DCP MIDSTREAM OPERATING LP		05/13/2021	TRUIST FINANCIAL CORP		5,393,750	5,000,000	1,424
23311V-AJ-6	DCP MIDSTREAM OPERATING LP		12/03/2021	Various		5,017,500	4,500,000	92,656
23422T-AA-6	DAKOTA FINANCIAL, LLC		09/22/2021	DTC WITHDRAW, DRS ETC.		6,000,000	6,000,000	
25746U-AV-1	DOMINION ENERGY INC		04/26/2021	Bank of America		3,798,252	2,824,000	62,077
260543-CE-1	DOW CHEMICAL CO		07/13/2021	Various		5,376,249	4,116,000	32,209

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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
26078J-AE-0	DUPONT DE NEMOURS INC		09/30/2021	Various		4,283,718	3,309,000	67,958
26441C-BM-6	DUKE ENERGY CORP		06/07/2021	Bank of America		5,985,120	6,000,000	
26442C-AB-0	DUKE ENERGY CAROLINAS LLC		06/03/2021	Various		10,236,858	7,376,000	172,582
26442C-AE-4	DUKE ENERGY CAROLINAS LLC		05/27/2021	FIRST TENNESSEE SECURITIES CORP		2,799,660	2,000,000	15,461
266233-AJ-4	DUQUESNE LIGHT HOLDINGS INC		06/22/2021	Bank of America		2,000,000	2,000,000	
26875P-AN-1	EOG RESOURCES INC		05/12/2021	TRUIST FINANCIAL CORP		3,737,377	3,412,000	15,838
26875P-AQ-4	EOG RESOURCES INC		05/24/2021	FIRST TENNESSEE SECURITIES CORP		1,313,481	1,073,000	19,913
26884L-AM-1	EQT CORP		12/03/2021	GOLDMAN SACHS & CO, NY		4,747,178	4,706,000	8,987
26943B-40-7	FIRST EAGLE ALTERNATIVE CAPITAL BDC INC		05/18/2021	Stifel Nicolaus & Co.		9,000,000	9,000,000	
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP		06/08/2021	DAIWA CAPITAL MARKETS AMERICA		1,809,736	1,435,000	18,635
293791-AF-6	ENTERPRISE PRODUCTS OPERATING LLC		04/09/2021	FIRST TENNESSEE SECURITIES CORP		1,374,260	1,000,000	8,021
293791-AP-4	ENTERPRISE PRODUCTS OPERATING LLC		06/15/2021	DAIWA CAPITAL MARKETS AMERICA		1,083,830	775,000	8,876
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING LLC		09/08/2021	Various		16,017,060	11,343,000	242,532
294549-AE-0	EQT CORP		06/04/2021	HILLTOP SECURITIES		1,948,695	1,662,000	51,164
30161N-AQ-4	EXELON CORP		04/20/2021	FIRST TENNESSEE SECURITIES CORP		1,208,150	1,000,000	17,463
337932-AC-1	FIRSTENERGY CORP		11/29/2021	SEAPORT GROUP SECURITIES, LLC		19,923,120	14,868,000	48,734
345370-BN-9	FORD MOTOR CO		02/04/2021	Various		4,337,518	3,740,000	60,851
345370-BP-4	FORD MOTOR CO		02/12/2021	MORGAN STANLEY DEAN WITTER		1,039,650	870,000	2,900
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC		02/10/2021	SMBC SECURITIES INC		5,000,000	5,000,000	
345397-B7-7	FORD MOTOR CREDIT COMPANY LLC		08/05/2021	GOLDMAN SACHS & CO, NY		3,000,000	3,000,000	
35671D-CC-7	FREEPORT-MCMORAN INC		05/18/2021	MORGAN STANLEY DEAN WITTER		4,116,938	3,900,000	42,792
36079F-AA-4	FUND STREET TECHNOLOGIES LLC		09/28/2021	BREAN CAPITAL MBS		5,000,000	5,000,000	
373334-JN-2	GEORGIA POWER CO		06/28/2021	FIRST TENNESSEE SECURITIES CORP		5,455,480	4,000,000	98,506
376546-80-0	GLADSTONE INVESTMENT CORP		02/23/2021	JANNEY MONTGOMERY SCOTT INC		4,500,000	4,500,000	
376546-88-3	GLADSTONE INVESTMENT CORP		08/12/2021	OPPENHEIMER & CO. INC.		7,000,000	7,000,000	
38116F-AA-5	GOLDEN PEAR FUNDING HOLDCO LLC		12/17/2021	BREAN CAPITAL MBS		10,000,000	10,000,000	
384311-AA-4	GRAFTECH FINANCE INC		10/13/2021	Various		14,988,000	14,525,000	197,102
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL LLC		07/07/2021	Bank of America		4,340,000	4,000,000	91,833
38869P-AL-8	GRAPHIC PACKAGING INTERNATIONAL LLC		02/17/2021	CITIGROUP GLOBAL MARKETS INC.		2,389,725	2,280,000	29,023
392709-A#-8	GREEN BRICK PARTNERS, INC.		02/25/2021	Not Available		2,400,000	2,400,000	
392709-B*-1	GREEN BRICK PARTNERS, INC.		12/28/2021	Not Available		1,060,000	1,060,000	
42307T-AG-3	KRAFT HEINZ FOODS CO		05/11/2021	Various		2,652,225	2,015,000	21,538
427096-B@-0	Hercules Capital Inc		03/04/2021	Not Available		3,500,000	3,500,000	
428102-AC-1	HESS MIDSTREAM OPERATIONS LP		02/09/2021	CREDIT SUISSE SECURITIES (USA)		5,740,318	5,510,000	150,272
428104-AA-1	HESS MIDSTREAM OPERATIONS LP		07/26/2021	Bank of America		6,316,806	6,010,000	31,552
44045A-40-9	HORIZON TECHNOLOGY FINANCE CORP		03/23/2021	Stifel Nicolaus & Co.		4,000,000	4,000,000	
453258-AP-0	VALE CANADA LTD	C	11/29/2021	Bank of America		1,762,198	1,414,000	21,493
454889-AM-8	INDIANA MICHIGAN POWER CO		04/27/2021	280 Securities		1,483,124	1,093,000	8,082
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC	C	03/16/2021	JP MORGAN SECURITIES LLC		1,000,000	1,000,000	
46090U-AA-5	INVESTCO LLC		08/12/2021	BREAN CAPITAL MBS		5,000,000	5,000,000	
461070-AG-9	INTERSTATE POWER AND LIGHT CO		05/26/2021	280 Securities		1,400,210	1,000,000	23,090
485260-BJ-1	EVERGY KANSAS SOUTH INC		11/17/2021	DAIWA CAPITAL MARKETS AMERICA		2,891,800	2,000,000	55,868
48666K-AV-1	KB HOME		02/19/2021	CITIGROUP GLOBAL MARKETS INC.		3,636,707	3,293,000	68,353
48666K-AX-7	KB HOME		11/29/2021	Various		5,968,060	5,032,000	105,970
48666K-AY-5	KB HOME		09/10/2021	GOLDMAN SACHS & CO, NY		5,593,750	5,000,000	79,333
48666K-AZ-2	KB HOME		06/21/2021	Various		13,903,938	13,950,000	16,600
491674-BG-1	KENTUCKY UTILITIES CO		05/05/2021	280 Securities		1,789,774	1,400,000	1,196
49271V-AC-4	KEURIG DR PEPPER INC		10/20/2021	Various		5,687,557	4,605,000	103,955
49338C-AA-1	KEYSPAN GAS EAST CORP		06/30/2021	HILLTOP SECURITIES		859,175	625,000	9,193
501044-CK-5	KROGER CO		05/19/2021	CITIGROUP GLOBAL MARKETS INC.		2,082,018	1,455,000	10,040
52474D-AA-7	LEGAL BUSINESS SERVICES LLC		06/18/2021	Various		9,500,000	9,500,000	1,778
53036L-AA-8	LIBERTY COMMERCIAL FINANCE LLC		06/22/2021	DTC WITHDRAW, DRS ETC.		5,000,000	5,000,000	
536797-AG-8	LITHIA MOTORS INC		05/19/2021	JP MORGAN SECURITIES LLC		3,000,000	3,000,000	
55292J-AA-7	MBS SPV I, LLC		03/03/2021	Not Available		5,000,000	5,000,000	
55336V-AM-2	MPLX LP		06/08/2021	Various		6,972,064	6,205,000	42,509
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP		04/22/2021	FIRST TENNESSEE SECURITIES CORP		378,540	298,000	9,271
575634-AS-9	MASSACHUSETTS ELECTRIC CO		09/15/2021	Various		16,714,186	11,962,000	120,824
576323-AP-4	MASTEC INC		12/06/2021	Various		6,239,375	6,000,000	39,750
58278L-AC-0	MCREIF SUBREIT, LLC		10/13/2021	DTC WITHDRAW, DRS ETC.		3,000,000	3,000,000	
59001A-BD-3	MERITAGE HOMES CORP		03/31/2021	MIZUHO SECURITIES USA INC.		3,000,000	3,000,000	
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY CO		05/27/2021	GOLDMAN SACHS & CO, NY		2,617,229	1,911,000	19,508
59562V-AR-8	BERKSHIRE HATHAWAY ENERGY CO		11/16/2021	Stifel Nicolaus & Co.		2,747,402	1,946,000	22,136
61945C-AD-5	MOSAIC CO		04/09/2021	Various		4,158,952	3,365,000	75,131
624758-AF-5	MUELLER WATER PRODUCTS INC		12/08/2021	Various		16,712,120	16,303,000	198,713
62912X-AC-8	NGPL PIPECO LLC		08/31/2021	Various		6,035,478	4,362,000	123,981

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636190-AA-8	NATIONAL FUNDING, INC.		08/25/2021	BREAN CAPITAL MBS		5,000,000	5,000,000	
63636#-AG-1	NATIONAL HOCKEY LEAGUE NOTE		01/06/2021	Not Available		2,330,000	2,330,000	
641423-BZ-0	NEVADA POWER CO		05/13/2021	FIRST TENNESSEE SECURITIES CORP		2,409,237	1,885,000	17,449
649604-AE-5	NEW YORK MORTGAGE TRUST INC		04/27/2021	DTC WITHDRAW, DRS ETC.		4,000,000	4,000,000	
652526-70-8	NEWTEK BUSINESS SERVICES CORP		01/15/2021	Stifel Nicolaus & Co.		5,000,000	5,000,000	
65473Q-AW-3	NISOURCE INC		10/12/2021	HILLTOP SECURITIES		610,056	450,000	9,297
655664-AW-0	NORDSTROM INC		03/24/2021	WELLS FARGO SECURITIES LLC		1,998,440	2,000,000	
661159-AA-1	NORTH MILL EQUIPMENT FINANCE LLC		02/26/2021	Not Available		4,943,611	5,000,000	56,389
66982E-AA-0	A10 CAPITAL LLC		08/17/2021	DTC WITHDRAW, DRS ETC.		7,000,000	7,000,000	
67059T-AE-5	NUSTAR LOGISTICS LP		06/21/2021	CREDIT SUISSE SECURITIES (USA)		3,671,099	3,443,000	29,588
67059T-AF-2	NUSTAR LOGISTICS LP		06/21/2021	CREDIT SUISSE SECURITIES (USA)		1,254,983	1,158,000	4,246
67059T-AG-0	NUSTAR LOGISTICS LP		05/18/2021	Various		7,809,691	7,272,000	68,645
67059T-AH-8	NUSTAR LOGISTICS LP		06/21/2021	CREDIT SUISSE SECURITIES (USA)		4,192,450	3,820,000	55,470
67077M-AQ-1	NUTRIEN LTD	C	06/25/2021	SEAPORT GROUP SECURITIES, LLC		14,218,300	10,000,000	279,028
67100@-AA-4	OCF (BROUSSARD LA) CONTROL PASS- THROUGH		08/16/2021	Not Available		4,160,000	4,160,000	
67103B-AA-8	OFS CAPITAL CORP		02/05/2021	GOLDMAN SACHS & CO, NY		4,945,300	5,000,000	
67623C-AD-1	OFFICE PROPERTIES INCOME TRUST		05/13/2021	Bank of America		1,996,660	2,000,000	
67623C-AE-9	OFFICE PROPERTIES INCOME TRUST		08/10/2021	Bank of America		2,996,490	3,000,000	
677347-CE-4	OHIO EDISON CO		12/16/2021	Various		4,603,459	3,170,000	60,765
677415-CF-6	OHIO POWER CO		05/12/2021	JP MORGAN SECURITIES LLC		3,356,793	2,483,000	40,514
68233J-AH-7	ONCOR ELECTRIC DELIVERY COMPANY LLC		05/27/2021	DAIWA CAPITAL MARKETS AMERICA		3,972,670	3,000,000	26,688
68268N-AC-7	ONEOK PARTNERS LP		09/02/2021	Various		6,321,515	4,640,000	118,747
68268N-AD-5	ONEOK PARTNERS LP		09/01/2021	GOLDMAN SACHS & CO, NY		1,442,173	1,045,000	27,440
69320N-AA-5	PCAP HOLDINGS LP		07/09/2021	Not Available		10,000,000	10,000,000	
695114-CG-1	PACIFICORP		05/17/2021	Various		7,591,318	5,444,000	29,589
695114-CL-0	PACIFICORP		12/15/2021	Various		5,779,735	4,190,000	93,255
708062-AC-8	PENNANTPARK INVESTMENT CORP		04/14/2021	RAYMOND JAMES/FI		2,983,290	3,000,000	
717265-AJ-1	FREEPORT MINERALS CORP		05/24/2021	SEAPORT SECURITIES CORP		25,672,500	21,000,000	103,906
717265-AM-4	FREEPORT MINERALS CORP		05/24/2021	SEAPORT SECURITIES CORP		17,605,000	14,000,000	169,118
718172-AC-3	PHILIP MORRIS INTERNATIONAL INC		12/15/2021	MORGAN STANLEY DEAN WITTER		2,823,560	2,000,000	10,979
718546-AK-0	PHILLIPS 66		04/29/2021	Unknown		2,093,369	1,790,000	38,843
744533-BJ-8	PUBLIC SERVICE COMPANY OF OKLAHOMA		09/09/2021	GOLDMAN SACHS & CO, NY		2,649,389	1,825,000	39,630
745332-CC-8	PUGET SOUND ENERGY INC		05/11/2021	DAIWA CAPITAL MARKETS AMERICA		13,619,400	10,000,000	188,931
745867-AP-6	PULTEGROUP INC		06/30/2021	Various		12,482,621	9,459,000	123,620
745867-AT-8	PULTEGROUP INC		09/14/2021	FIRST TENNESSEE SECURITIES CORP		2,468,799	1,858,000	9,600
75574U-60-6	READY CAPITAL CORP		02/08/2021	Stifel Nicolaus & Co.		5,000,000	5,000,000	
75574U-AB-7	READY CAPITAL CORP		12/16/2021	Piper Jaffray & CO/ALGO		4,000,000	4,000,000	
755763-AC-3	READYCAP HOLDINGS LLC		10/19/2021	DTC WITHDRAW, DRS ETC.		10,000,000	10,000,000	
75902U-AA-2	REGENTS CAPITAL CORPORATION		12/23/2021	BREAN CAPITAL MBS		8,000,000	8,000,000	
75913M-AA-7	REGIONS BANK		12/10/2021	KEYBANC CAPITAL MARKETS INC		4,252,500	3,000,000	90,300
759509-AB-8	RELIANCE STEEL & ALUMINUM CO		06/07/2021	Various		4,007,730	2,919,000	77,041
78391Y-A#-5	Ryman Healthcare Ltd	C	02/16/2021	Not Available		4,200,000	4,200,000	
78391Y-A@-7	Ryman Healthcare Ltd	C	02/16/2021	Not Available		4,000,000	4,000,000	
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC		10/01/2021	MIZUHO SECURITIES USA INC.		2,978,325	2,500,000	50,071
797440-BF-0	SAN DIEGO GAS & ELECTRIC CO		04/28/2021	GOLDMAN SACHS & CO, NY		2,289,616	1,822,000	44,677
80349A-AD-1	SARATOGA INVESTMENT CORP		07/15/2021	RAYMOND JAMES/FI		7,575,000	7,500,000	118,490
83088M-AL-6	SKYWORKS SOLUTIONS INC		05/12/2021	JP MORGAN SECURITIES LLC		2,988,420	3,000,000	
84046S-AF-5	SOUTH STREET SECURITIES FUNDING LLC		12/28/2021	DTC WITHDRAW, DRS ETC.		4,000,000	4,000,000	
842587-CW-5	SOUTHERN CO		04/20/2021	BARCLAYS CAPITAL INC		2,983,030	2,595,000	34,005
845437-BL-5	SOUTHWESTERN ELECTRIC POWER CO		09/14/2021	Various		3,206,519	2,230,000	31,677
87162W-AG-5	SYNNEX CORP		07/29/2021	CITIGROUP GLOBAL MARKETS INC.		5,000,000	5,000,000	
87168K-AA-8	SYNERGY ONE LENDING, INC.		10/12/2021	BREAN CAPITAL MBS		5,000,000	5,000,000	
875484-AL-1	TANGER PROPERTIES LP		08/05/2021	Wells Fargo Securities LLC		4,927,600	5,000,000	
87612B-BE-1	TARGA RESOURCES PARTNERS LP		06/21/2021	Bank of America		5,110,335	4,902,000	100,441
87612B-BG-6	TARGA RESOURCES PARTNERS LP		12/14/2021	Various		12,539,313	11,950,000	254,840
87612B-BJ-0	TARGA RESOURCES PARTNERS LP		03/30/2021	Various		8,880,000	8,500,000	227,248
893526-DF-7	TRANSCANADA PIPELINES LTD	C	06/30/2021	FIRST TENNESSEE SECURITIES CORP		413,930	325,000	4,651
89352H-AB-5	TRANSCANADA PIPELINES LTD	C	07/01/2021	MIZUHO SECURITIES USA INC.		1,577,625	1,189,000	21,447
89352H-AD-1	TRANSCANADA PIPELINES LTD	C	06/04/2021	FIRST TENNESSEE SECURITIES CORP		1,468,721	1,090,000	9,949
89367T-AA-4	TRANSFORM LEASE OPCO LLC		10/25/2021	BREAN CAPITAL MBS		7,000,000	7,000,000	
89402H-AA-7	TRANSVERSE INSURANCE GROUP, LLC		12/03/2021	DTC WITHDRAW, DRS ETC.		2,000,000	2,000,000	
89642C-AC-4	TRINITAS CAPITAL MANAGEMENT LLC		07/27/2021	DTC WITHDRAW, DRS ETC.		10,000,000	10,000,000	
896442-AG-5	TRINITY CAPITAL INC		08/19/2021	GOLDMAN SACHS & CO, NY		3,000,000	3,000,000	
896442-AH-3	TRINITY CAPITAL INC		12/10/2021	Stifel Nicolaus & Co.		5,000,000	5,000,000	
913017-BK-4	RAYTHEON TECHNOLOGIES CORP		05/18/2021	JP MORGAN SECURITIES LLC		3,485,391	2,550,000	72,424

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
91359V-AA-5	UNIVERSAL INSURANCE HOLDINGS, INC.		11/23/2021	DTC WITHDRAW, DRS ETC.		4,000,000	4,000,000	
913903-AY-6	UNIVERSAL HEALTH SERVICES INC		08/10/2021	JP MORGAN SECURITIES LLC		2,992,200	3,000,000	
91824J-AA-9	VCT HOLDINGS LLC		12/21/2021	DTC WITHDRAW, DRS ETC.		5,000,000	5,000,000	
92277G-AW-7	VENTAS REALTY LP		08/11/2021	JP MORGAN SECURITIES LLC		1,994,880	2,000,000	
92512J-AB-2	VERSABANK	C	04/21/2021	RAYMOND JAMES/FI		5,000,000	5,000,000	
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO		05/25/2021	Various		4,878,637	3,427,000	106,748
928881-AC-5	VONTIER CORP		03/03/2021	CITIGROUP GLOBAL MARKETS INC.		4,985,150	5,000,000	
929043-AL-1	VORNADO REALTY LP		05/13/2021	CITIGROUP GLOBAL MARKETS INC.		1,991,740	2,000,000	
958102-AQ-8	WESTERN DIGITAL CORP		12/08/2021	BAML Europe		1,996,320	2,000,000	
962166-BT-0	WEYERHAEUSER CO		04/09/2021	HILLTOP SECURITIES		820,266	600,000	13,521
96524V-AB-2	WHITEHORSE FINANCE INC		11/19/2021	RAYMOND JAMES/FI		2,999,910	3,000,000	
96950F-AF-1	WILLIAMS COMPANIES INC		06/30/2021	MIZUHO SECURITIES USA INC.		17,472,442	12,700,000	171,133
98258P-AC-1	WT HOLDINGS INCORPORATED		04/20/2021	Not Available		5,000,000	5,000,000	
98389B-AH-3	XCEL ENERGY INC		05/19/2021	DEUTSCHE BANK SECURITIES, INC.		4,372,643	3,100,000	78,361
Q7450@-AM-2	PERTH AIRPORT PTY LTD	C	01/21/2021	Not Available		4,000,000	4,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						998,293,087	886,765,000	7,502,356
8399997. Total - Bonds - Part 3						1,168,662,212	1,056,151,000	7,602,939
8399998. Total - Bonds - Part 5						21,291,292	20,461,000	243,313
8399999. Total - Bonds						1,189,953,504	1,076,612,000	7,846,251
00489Q-30-0	ACRES COMMERCIAL REALTY CORP		06/28/2021	RAYMOND JAMES/FI	340,000.000	8,500,000	0.00	
02369G-AA-3	AMERICAN AGCREDIT, ACA		06/09/2021	Piper Jaffray & CO/ALGO	7,000,000.000	7,000,000	0.00	
038923-87-6	ARBOR REALTY TRUST INC		05/26/2021	RAYMOND JAMES/FI	300,000.000	7,500,000	0.00	
108621-30-1	BRIDGEWATER BANCSHARES INC		08/12/2021	DAVIDSON (D.A.) & CO. INC.	80,000.000	2,000,000	0.00	
14040H-73-3	CAPITAL ONE FINANCIAL CORP		07/26/2021	JP MORGAN SECURITIES LLC	400,000.000	10,000,000	0.00	
18469C-30-7	CLEAR STREET GROUP INC.		10/20/2021	DTC WITHDRAW, DRS ETC.	480,000.000	12,000,000	0.00	
20453Q-AA-0	COMPEER FINANCIAL, ACA.		05/26/2021	Piper Jaffray & CO/ALGO	2,000,000.000	2,000,000	0.00	
20786W-50-3	CONNECTONE BANCORP INC		08/12/2021	Piper Jaffray & CO/ALGO	200,000.000	5,000,000	0.00	
25432X-20-1	DIME COMMUNITY BANCSHARES INC		02/01/2021	RAYMOND JAMES/FI	140,000.000	3,500,000	0.00	
28852N-30-7	ELLINGTON FINANCIAL INC		12/10/2021	Piper Jaffray & CO/ALGO	160,000.000	4,000,000	0.00	
32043P-20-5	FIRST GUARANTY BANCSHARES INC		04/22/2021	JANNEY MONTGOMERY SCOTT INC	160,000.000	4,000,000	0.00	
376536-88-4	GLADSTONE COMMERCIAL CORP		06/21/2021	Stifel Nicolaus & Co.	175,000.000	4,375,000	0.00	
45781T-20-5	INPOINT COMMERCIAL REAL ESTATE INCOME IN		09/15/2021	RAYMOND JAMES/FI	280,000.000	7,000,000	0.00	
48128B-52-3	JPMORGAN CHASE & CO		07/22/2021	JP MORGAN SECURITIES INC.	400,000.000	10,000,000	0.00	
55025L-20-7	LUMENT FINANCE TRUST INC		04/28/2021	Piper Jaffray & CO/ALGO	200,000.000	5,000,000	0.00	
58844R-70-2	MERCHANTS BANCORP		03/16/2021	MORGAN STANLEY DEAN WITTER	280,000.000	7,000,000	0.00	
649604-86-5	NEW YORK MORTGAGE TRUST INC		06/29/2021	RAYMOND JAMES/FI	280,000.000	7,000,000	0.00	
75574U-88-7	READY CAPITAL CORP		06/03/2021	Stifel Nicolaus & Co.	380,000.000	9,500,000	0.00	
82837P-50-7	SILVERGATE CAPITAL CORP		07/28/2021	GOLDMAN SACHS & CO, NY	280,000.000	7,000,000	0.00	
860630-86-2	STIFEL FINANCIAL CORP		07/15/2021	Stifel Nicolaus & Co.	400,000.000	10,000,000	0.00	
87266M-20-6	TPG RE FINANCE TRUST INC		06/07/2021	Raymond James Financial	240,000.000	6,000,000	0.00	
910286-20-2	UNITED FIDELITY BANK, FSB		03/19/2021	DTC WITHDRAW, DRS ETC.	10,000.000	10,000,000	0.00	
910286-40-0	UNITED FIDELITY BANK, FSB		09/09/2021	DTC WITHDRAW, DRS ETC.	5,000.000	5,000,000	0.00	
994137-2R-7	HL ACQUISITION, INC SERIES SEED PREFERRE		02/24/2021	DTC WITHDRAW, DRS ETC.	141,153.000	200,000	0.00	
994139-5N-9	HL ACQUISITION, INC SERIES SEED PREFERRE		10/29/2021	DTC WITHDRAW, DRS ETC.	59,880.000	174,999	0.00	
994139-7A-5	CAPE ANALYTICS INC SERIES C PREFERRED		06/08/2021	Not Available	27,439.000	249,997	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						153,999,996	XXX	
00856N-AA-2	AGTEXAS FARM CREDIT SERVICES		11/23/2021	Piper Jaffray & CO/ALGO	13,000,000.000	13,038,958	0.00	
50067H-30-5	KORTH DIRECT MORTGAGE INC.		06/28/2021	BREAN CAPITAL MBS	5,000.000	5,000,000	0.00	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						18,038,958	XXX	
8999997. Total - Preferred Stocks - Part 3						172,038,954	XXX	
8999998. Total - Preferred Stocks - Part 5						249,997	XXX	
8999999. Total - Preferred Stocks						172,288,951	XXX	
16411Q-10-1	CHENIERE ENERGY PARTNERS UNT		09/29/2021	Various	12,436.000	515,146		
16411R-20-8	CHENIERE ENERGY ORD		09/29/2021	Various	11,924.000	1,043,226		
20030N-10-1	COMCAST CL A ORD		03/26/2021	RBC CAPITAL MARKETS	80,500.000	4,469,609		
226344-20-8	CRESTWOOD EQUITY PARTNERS UNT		09/20/2021	Various	23,552.000	664,279		
23311P-10-0	DCP MIDSTREAM UNT		12/31/2021	Various	61,599.000	1,454,833		
23345M-10-7	DT MIDSTREAM ORD		09/13/2021	Various	4,266.000	199,275		
292480-10-0	ENABLE MIDSTREAM PARTNERS COM UNT		07/12/2021	Various	46,436.000	420,735		
29273V-10-0	ENERGY TRANSFER UNT		12/30/2021	Various	187,811.000	1,794,909		
29336T-10-0	ENLINK MIDSTREAM COM UNT		10/26/2021	Various	137,897.000	940,725		
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT		03/02/2021	Various	9,735.000	217,545		

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
371927-10-4	GENESIS ENERGY CL A UNT		09/28/2021	Various	75,234.000	679,356		
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		11/04/2021	Various	463,655.000	54,058,219		
518439-10-4	ESTEE LAUDER CL A ORD		05/19/2021	Various	34,064.000	9,984,521		
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT		03/09/2021	JP MORGAN SECURITIES INC.	6,179.000	278,527		
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		02/17/2021	Various	356,000.000	19,799,158		
67058H-10-2	NUSTAR ENERGY UNT		06/02/2021	Various	57,435.000	1,044,127		
682680-10-3	ONEOK ORD		10/14/2021	Various	15,073.000	779,440		
718549-20-7	PHILLIPS 66 PARTNERS COM UNT		06/02/2021	Various	7,161.000	290,141		
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT		12/31/2021	Various	52,617.000	488,529		
87612G-10-1	TARGA RESOURCES ORD		10/15/2021	Various	22,920.000	910,087		
918204-10-8	VF ORD		09/08/2021	STIFEL NICHOLAUS & CO, INC	35,000.000	2,522,275		
958669-10-3	WESTERN MIDSTREAM PARTNERS COM UNT		06/30/2021	Various	32,691.000	600,128		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						103,154,790	XXX	
9799997. Total - Common Stocks - Part 3						103,154,790	XXX	
9799998. Total - Common Stocks - Part 5						3,085,805	XXX	
9799999. Total - Common Stocks						106,240,595	XXX	
9899999. Total - Preferred and Common Stocks						278,529,546	XXX	
9999999 - Totals						1,468,483,050	XXX	7,846,251

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-5L-0	UNITED STATES TREASURY		11/15/2021	Maturity @ 100.00		9,000,000	9,000,000	8,964,977	8,989,557		10,443		10,443		9,000,000				258,750	11/15/2021
912828-B5-8	UNITED STATES TREASURY		01/31/2021	Maturity @ 100.00		100,000	100,000	100,754	100,010		(10)		(10)		100,000				1,063	01/31/2021
912828-QN-3	UNITED STATES TREASURY		05/15/2021	Maturity @ 100.00		650,000	650,000	644,567	649,769		231		231		650,000				10,156	05/15/2021
912828-WR-7	UNITED STATES TREASURY		06/30/2021	Maturity @ 100.00		250,000	250,000	249,580	249,966		34		34		250,000				2,656	06/30/2021
0599999. Subtotal - Bonds - U.S. Governments						10,000,000	10,000,000	9,959,877	9,989,302		10,698		10,698		10,000,000				272,625	XXX
20772J-BQ-4	CONNECTICUT ST		05/15/2021	Maturity @ 100.00		1,000,000	1,000,000	1,189,980	1,008,031		(8,031)		(8,031)		1,000,000				25,000	05/15/2021
57582P-R3-6	MASSACHUSETTS (COMMONWEALTH OF)		08/01/2021	Call @ 100.00		2,000,000	2,000,000	2,220,600	2,018,228		(18,228)		(18,228)		2,000,000				100,000	08/01/2026
677521-3A-2	OHIO STATE		03/01/2021	Call @ 100.00		1,155,000	1,155,000	1,192,099	1,155,944		(944)		(944)		1,155,000				23,100	03/01/2026
677521-Z5-8	OHIO STATE		06/15/2021	Call @ 100.00		5,000,000	5,000,000	5,177,490	5,011,886		(11,886)		(11,886)		5,000,000				100,000	06/15/2026
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						9,155,000	9,155,000	9,780,169	9,194,089		(39,089)		(39,089)		9,155,000				248,100	XXX
005158-UL-2	ADA & CANYON CNTYS IDAHO JT SCH DIST NO		08/15/2021	Maturity @ 100.00		2,000,000	2,000,000	2,332,840	2,024,849		(24,849)		(24,849)		2,000,000				80,000	08/15/2021
030825-MW-0	AMES IOWA CMNTY SCH DIST		06/01/2021	Call @ 100.00		1,130,000	1,130,000	1,138,317	1,130,695		(695)		(695)		1,130,000				18,363	06/01/2033
032879-RP-5	ANCHOR BAY MICH SCH DIST		05/01/2021	Call @ 100.00		2,000,000	2,000,000	2,333,580	2,013,729		(13,729)		(13,729)		2,000,000				50,000	05/01/2023
083419-H6-1	BENTONVILLE ARK SCH DIST NO 006		07/30/2021	Call @ 100.00		1,155,000	1,155,000	1,155,000	1,155,000						1,155,000				23,004	06/01/2032
095167-QK-1	BLOUNT CNTY TENN		06/01/2021	Maturity @ 100.00		2,000,000	2,000,000	2,243,720	2,011,826		(11,826)		(11,826)		2,000,000				50,000	06/01/2021
108151-2K-6	BRIDGEPORT CONN		08/15/2021	Call @ 100.00		1,500,000	1,500,000	1,637,265	1,510,554		(10,554)		(10,554)		1,500,000				60,000	08/15/2021
119677-KP-6	BUFFALO N Y		02/01/2021	Maturity @ 100.00		1,705,000	1,705,000	1,805,817	1,706,108		(1,108)		(1,108)		1,705,000				25,575	02/01/2021
123583-JM-9	BUTLER CNTY PA		07/15/2021	Call @ 100.00		2,000,000	2,000,000	1,985,860	1,992,883		640		640		1,993,523		6,477	6,477	60,000	07/15/2026
138789-LV-2	CANYON CNTY IDAHO SCH DIST NO 131 NAMPA		08/15/2021	Maturity @ 100.00		1,000,000	1,000,000	1,167,090	1,012,234		(12,234)		(12,234)		1,000,000				40,000	08/15/2021
139501-MY-3	CAPE MAY CNTY N J		08/15/2021	Maturity @ 100.00		2,000,000	2,000,000	2,040,800	2,003,076		(3,076)		(3,076)		2,000,000				45,000	08/15/2021
147645-CH-6	CASPER WYO CMNTY COLLEGE DIST		08/30/2021	Call @ 100.00		500,000	500,000	500,000	500,000						500,000				19,054	06/15/2026
152239-JB-6	CENTERVILLE OHIO CITY SCH DIST		12/01/2021	Maturity @ 100.00		425,000	425,000	492,732	432,355		(7,355)		(7,355)		425,000				17,000	12/01/2021
152735-YM-2	CENTRAL BUCKS PA SCH DIST		05/15/2021	Maturity @ 100.00		690,000	690,000	769,805	693,400		(3,400)		(3,400)		690,000				15,525	05/15/2021
152735-YU-4	CENTRAL BUCKS PA SCH DIST		05/15/2021	Maturity @ 100.00		1,780,000	1,780,000	1,985,875	1,788,771		(8,771)		(8,771)		1,780,000				40,050	05/15/2021
154686-JX-8	CENTRAL OHIO SOLID WASTE AUTH		12/01/2021	Maturity @ 100.00		1,375,000	1,375,000	1,728,925	1,412,071		(37,071)		(37,071)		1,375,000				68,750	12/01/2021
163597-GR-2	CHEMEKETA ORE CMNTY COLLEGE DIST		06/15/2021	Maturity @ 100.00		1,250,000	1,250,000	1,317,663	1,253,573		(3,573)		(3,573)		1,250,000				28,125	06/15/2021
186343-J9-1	CLEVELAND OHIO		12/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,139,650	1,015,480		(15,480)		(15,480)		1,000,000				40,000	12/01/2021
220112-W7-7	CORPUS CHRISTI TEX		03/01/2021	Call @ 100.00		2,220,000	2,220,000	2,496,279	2,225,509		(5,509)		(5,509)		2,220,000				44,400	03/01/2023
249001-5R-5	DENTON TEX INDPT SCH DIST		08/15/2021	Maturity @ 100.00		2,465,000	2,465,000	2,850,674	2,465,000						2,465,000				123,250	08/15/2021
263713-YZ-6	DUBLIN OHIO		12/01/2021	Call @ 100.00		1,040,000	1,040,000	1,119,466	1,050,153		(10,153)		(10,153)		1,040,000				41,600	12/01/2023
263867-5W-9	DUBUQUE IOWA		06/04/2021	Call @ 100.00		1,105,000	1,105,000	1,090,005	1,095,967		459		459		1,096,426		8,574	8,574	17,553	06/01/2028
263867-5X-7	DUBUQUE IOWA		06/04/2021	Call @ 100.00		1,145,000	1,145,000	1,131,936	1,136,670		365		365		1,137,035		7,965	7,965	18,916	06/01/2029
283461-ZV-6	EL PASO CNTY COLO SCH DIST NO 020		12/15/2021	Call @ 100.00		1,000,000	1,000,000	1,155,520	1,016,595		(16,595)		(16,595)		1,000,000				40,000	12/15/2023
286299-2M-3	ELGIN ILL		06/15/2021	Call @ 100.00		1,415,000	1,415,000	1,592,682	1,415,000						1,415,000				28,300	12/15/2022
295407-V5-6	ERIE PA		06/17/2021	Unknown		308,121	290,000	328,877	309,866		(1,745)		(1,745)		308,121				8,539	11/15/2029
306297-C4-2	FALL RIVER MASS		03/01/2021	Maturity @ 100.00		2,000,000	2,000,000	2,251,700	2,005,153		(5,153)		(5,153)		2,000,000				40,000	03/01/2021
315162-BQ-9	FERNDALE MICH PUB SCHS		05/01/2021	Maturity @ 100.00		750,000	750,000	876,525	755,247		(5,247)		(5,247)		750,000				18,750	05/01/2021
349425-Y6-9	FORT WORTH TEX		03/01/2021	Maturity @ 100.00		2,000,000	2,000,000	2,461,720	2,009,649		(9,649)		(9,649)		2,000,000				50,000	03/01/2021
349545-T3-7	FORT ZUMWALT MO SCH DIST		03/01/2021	Call @ 100.00		1,000,000	1,000,000	1,048,330	1,001,237		(1,237)		(1,237)		1,000,000				20,000	03/01/2026
406036-GK-3	HALL CNTY NEB SCH DIST NO 2 GRAND IS		12/15/2021	Call @ 100.00		1,000,000	1,000,000	1,133,670	1,014,508		(14,508)		(14,508)		1,000,000				40,000	12/15/2022
438670-YE-5	HONOLULU HAWAII CITY & CNTY		08/01/2021	Call @ 100.00		1,750,000	1,750,000	1,853,723	1,758,541		(8,541)		(8,541)		1,750,000				70,000	08/01/2022
440884-HZ-0	HORTONVILLE WIS SCH DIST		04/01/2021	Call @ 100.00		1,950,000	1,950,000	1,936,701	1,947,893		410		410		1,948,303		1,697	1,697	29,250	04/01/2022
469666-AS-0	JACKSONVILLE NORTH PULASKI SCH DIST ARK		06/01/2021	Call @ 100.00		3,675,000	3,675,000	3,675,000	3,675,000						3,675,000				55,125	06/01/2033
489818-Z5-6	KENOSHA WIS		04/01/2021	Call @ 100.00		1,000,000	1,000,000	1,222,040	1,006,948		(6,948)		(6,948)		1,000,000				25,000	04/01/2022
515182-CR-2	LANE CMNTY COLLEGE ORE		06/15/2021	Maturity @ 100.00		1,560,000	1,560,000	1,817,977	1,574,284		(14,284)		(14,284)		1,560,000				31,200	06/15/2021
567219-WY-2	MARICOPA CNTY ARIZ UNI SCH DIST NO 41 GI		07/01/2021	Maturity @ 100.00		1,250,000	1,250,000	1,514,688	1,266,552		(16,552)		(16,552)		1,250,000				62,500	07/01/2021
582618-GD-0	MC PHERSON CNTY KANS UNI SCH DIST NO 418		09/01/2021	Call @ 100.00		665,000	665,000	653,529	659,783		563		563		660,347		4,653	4,653	19,950	09/01/2026
593303-KZ-2	MIAMI CNTY KANS UNI SCH DIST NO 368		09/01/2021	Call @ 100.00		1,205,000	1,205,000	1,184,684	1,201,959		3,041		3,041		1,205,000				39,163	09/01/2028
611305-LG-6	MONROE TWP MIDDLESEX CNTY N J BRD ED		08/01/2021	Maturity @ 100.00		2,000,000	2,000,000	2,248,460	2,017,391		(17,391)		(17,391)		2,000,000				80,000	08/01/2021
660631-WQ-1	NORTH LITTLE ROCK ARK SCH DIST NO 1		04/12/2021	Call @ 100.00		2,020,000	2,020,000	2,005,496	2,010,467		9,533		9,533		2,020,000				42,252	02/01/2030
660631-WV-0	NORTH LITTLE ROCK ARK SCH DIST NO 1		04/12/2021	Call @ 100.00		1,315,000	1,315,000	1,268,055	1,278,714		36,286		36,286		1,315,000				29,798	02/01/2035
662735-NE-5	NORTH SYRACUSE N Y CENT SCH DIST		06/15/2021	Call @ 100.00		1,165,000	1,165,000	1,160,107	1,163,625		1,375		1,375		1,165,000				18,931	06/15/2023
669543-JH-4	NORWIN PA SCH DIST		04/01/2021	Maturity @ 100.00		1,710,000	1,710,000	1,745,055	1,711,041		(1,041)		(1,041)		1,710,000				34,200	04/01/2021
741141-AU-9	PRESTON CNTY W VA BRD ED		05/01/2021	Call @ 100.00		2,950,000	2,950,000	2,909,349	2,948,154		1,846		1,846		2,950,000				44,250	05/01/2022
751622-GN-5	RAMSEY CNTY MINN		02/01/2021	Call @ 100.00		1,715,000	1,715,000	1,715,000	1,715,000						1,715,000				21,438	02/01/2023
787758-TA-9	ST CHARLES ILL		12/01/2021	Maturity @ 100.00		965,000	965,000	1,096,684	979,500		(14,500)		(14,500)		965,000				38,600	12/01/2021
791400-WH-3	ST LOUIS CNTY MO PATTONVILLE R-3 SCH DIS		03/01/2021	Call @ 100.00		1,000,000	1,000,000	1,140,080	1,002,886		(2,886)		(2,886)		1,000,000				20,000	03/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
820871-QL-8	SHEBOYGAN CNTY WIS		05/01/2021	Call @ 100.00		1,625,000	1,625,000	1,718,925	1,629,719		(4,719)		(4,719)		1,625,000				32,500	05/01/2023
832652-CC-3	SMITHVILLE TWP N C BRUNSWICK CNTY		06/04/2021	Call @ 100.00		805,000	805,000	968,198	828,835		(7,022)		(7,022)		821,813		(16,813)	(16,813)	20,125	06/01/2022
844559-KB-9	SOUTHMORELAND SCH DIST PA		04/01/2021	Call @ 100.00		120,000	120,000	118,710	119,809		37		37		119,847		153	153	1,200	04/01/2022
848899-DT-4	SPOKANE CNTY WASH SCH DIST NO 363 WEST V		12/01/2021	Maturity @ 100.00		1,500,000	1,500,000	1,629,765	1,513,026		(13,026)		(13,026)		1,500,000				60,000	12/01/2021
880064-C8-1	TEMPLE TEX		08/01/2021	Maturity @ 100.00		1,675,000	1,675,000	2,061,724	1,702,057		(27,057)		(27,057)		1,675,000				83,750	08/01/2021
89855E-DT-2	TUALATIN VALLEY ORE FIRE & RESCUE RURAL		06/01/2021	Call @ 100.00		1,135,000	1,135,000	1,232,406	1,139,641		(4,641)		(4,641)		1,135,000				22,700	06/01/2022
92209P-BM-1	VANTAGE CAREER CTR JT VOCATIONAL SCH DIS		12/01/2021	Call @ 100.00		1,060,000	1,060,000	1,109,714	1,066,815		(6,815)		(6,815)		1,060,000				42,400	12/01/2027
952718-SF-2	WEST FARGO N D		01/11/2021	Call @ 100.00		1,320,000	1,320,000	1,309,585	1,319,569		36		36		1,319,605		395	395	5,133	05/01/2021
958111-FA-9	WESTERN DUBUQUE CNTY IOWA CMNTY SCH DIST		06/29/2021	Call @ 100.00		1,000,000	1,000,000	1,050,260	1,002,667		(2,667)		(2,667)		1,000,000				17,333	06/01/2022
95855R-AH-9	WESTERN MARICOPA ED CTR DIST NO 402 MARI		07/01/2021	Maturity @ 100.00		1,010,000	1,010,000	1,147,734	1,019,094		(9,094)		(9,094)		1,010,000				40,400	07/01/2021
970856-CZ-1	WILLMAR MINN		05/06/2021	Call @ 100.00		1,000,000	1,000,000	1,218,510	1,002,265		(2,265)		(2,265)		1,000,000				38,194	02/01/2023
982613-GX-3	WYALUSING AREA SCH DIST PA		01/05/2021	Call @ 100.00		1,505,000	1,505,000	1,505,000	1,505,000						1,505,000				8,842	04/01/2023
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						82,608,121	82,590,000	89,529,479	82,923,393		(328,374)		(328,374)		82,595,019		13,102	13,102	2,205,987	XXX
010257-HB-2	ALABAMA DRINKING WTR FIN AUTH		05/24/2021	Call @ 100.00		2,700,000	2,700,000	2,638,764	2,689,381		2,532		2,532		2,691,913		8,087	8,087	52,313	08/15/2022
034074-ED-2	ANDERSON S C WTR & SWR SYS REV		11/03/2021	Call @ 100.00		1,000,000	1,000,000	990,720	992,782		404		404		993,186		6,814	6,814	40,167	07/01/2033
16756K-EH-6	CHICAGO ILL MOTOR FUEL TAX REV		12/22/2021	Call @ 100.00		1,105,240	1,000,000	1,093,130	1,033,159		(10,346)		(10,346)		1,022,813		(22,813)	(22,813)	178,990	01/01/2027
16756K-EJ-2	CHICAGO ILL MOTOR FUEL TAX REV		12/22/2021	Call @ 100.00		1,105,240	1,000,000	1,082,720	1,029,431		(9,170)		(9,170)		1,020,261		(20,261)	(20,261)	178,990	01/01/2028
196479-S2-6	COLORADO HSG & FIN AUTH		11/01/2021	Call @ 100.00		670,000	670,000	670,000	670,000						670,000				14,316	11/01/2033
19910R-AD-1	COLUMBUS-FRANKLIN CNTY OHIO FIN AUTH PUB		12/02/2021	Redemption @ 100.00		60,000	60,000	60,000	59,489	511			511		60,000				3,150	12/01/2048
250119-CW-2	DES MOINES IOWA MET WASTEWATER RECLAMATI		06/01/2021	Call @ 100.00		2,180,000	2,180,000	2,340,208	2,188,955		(8,955)		(8,955)		2,180,000				32,700	06/01/2022
250119-CX-0	DES MOINES IOWA MET WASTEWATER RECLAMATI		06/01/2021	Call @ 100.00		1,250,000	1,250,000	1,332,338	1,254,619		(4,619)		(4,619)		1,250,000				18,750	06/01/2023
266818-AL-7	DURHAM N C UTIL SYS REV		06/01/2021	Call @ 100.00		1,065,000	1,065,000	1,159,295	1,069,486		(4,486)		(4,486)		1,065,000				21,300	06/01/2022
27441P-AM-6	EAST PEORIA ILL REV		06/01/2021	Maturity @ 100.00		430,000	430,000	314,756	423,726		6,274		6,274		430,000				9,138	06/01/2021
290903-KS-1	EMERALD PEOPLES UTIL DIST ORE ELEC SYS R		11/01/2021	Maturity @ 100.00		1,200,000	1,200,000	1,361,796	1,218,276		(18,276)		(18,276)		1,200,000				60,000	11/01/2021
312224-CH-9	FAYETTE CNTY GA PUB FACS AUTH REV		06/01/2021	Call @ 100.00		1,755,000	1,755,000	1,856,737	1,759,875		(4,875)		(4,875)		1,755,000				35,100	06/01/2021
348761-DD-6	FORT SMITH ARK SALES & USE TAX		05/01/2021	Maturity @ 100.00		1,360,000	1,360,000	1,529,850	1,367,130		(7,130)		(7,130)		1,360,000				27,200	05/01/2021
353325-CY-7	FRANKLIN CNTY TENN HEALTH & EDL FACS BRD		09/01/2021	Call @ 100.00		1,120,000	1,120,000	1,173,984	1,124,463		(4,463)		(4,463)		1,120,000				33,600	09/01/2022
443527-DF-0	HUBER HEIGHTS OHIO WTR SYS REV		12/20/2021	Call @ 100.00		1,410,000	1,410,000	1,376,907	1,388,484		2,029		2,029		1,390,513		19,487	19,487	48,244	12/01/2029
463831-KP-1	IRVING TEX WTRWKS & SWR REV		08/15/2021	Maturity @ 100.00		2,500,000	2,500,000	2,909,000	2,530,754		(30,754)		(30,754)		2,500,000				100,000	08/15/2021
53933E-AC-4	LL & P WIND ENERGY INC WASH REV		12/01/2021	Call @ 100.00		345,000	345,000	347,588	345,469		(218)		(218)		345,252		(252)	(252)	20,137	12/01/2022
56042R-QF-2	MAINE HEALTH & HIGHER EDL FACS AUTH REV		09/14/2021	Adjustment		1,048,096	1,010,000	1,068,984	1,052,260		(4,164)		(4,164)		1,048,096				48,592	07/01/2033
56042R-QG-0	MAINE HEALTH & HIGHER EDL FACS AUTH REV		09/14/2021	Unknown		340,861	330,000	346,790	342,048		(1,187)		(1,187)		340,861				15,877	07/01/2034
56042R-QH-8	MAINE HEALTH & HIGHER EDL FACS AUTH REV		09/14/2021	Unknown		2,360,779	2,295,000	2,396,554	2,367,930		(7,151)		(7,151)		2,360,779				110,415	07/01/2035
575832-WW-6	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ		09/23/2021	Adjustment		3,240,803	3,155,000	3,595,596	3,278,139		(37,336)		(37,336)		3,240,803				141,099	05/01/2025
60242M-CE-1	MILWAUKEE WIS SEW REV		06/01/2021	Call @ 100.00		1,700,000	1,700,000	1,951,770	1,712,147		(12,147)		(12,147)		1,700,000				42,500	06/01/2022
60416S-K6-6	MINNESOTA ST HSG FIN AGY		12/01/2021	Call @ 100.00		820,000	820,000	820,000	820,000						820,000				32,111	07/01/2034
60416S-XC-9	MINNESOTA ST HSG FIN AGY		06/01/2021	Call @ 100.00		330,000	330,000	330,000	330,000						330,000				7,899	07/01/2032
60416S-YP-9	MINNESOTA ST HSG FIN AGY		12/01/2021	Call @ 100.00		525,000	525,000	525,000	525,000						525,000				22,640	07/01/2033
64542Y-AP-1	NEW HOPE CULTURAL ED FACS FIN CORP TEX C		07/01/2021	Call @ 100.00		45,000	45,000	45,000	45,000						45,000				1,935	07/01/2024
64613A-AZ-5	NEW JERSEY ST HSG & MTG FIN AGY REV		10/01/2021	Call @ 100.00		245,000	245,000	245,000	245,000						245,000				6,660	10/01/2028
662529-AL-0	NORTH SLOPE BORO ALASKA SVC AREA 10 WTR		06/01/2021	Call @ 100.00		2,000,000	2,000,000	2,223,560	2,014,457		(14,457)		(14,457)		2,000,000				44,042	06/30/2026
67759T-AA-6	OHIO ST TRANSN PROJ REV		11/15/2021	Call @ 100.00		190,000	190,000	190,000	190,000						190,000				7,224	05/15/2022
677632-ZP-9	OHIO ST UNIV GEN RCPTS		12/01/2021	Maturity @ 100.00		2,500,000	2,500,000	2,970,850	2,544,779		(44,779)		(44,779)		2,500,000				125,000	12/01/2021
681810-HM-2	OMAHA NEB SAN SEW REV		11/15/2021	Call @ 100.00		1,625,000	1,625,000	1,745,104	1,637,038		(12,038)		(12,038)		1,625,000				65,000	11/15/2023
68825R-CV-0	OSHKOSH WIS STORM WTR UTIL REV		05/01/2021	Maturity @ 100.00		690,000	690,000	711,935	691,020		(1,020)		(1,020)		690,000				10,350	05/01/2021
70105R-AV-9	PARKER COLO WTR & SANTN DIST WTR & SWR E		11/01/2021	Maturity @ 100.00		1,440,000	1,440,000	1,777,363	1,472,774		(32,774)		(32,774)		1,440,000				72,000	11/01/2021
812643-FR-0	SEATTLE WASH MUN LT & PWR REV		02/01/2021	Maturity @ 100.00		3,000,000	3,000,000	3,312,420	3,003,127		(3,127)		(3,127)		3,000,000				75,000	02/01/2021
821710-FT-2	SHELBY IND EASTN SCH BLDG CORP		07/15/2021	Various		2,120,000	2,120,000	2,322,630	2,132,729		(6,890)		(6,890)		2,125,839		(5,839)	(5,839)	79,875	07/15/2021
836480-AS-2	SOUTH BEND IND BLDG CORP REV		08/01/2021	Various		750,000	750,000	902,543	760,637		(6,199)		(6,199)		754,438		(4,438)	(4,438)	28,375	08/01/2021
876721-AC-5	TAWAS CITY MICH HOSP FIN AUTH HOSP REV		02/15/2021	Call @ 100.00		355,000	355,000	355,000	355,000						355,000				10,206	02/15/2023
876721-AG-6	TAWAS CITY MICH HOSP FIN AUTH HOSP REV		02/15/2021	Call @ 100.00		160,000	160,000	160,000	160,000						160,000				4,600	02/15/2023
88901M-AU-0	TODD CREEK VLG MET DIST COLO WTR ACTIVIT		12/01/2021	Call @ 100.00		60,000	60,000	59,132	59,181		24		24		59,205		795	795	3,525	12/01/2038
890680-JX-0	TOPEKA KANS UTIL REV		09/08/2021	Call @ 100.00		2,555,000	2,555,000	2,542,225	2,551,510		909		909		2,552,419		2,581	2,581	63,396	08/01/2023
92707U-BE-5	VILLAGE CMNTY DEV DIST NO 6 FLA SPL ASSM		11/01/2021	Call @ 100.00		60,000	60,000	60,394	60,268		(24)		(24)		60,245		(245)	(245)	1,900	05/01/2037
92817Q-7N-6	VIRGINIA ST RES AUTH INFRASTRUCTURE REV		08/17/2021	Unknown		129,348	125,000	142,709	130,529		(1,180)		(1,180)		129,348				4,965	11/01/2025
950511-KA-2	WENATCHEE WASH WTR & SWR REV		12/01/2021	Maturity @ 100.00		535,000	535,000	598,012	538,298		(3,298)		(3,298)		535,000				24,075	12/01/2021
988169-AU-2	YSLETA TEX INDPT SCH DIST PUB FAC CORP L		11/15/2021	Call @ 100.00		690,000	690,000	686,798	689,323		140		140		689,463		537	537	37,088	11/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
3199999. Subtotal - Bonds - U.S. Special Revenues						50,770,368	50,355,000	54,323,162	50,853,673	511	(278,751)		(278,240)		50,575,434		(15,546)	(15,546)	1,960,442	XXX
00101J-AF-3	ADT SECURITY CORP		08/28/2021	Call @ 100.00		2,055,000	2,000,000	1,917,840	1,983,947		6,750		6,750		1,990,697		9,303	9,303	133,361	07/15/2022
00205G-AA-5	APT PIPELINES LTD	C	04/15/2021	Call @ 100.00		5,774,167	5,500,000	5,449,180	5,489,569		1,625		1,625		5,491,194		8,807	8,807	383,098	10/11/2022
008117-AN-3	AETNA INC		06/01/2021	Maturity @ 100.00		3,000,000	3,000,000	2,958,030	2,997,905		2,095		2,095		3,000,000				61,875	06/01/2021
013817-AQ-4	HOWMET AEROSPACE INC		05/01/2021	Call @ 100.00		5,228,850	5,000,000	4,925,000	4,990,181		2,762		2,762		4,992,943		7,057	7,057	431,039	02/23/2022
013817-AV-3	ARCONIC INC		01/15/2021	Call @ 100.00		3,798,000	3,798,000	3,906,965	3,798,552		(552)		(552)		3,798,000				51,273	04/15/2021
01741R-AF-9	ALLEGHENY TECHNOLOGIES INC		10/14/2021	Call @ 100.00		11,289,140	10,000,000	9,956,640	9,983,370		3,110		3,110		9,986,480		13,520	13,520	2,205,703	08/15/2023
026874-CU-9	AMERICAN INTERNATIONAL GROUP INC		09/07/2021	Call @ 100.00		5,157,800	5,000,000	4,953,850	4,992,111		3,744		3,744		4,995,854		4,146	4,146	344,675	06/01/2022
026874-DG-9	AMERICAN INTERNATIONAL GROUP INC		02/01/2021	Call @ 100.00		5,000,000	5,000,000	4,995,400	4,999,848		80		80		4,999,928		72	72	68,750	03/01/2021
032095-AB-7	AMPHENOL CORP		11/01/2021	Call @ 100.00		1,000,000	1,000,000	997,460	999,682		244		244		999,926		74	74	50,000	02/01/2022
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC		09/27/2021	Call @ 100.00		4,164,958	3,742,000	3,784,539	3,759,376		(3,442)		(3,442)		3,755,933		(13,933)	(13,933)	346,188	07/01/2024
04621X-AF-5	ASSURANT INC		07/12/2021	Call @ 100.00		6,339,523	6,000,000	5,837,160	5,956,073		10,083		10,083		5,966,156		33,844	33,844	537,523	03/15/2023
05329W-AL-6	AUTONATION INC		01/15/2021	Maturity @ 100.00		4,000,000	4,000,000	3,996,680	3,999,974		26		26		4,000,000				67,000	01/15/2021
063904-AA-4	BANK OZK		07/01/2021	Call @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				440,000	07/01/2026
06654A-AB-9	BANKWELL FINANCIAL GROUP INC		11/15/2021	Various		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				138,676	08/15/2025
10240*-AA-7	BOWIE ACQUISITIONS LLC		12/31/2021	Paydown		149,215	149,215	149,215	149,215						149,215				4,357	09/30/2038
10948W-AA-1	BRIGHTSPHERE INVESTMENT GROUP INC		09/30/2021	Stifel Nicolaus & Co.		4,337,500	4,000,000	4,113,430	4,075,569		(8,989)		(8,989)		4,066,581		270,919	270,919	224,000	07/27/2026
124857-AY-9	VIACOMCBS INC		03/15/2021	Call @ 100.00		4,326,853	4,100,000	4,049,160	4,076,565		1,884		1,884		4,078,449		21,551	21,551	261,202	06/01/2023
125523-BR-0	CIGNA CORP		03/18/2021	Call @ 100.00		2,061,742	2,000,000	1,956,940	1,994,356		1,026		1,026		1,995,382		4,618	4,618	107,892	02/15/2022
12574Q-20-2	INVESTCORP CREDIT MANAGEMENT BDC INC		04/25/2021	Call @ 25.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				173,542	07/01/2023
12626P-AL-7	CRH AMERICA INC		01/15/2021	Maturity @ 100.00		5,000,000	5,000,000	4,997,200	4,999,991		9		9		5,000,000				143,750	01/15/2021
126408-GV-9	CSX CORP		03/01/2021	Call @ 100.00		2,000,000	2,000,000	1,989,980	1,999,504		194		194		1,999,698		302	302	21,250	06/01/2021
126650-CV-0	CVS HEALTH CORP		12/28/2021	Call @ 100.00		7,240,100	7,000,000	6,937,280	6,971,110		12,781		12,781		6,983,891		16,109	16,109	577,519	03/09/2023
12701#-AB-9	CRG ISSUER 2017-1 - CDO		07/15/2021	Paydown		1,021,218	1,021,218	1,021,218	1,021,218						1,021,218				29,787	07/15/2025
12717@-AA-5	CTL - CVS PASS-THROUGH TRUST		12/10/2021	Paydown		32,690	32,690	32,690	32,690						32,690				688	11/10/2041
140501-AA-5	CAPITAL SOUTHWEST CORP		09/24/2021	Call @ 100.00		4,486,280	4,000,000	4,000,000	4,000,000						4,000,000				697,099	10/01/2024
14309U-AA-0	CARLYLE HOLDINGS FINANCE LLC		11/22/2021	Call @ 100.00		2,214,941	2,131,000	2,047,635	2,109,615		8,918		8,918		2,118,533		12,467	12,467	191,978	02/01/2023
20786W-AC-1	CONNECTONE BANCORP INC		01/01/2021	Call @ 100.00		6,500,000	6,500,000	6,617,919	6,500,000						6,500,000				69,021	07/01/2025
21036P-AK-4	CONSTELLATION BRANDS INC		02/04/2021	Call @ 100.00		251,917	250,000	250,000	250,000						250,000				4,339	05/01/2021
212015-AH-4	CONTINENTAL RESOURCES INC		04/22/2021	Call @ 100.00		1,100,000	1,100,000	1,087,625	1,096,788		215		215		1,097,003		2,997	2,997	22,780	09/15/2022
22003B-AH-9	CORPORATE OFFICE PROPERTIES LP		04/12/2021	Call @ 100.00		2,255,030	2,000,000	1,975,660	1,991,280		717		717		1,991,997		8,003	8,003	324,155	02/15/2024
22003B-AK-2	CORPORATE OFFICE PROPERTIES LP		11/18/2021	Call @ 100.00		5,607,457	5,000,000	5,246,880	5,148,057		(28,885)		(28,885)		5,119,172		(119,172)	(119,172)	952,596	07/01/2025
23311R-AE-6	DCP MIDSTREAM OPERATING LP		06/30/2021	Call @ 100.00		4,000,000	4,000,000	3,737,160	3,964,702		23,308		23,308		3,988,011		11,989	11,989	142,500	09/30/2021
23355L-AA-4	DXC TECHNOLOGY CO		04/15/2021	Call @ 100.00		1,054,930	1,000,000	1,069,320	1,014,624		(2,337)		(2,337)		1,012,286		(12,286)	(12,286)	80,888	09/18/2022
251526-BW-8	DEUTSCHE BANK AG (NEW YORK BRANCH)		05/12/2021	Maturity @ 100.00		5,000,000	5,000,000	4,984,750	4,998,835		1,165		1,165		5,000,000				84,375	05/12/2021
26614N-AA-0	DUPONT DE NEMOURS INC		05/13/2021	Call @ 100.00		2,000,000	2,000,000	2,034,560	2,034,202		(5,247)		(5,247)		2,028,956		(28,956)	(28,956)	23,136	05/01/2023
268948-AB-2	EAGLE BANCORP INC		08/01/2021	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				200,000	08/01/2026
26943B-20-9	FIRST EAGLE ALTERNATIVE CAPITAL BDC INC		12/21/2021	Call @ 25.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				299,445	10/30/2023
29265N-AS-7	ENERGEN CORP		06/21/2021	Call @ 100.00		2,000,000	2,000,000	1,999,760	2,000,010		(7)		(7)		2,000,003		(3)	(3)	74,514	09/01/2021
29444U-AR-7	EQUINIX INC		06/02/2021	Call @ 100.00		3,217,575	3,000,000	3,225,000	3,152,047		(21,473)		(21,473)		3,130,574		(130,574)	(130,574)	305,815	05/15/2027
30288*-AA-8	FLNG LIQUEFACTION 2, LLC		09/30/2021	Paydown		154,400	154,400	154,400	154,400						154,400				5,303	03/31/2038
31620M-AR-7	FIDELITY NATIONAL INFORMATION SERVICES I		04/01/2021	Call @ 100.00		15,251,723	13,110,000	13,890,287	13,537,789		(21,559)		(21,559)		13,516,230		(406,230)	(406,230)	2,443,982	10/15/2025
316500-20-6	FIDUS INVESTMENT CORP		01/19/2021	Call @ 25.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				50,917	02/01/2023
320557-20-0	FIRST INTERNET BANCORP		09/30/2021	Call @ 25.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				135,000	09/30/2026
337738-AL-2	FISERV INC		06/15/2021	Maturity @ 100.00		5,000,000	5,000,000	4,985,420	4,999,197		803		803		5,000,000				118,750	06/15/2021
337930-AC-5	FLAGSTAR BANCORP INC		01/22/2021	Call @ 100.00		5,132,500	5,000,000	4,999,950	5,000,000						5,000,000				291,580	07/15/2021
343873-AA-3	FLUSHING FINANCIAL CORP		12/15/2021	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				262,500	12/15/2026
345397-YZ-0	FORD MOTOR CREDIT COMPANY LLC		04/05/2021	Maturity @ 100.00		3,000,000	3,000,000	2,999,640	2,999,976		24		24		3,000,000				52,050	04/05/2021
35352P-AA-2	FB FINANCIAL CORP		03/30/2021	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				171,875	03/30/2026
35352P-AB-0	FB FINANCIAL CORP		09/30/2021	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				280,000	07/01/2026
35908V-AA-8	FRONTIER BANCSHARES INC		12/20/2021	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				468,750	12/31/2026
37045X-BF-2	GENERAL MOTORS FINANCIAL COMPANY INC		02/01/2021	Call @ 100.00		4,000,000	4,000,000	3,997,160	3,999,909		48		48		3,999,957		43	43	70,000	03/01/2021
390905-AB-3	GREAT SOUTHERN BANCORP INC		08/15/2021	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				210,000	08/15/2026
39260X-AC-4	VERITEX HOLDINGS INC		12/16/2021	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				340,765	12/15/2026
40075T-AA-0	INDEPENDENT BANK GROUP INC		07/20/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				115,000	07/20/2026
42727V-AA-3	HERITAGE SOUTHEAST BANCORPORATION INC.		10/20/2021	PERFORMANCE TRUST CAP		3,555,000	3,000,000	2,999,417	2,999,457		34		34		2,999,490		555,510	555,510	146,000	06/30/2030
431282-AN-2	HIGHWOODS REALTY LP		04/15/2021	Call @ 100.00		2,000,000	2,000,000	1,979,660	1,998,550		914		914		1,999,464		536	536	21,333	06/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
43739Y-AB-9	HOMEBANCORP INC		12/31/2021	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				350,000	12/31/2026
44891A-AS-6	HYUNDAI CAPITAL AMERICA		03/12/2021	Maturity @ 100.00		5,000,000	5,000,000	4,997,750	4,999,849		151		151		5,000,000				86,250	03/12/2021
45082@-AA-2	IBERIA PASS THROUGH TRUST 2019-1B		12/20/2021	Paydown		103,824	103,824	103,824	103,824						103,824				2,904	09/20/2029
45167R-AF-1	IDEX CORP		06/16/2021	Call @ 100.00		5,094,550	5,000,000	4,987,450	4,998,590		667		667		4,999,257		743	743	200,133	12/15/2021
460690-BK-5	INTERPUBLIC GROUP OF COMPANIES INC		03/27/2021	Call @ 100.00		3,183,030	3,000,000	3,089,430	3,038,579		(4,109)		(4,109)		3,034,470		(34,470)	(34,470)	252,405	02/15/2023
460690-BL-3	INTERPUBLIC GROUP OF COMPANIES INC		04/01/2021	Call @ 100.00		2,777,921	2,502,000	2,498,472	2,500,556		96		96		2,500,652		1,348	1,348	152,369	04/15/2024
472319-AL-6	JEFFERIES GROUP LLC		11/08/2021	Call @ 100.00		3,156,721	3,000,000	3,012,210	3,004,162		(1,682)		(1,682)		3,002,480		(2,480)	(2,480)	356,596	01/20/2023
49326E-ED-1	KEYCORP		03/24/2021	Maturity @ 100.00		2,000,000	2,000,000	1,994,100	1,999,844		156		156		2,000,000				51,000	03/24/2021
496902-AJ-6	KINROSS GOLD CORP	C	06/01/2021	Call @ 100.00		7,000,000	7,000,000	7,245,980	7,025,407		(25,407)		(25,407)		7,000,000				269,063	09/01/2021
50067A-AF-9	KORTH DIRECT MTG LLC FORMERLY KORTH DIRE		11/24/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				50,896	05/25/2023
50067H-AC-1	KORTH DIRECT MORTGAGE INC.		12/25/2021	Call @ 100.00		252,840	252,840	252,840	252,840						252,840				9,551	11/25/2024
55316F-AC-3	MM FINISHED LOTS HOLDINGS LLC		12/31/2021	Paydown		1,638,382	1,638,383	1,660,601	1,655,899		(17,516)		(17,516)		1,638,383				66,707	01/31/2024
55317H-AA-2	MM FINISHED LOTS HOLDINGS 3 LLC		12/31/2021	Paydown		2,391,500	2,391,500	2,391,500	2,391,500						2,391,500				92,242	11/30/2025
554480-AQ-9	MACK-CALI REALTY LP		06/06/2021	Call @ 100.00		2,049,556	2,000,000	1,996,020	1,990,431	8,982	188		9,170		1,999,601		399	399	107,556	04/18/2022
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS, LLC		07/05/2021	Paydown		223,339	223,339	234,088	232,792		(9,452)		(9,452)		223,339				7,305	09/30/2025
56585A-BG-6	MARATHON PETROLEUM CORP		12/02/2021	Call @ 100.00		5,299,375	5,000,000	4,997,050	4,997,705		874		874		4,998,579		1,421	1,421	543,750	05/01/2023
571748-AR-3	MARSH & MCLENNAN COMPANIES INC		04/15/2021	Call @ 100.00		3,000,000	3,000,000	2,995,530	2,999,712		153		153		2,999,865		135	135	108,000	07/15/2021
57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC		11/04/2021	Call @ 100.00		3,114,693	3,000,000	2,804,550	2,948,069		19,255		19,255		2,967,324		32,676	32,676	229,725	03/15/2023
577778-AS-2	MACY'S RETAIL HOLDINGS LLC		02/15/2021	Various		50,000	50,000	50,000	49,750	250			250		50,000				2,438	02/15/2021
583928-20-5	MEDALLION FINANCIAL CORP		04/15/2021	Maturity @ 25.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				90,000	04/15/2021
591751-AA-0	METROPOLITAN BANCGROUP INC		10/01/2021	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				195,000	07/01/2026
62854A-AM-6	MYLAN II BV		06/15/2021	Maturity @ 100.00		5,000,000	5,000,000	4,994,200	4,999,447		553		553		5,000,000				78,750	06/15/2021
631004-AA-6	NARRAGANSETT FINL CORP		07/30/2021	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				195,000	07/30/2026
63546L-AA-0	SOUTH STATE CORP		06/01/2021	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				90,000	06/01/2026
636180-BK-6	NATIONAL FUEL GAS CO		03/11/2021	Call @ 100.00		5,157,150	5,000,000	4,825,000	4,968,500		6,428		6,428		4,974,928		25,072	25,072	225,206	12/01/2021
638612-AK-7	NATIONWIDE FINANCIAL SERVICES INC		03/25/2021	Maturity @ 100.00		14,300,000	14,300,000	15,013,631	14,325,603		(25,603)		(25,603)		14,300,000				384,313	03/25/2021
647551-20-9	NEW MOUNTAIN FINANCE CORP		03/08/2021	Call @ 25.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				125,382	10/01/2023
651290-AP-3	OVINTIV EXPLORATION INC		06/18/2021	Call @ 100.00		2,579,983	2,500,000	2,593,750	2,591,276		(38,880)		(38,880)		2,552,397		(52,397)	(52,397)	206,962	01/30/2022
65339K-AA-8	NEXTERA ENERGY CAPITAL HOLDINGS INC		03/01/2021	Call @ 100.00		5,000,000	5,000,000	4,996,100	4,999,821		70		70		4,999,891		109	109	56,250	06/01/2021
65341T-AA-5	NEXBANK CAP INC		09/15/2021	Call @ 100.00		8,000,000	8,000,000	7,972,820	7,982,839		2,035		2,035		7,984,874		15,126	15,126	294,261	03/16/2026
664764-AA-5	NORTHERN BANCORP INC		01/15/2021	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				82,500	01/15/2026
67984M-AC-4	WESBANCO INC		11/15/2021	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				272,296	08/15/2026
684000-AA-0	PACIFIC PREMIER BANK		07/01/2021	Call @ 100.00		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				330,000	07/01/2026
690742-AD-3	OWENS CORNING		09/18/2021	Call @ 100.00		3,138,971	3,000,000	3,032,760	3,006,817		(2,735)		(2,735)		3,004,082		(4,082)	(4,082)	234,521	12/15/2022
69352P-AD-5	PPL CAPITAL FUNDING INC		07/15/2021	Call @ 100.00		3,100,560	3,000,000	2,990,040	2,998,301		614		614		2,998,915		1,085	1,085	174,060	06/15/2022
69362B-BC-5	PSEG POWER LLC		10/08/2021	Call @ 100.00		5,268,090	5,000,000	4,997,350	4,998,641		418		418		4,999,060		940	940	432,250	06/01/2023
69412V-AA-6	COLUMBIA BANKING SYSTEM INC		12/30/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				142,352	06/30/2026
704699-AA-5	PEAPACK-GLADSTONE FINANCIAL CORP		06/30/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				60,000	06/30/2026
724479-AL-4	PITNEY BOWES INC		09/19/2021	Call @ 100.00		5,170,339	5,000,000	5,146,734	5,137,500	9,234	(80,524)		(71,290)		5,066,210		(66,210)	(66,210)	401,589	05/15/2022
740367-ES-2	PREFERRED BANK		06/18/2021	Call @ 100.00		7,000,000	7,000,000	7,040,000	7,004,337		(4,337)		(4,337)		7,000,000				212,795	06/15/2026
74164M-AA-6	PRIMERICA INC		12/20/2021	Call @ 100.00		3,846,115	3,759,000	3,938,807	3,824,019		(40,545)		(40,545)		3,783,474		(24,474)	(24,474)	342,544	07/15/2022
74913G-AX-3	QWEST CORP		12/01/2021	Maturity @ 100.00		5,000,000	5,000,000	4,909,050	4,989,230		10,770		10,770		5,000,000				337,500	12/01/2021
754730-AE-9	RAYMOND JAMES FINANCIAL INC		04/02/2021	Not Available		5,584,000	5,000,000	4,832,325	4,877,748		4,784		4,784		4,882,532		701,468	701,468	99,184	09/15/2026
75574U-30-9	READY CAPITAL CORP		03/26/2021	Not Available		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				131,805	04/30/2021
755763-AA-7	READYCAP HOLDINGS LLC		10/26/2021	Call @ 100.00		8,018,480	8,000,000	8,154,870	8,037,009		(34,680)		(34,680)		8,002,329		(2,329)	(2,329)	748,480	02/15/2022
759351-AJ-8	REINSURANCE GROUP OF AMERICA INC		06/01/2021	Maturity @ 100.00		10,000,000	10,000,000	9,939,300	9,996,902		3,098		3,098		10,000,000				250,000	06/01/2021
75970E-AA-5	RENASANT CORP		12/01/2021	Call @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				150,024	09/01/2026
761402-BM-7	REVERE BK LAUREL MD		09/30/2021	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				168,750	09/30/2026
812502-AA-0	SEASIDE NATL BK & TR		09/01/2021	Call @ 100.00		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				264,375	09/01/2026
81618T-AD-2	OFFICE PROPERTIES INCOME TRUST		09/15/2021	Call @ 100.00		3,018,736	3,000,000	2,962,380	2,993,431		4,250		4,250		2,997,681		2,319	2,319	158,453	02/01/2022
84470P-AC-3	SOUTHSIDE BANCSHARES INC		09/30/2021	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				220,000	09/30/2026
84756N-AB-5	SPECTRA ENERGY PARTNERS LP		03/15/2021	Call @ 100.00		1,000,000	1,000,000	999,670	999,985		7		7		999,992		8	8	11,500	06/15/2021
859428-AT-1	STERLING NATIONAL BANK		04/01/2021	Call @ 100.00		3,500,000	3,500,000	3,565,625	3,509,646		(9,646)		(9,646)		3,500,000				91,875	04/01/2026
86765B-AR-0	SUNOCO LOGISTICS PARTNERS OPERATIONS LP		03/05/2021	Call @ 100.00		6,000,000	6,000,000	5,994,300	5,999,724		193		193		5,999,917		83	83	112,933	04/01/2021
871829-BP-1	SYSCO CORP		12/14/2021	Call @ 100.00		2,256,620	2,000,000	1,998,620	1,998,800		244		244		1,999,045		955	955	392,534	04/01/2025
872330-AA-6	TC PIPELINES LP		03/15/2021	Call @ 100.00		2,000,000	2,000,000	1,996,680	1,999,820		80		80		1,999,900		100	100	23,250	06/15/2021
872540-AS-8	TJX COMPANIES INC		06/04/2021	Call @ 100.00		3,400,954	3,000,000	2,997,930	2,998,166		110		110		2,998,276		1,724	1,724	472,516	04/15/2027
878237-AH-9	TECH DATA CORP		10/01/2021	Call @ 100.00		12,340,100	10,000,000	10,548,090	10,038,828	415,849	(52,227)		363,622		10,402,450		(402,450)	(402,450)	3,073,906	02/15/2027

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
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	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	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
87938W-AP-8	TELEFONICA EMISIONES SAU	C	02/16/2021	Maturity @ 100.00		2,000,000	2,000,000	2,093,960	2,001,506		(1,506)		(1,506)		2,000,000				54,620	02/16/2021
87969N-AC-9	TELSTRA CORPORATION LTD	C	10/12/2021	Maturity @ 100.00		2,000,000	2,000,000	2,042,400	2,003,934		(3,934)		(3,934)		2,000,000				96,000	10/12/2021
883556-CF-7	THERMO FISHER SCIENTIFIC INC		12/03/2021	Call @ 100.00		2,177,500	2,000,000	2,000,000	2,000,000						2,000,000				275,774	03/25/2025
88947E-AK-6	TOLL BROTHERS FINANCE CORP		11/15/2021	Call @ 100.00		1,000,000	1,000,000	999,980	1,000,023		(18)		(18)		1,000,005		(5)	(5)	73,438	02/15/2022
89114R-GM-2	TORONTO-DOMINION BANK	C	03/30/2021	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				70,500	03/30/2023
89679E-AA-0	TRIUMPH BANCORP INC		09/30/2021	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				195,000	09/30/2026
90539J-AA-7	ATLANTIC UNION BANKSHARES CORP		12/15/2021	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				200,000	12/15/2026
917310-AA-2	USAMERIBANCORP INC		04/01/2021	Call @ 100.00		5,000,000	5,000,000	5,035,000	5,002,384		(2,384)		(2,384)		5,000,000				156,250	04/01/2026
92343V-BR-4	VERIZON COMMUNICATIONS INC		05/28/2021	Call @ 100.00		2,206,320	2,000,000	1,993,520	1,997,989		283		283		1,998,271		1,729	1,729	278,706	09/15/2023
92345Y-AA-4	VERISK ANALYTICS INC		05/01/2021	Maturity @ 100.00		5,000,000	5,000,000	4,988,400	4,999,568		432		432		5,000,000				145,000	05/01/2021
929328-AE-2	WSFS FINANCIAL CORP		06/15/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				45,000	06/15/2026
940730-AB-0	SANDY SPRING BANCORP INC		07/15/2021	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				145,315	10/15/2025
94974B-EV-8	WELLS FARGO & CO		04/01/2021	Maturity @ 100.00		5,000,000	5,000,000	5,067,800	5,002,117		(2,117)		(2,117)		5,000,000				115,000	04/01/2021
96332H-CD-9	WHIRLPOOL CORP		06/15/2021	Maturity @ 100.00		4,000,000	4,000,000	3,998,680	3,999,942		58		58		4,000,000				97,000	06/15/2021
969457-BG-4	WILLIAMS COMPANIES INC		09/01/2021	Maturity @ 100.00		10,000,000	10,000,000	11,348,720	10,157,886		(157,886)		(157,886)		10,000,000				787,500	09/01/2021
97063P-AB-0	WILLIS TOWERS WATSON PLC	C	03/15/2021	Maturity @ 100.00		12,652,000	12,652,000	13,289,131	12,669,911		(17,911)		(17,911)		12,652,000				363,745	03/15/2021
98462Y-AB-6	YAMANA GOLD INC	C	09/05/2021	Call @ 100.00		6,701,880	6,000,000	6,140,040	6,082,013		(15,915)		(15,915)		6,066,098		(66,098)	(66,098)	1,040,130	07/15/2024
G3469#-AC-1	FIRSTGROUP PLC	C	08/11/2021	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				848,559	03/27/2028
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						533,512,041	518,461,410	522,957,118	519,603,417	434,316	(502,979)		(68,663)		519,534,754		403,156	403,156	34,719,132	XXX
8399997. Total - Bonds - Part 4						686,045,530	670,561,410	686,549,805	672,563,874	434,827	(1,138,494)		(703,667)		671,860,207		400,712	400,712	39,406,287	XXX
8399998. Total - Bonds - Part 5						21,155,593	20,461,000	21,291,292			(199,365)		(199,365)		21,091,927		(482,607)	(482,607)	1,131,346	XXX
8399999. Total - Bonds						707,201,123	691,022,410	707,841,097	672,563,874	434,827	(1,337,859)		(903,032)		692,952,134		(81,896)	(81,896)	40,537,632	XXX
14040H-BH-7	CAPITAL ONE FINANCIAL CORP		09/01/2021	Call @ 100.00	7,000,000.000	7,000,000	0.00	7,000,000	6,939,100	60,900			60,900		7,000,000				212,216	
25432G-20-8	DIME COMMUNITY BANCSHARES INC		02/01/2021	Unknown	140,000.000	3,500,000	0.00	3,500,000	3,500,000						3,500,000					
38148B-AB-4	GOLDMAN SACHS GROUP INC		02/05/2021	Call @ 100.00	7,500,000.000	7,500,000	0.00	7,500,000	7,484,850	15,150			15,150		7,500,000				74,818	
59156R-BP-2	METLIFE INC		06/15/2021	Call @ 100.00	1,000,000.000	1,000,000	0.00	1,000,000	995,000	5,000			5,000		1,000,000				19,085	
857477-AQ-6	STATE STREET CORP		03/15/2021	Call @ 100.00	1,340,000.000	1,340,000	0.00	1,340,000	1,333,300	6,700			6,700		1,340,000				12,775	
902973-AY-2	U.S. BANCORP		04/15/2021	Call @ 100.00	3,000,000.000	3,000,000	0.00	3,000,000	2,992,500	7,500			7,500		3,000,000				104,829	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						23,340,000	XXX	23,340,000	23,244,750	95,250			95,250		23,340,000				423,723	XXX
617474-AA-9	MORGAN STANLEY		04/15/2021	Call @ 100.00	11,000,000.000	11,000,000	0.00	11,037,500	11,037,500						11,037,500		(37,500)	(37,500)	225,172	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						11,000,000	XXX	11,037,500	11,037,500						11,037,500		(37,500)	(37,500)	225,172	XXX
8999997. Total - Preferred Stocks - Part 4						34,340,000	XXX	34,377,500	34,282,250	95,250			95,250		34,377,500		(37,500)	(37,500)	648,895	XXX
8999998. Total - Preferred Stocks - Part 5						249,997	XXX	249,997							249,997					XXX
8999999. Total - Preferred Stocks						34,589,997	XXX	34,627,497	34,282,250	95,250			95,250		34,627,497		(37,500)	(37,500)	648,895	XXX
053484-10-1	AVALONBAY COMMUNITIES REIT ORD		02/17/2021	Various	117,000.000	20,461,737		24,179,915	18,770,310	5,409,605			5,409,605		24,179,915		(3,718,178)	(3,718,178)	186,030	
0556EL-10-9	BP MIDSTREAM PARTNERS UNT		09/23/2021	Various	47,762.000	631,712		506,277	506,277						506,277		125,435	125,435	48,018	
18539C-20-4	CLEARWAY ENERGY CL C ORD		05/11/2021	Various	9,539.000	254,315		234,780	304,580	(69,801)			(69,801)		234,780		19,536	19,536	3,091	
29273V-10-0	ENERGY TRANSFER UNT		10/14/2021	BARCLAYS CAPITAL INC	12,451.000	124,197		76,947	76,947						76,947		47,250	47,250	5,696	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT		10/20/2021	Various	36,607.000	832,921		717,131	717,131						717,131		115,790	115,790	49,419	
294600-10-1	EQUITRANS MIDSTREAM ORD		05/14/2021	Various	100,621.000	747,494		808,993	808,993						808,993		(61,499)	(61,499)	19,038	
418056-10-7	HASBRO ORD		09/08/2021	Various	187,780.000	18,339,384		6,483,831	17,564,941	(11,081,111)			(11,081,111)		6,483,831		11,855,553	11,855,553	272,664	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		11/04/2021	Unknown	463,655.000	56,445,880		56,445,880	58,364,891	(1,919,012)			(1,919,012)		56,445,880				2,276,546	
49456B-10-1	KINDER MORGAN CL P ORD		03/08/2021	CITIGROUP GLOBAL MARKETS INC.	26,108.000	416,880		356,896	356,896						356,896		59,983	59,983	6,853	
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT		10/15/2021	Various	5,741.000	276,640		258,784							258,784		17,856	17,856	8,924	
65339F-10-1	NEXTERA ENERGY ORD		02/25/2021	ISI GROUP INC.	2,212.000	163,259		138,713	170,656	(31,942)			(31,942)		138,713		24,546	24,546	852	
65341B-10-6	NEXTERA ENERGY PARTNERS UNT		05/14/2021	Various	14,072.000	942,568		862,616	943,528	(80,912)			(80,912)		862,616		79,952	79,952	17,625	
65506L-10-5	NOBLE MIDSTREAM PARTNERS UNT		05/11/2021	Unknown	14,521.000	220,864		151,309	151,309						151,309		69,556	69,556	2,723	
718549-20-7	PHILLIPS 66 PARTNERS COM UNT		02/02/2021	Various	11,437.000	293,165		302,051	302,051						302,051		(8,886)	(8,886)	8,705	
822634-10-1	SHELL MIDSTREAM PARTNERS UNT		09/15/2021	Various	120,914.000	1,561,415		1,218,813	1,218,813						1,218,813		342,602	342,602	134,560	
87807B-10-7	TC ENERGY ORD	C	07/13/2021	Various	29,225.000	1,321,913		1,190,042	1,190,042						1,190,042		131,871	131,871	23,182	
92556V-10-6	VIATRIS ORD		12/14/2021	TRADEBOOK	410,294.000	5,298,633		3,115,012	7,688,910	(4,573,898)			(4,573,898)		3,115,012		2,183,621	2,183,621	135,397	
969457-10-0	WILLIAMS ORD		07/19/2021	Various	66,413.000	1,653,211		1,287,389	1,331,581	(44,191)			(44,191)		1,287,389		365,821	365,821	34,930	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						109,986,186	XXX	98,335,378	110,467,856	(12,391,261)			(12,391,261)		98,335,378		11,650,808	11,650,808	3,234,253	XXX
9799997. Total - Common Stocks - Part 4						109,986,186	XXX	98,335,378	110,467,856	(12,391,261)			(12,391,261)		98,335,378		11,650,808	11,650,808	3,234,253	XXX
9799998. Total - Common Stocks - Part 5						2,384,496	XXX	3,085,805							3,085,805		(701,310)	(701,310)	270	XXX
9799999. Total - Common Stocks						112,370,682	XXX	101,421,184	110,467,856	(12,391,261)			(12,391,261)		101,421,184		10,949,498	10,949,498	3,234,522	XXX
9899999. Total - Preferred and Common Stocks						146,960,678	XXX	136,048,681	144,750,106	(12,296,011)			(12,296,011)		136,048,681		10,911,998	10,911,998	3,883,417	XXX
9999999 - Totals						854,161,801	XXX	843,889,777	817,313,980	(11,861,185)	(1,337,859)		(13,199,044)		829,000,814		10,830,102	10,830,102	44,421,050	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
013822-AB-7	ALCOA NEDERLAND HOLDING BV	C	05/28/2021	Various	09/30/2021	Call @ 100.00	4,718,000	4,953,900	4,883,130	4,883,130		(70,770)		(70,770)			(165,130)	(165,130)	330,260	54,078
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP		01/07/2021	CITIGROUP GLOBAL MARKETS INC.	03/27/2021	Call @ 100.00	3,000,000	3,086,250	3,078,750	3,067,702		(18,548)		(18,548)			(67,702)	(67,702)	155,750	43,750
30251G-AU-1	FMG RESOURCES (AUGUST 2006) PTY LTD	C	01/08/2021	CITIGROUP GLOBAL MARKETS INC.	03/26/2021	Not Available	1,000,000	1,032,500	1,047,000	1,026,516		(5,984)		(5,984)			20,484	20,484	17,285	7,521
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LTD	C	01/08/2021	CITIGROUP GLOBAL MARKETS INC.	03/26/2021	Not Available	1,500,000	1,589,063	1,605,000	1,579,779		(9,284)		(9,284)			25,221	25,221	40,786	24,984
513272-AA-2	LAMB WESTON HOLDINGS INC		02/09/2021	RBC CAPITAL MARKETS	11/18/2021	Call @ 100.00	2,500,000	2,606,250	2,557,825	2,556,478		(49,772)		(49,772)			(56,478)	(56,478)	178,910	32,118
513272-AB-0	LAMB WESTON HOLDINGS INC		02/05/2021	RBC CAPITAL MARKETS	11/18/2021	Call @ 100.00	1,760,000	1,840,080	1,802,909	1,802,243		(37,837)		(37,837)			(42,243)	(42,243)	132,760	23,357
577081-BB-7	MATTEL INC		03/15/2021	CITIGROUP GLOBAL MARKETS INC.	07/01/2021	Call @ 100.00	3,983,000	4,186,930	4,184,659	4,179,757		(7,173)		(7,173)			(196,757)	(196,757)	275,594	57,505
958102-AQ-8	WESTERN DIGITAL CORP		12/08/2021	Bank of America	12/14/2021	BANC / AMERICA SECUR. LLC, MONT.	2,000,000	1,996,320	1,996,320	1,996,322		2		2			(2)	(2)		
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							20,461,000	21,291,292	21,155,593	21,091,927		(199,365)		(199,365)			(482,607)	(482,607)	1,131,346	243,313
8399998. Total - Bonds							20,461,000	21,291,292	21,155,593	21,091,927		(199,365)		(199,365)			(482,607)	(482,607)	1,131,346	243,313
994100-3W-3	CAPE ANALYTICS INC SERIES C PREFERRED		06/08/2021	Not Available	11/10/2021	Not Available	27,439.000	249,997	249,997	249,997										
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								249,997	249,997	249,997										
8999998. Total - Preferred Stocks								249,997	249,997	249,997										
166764-10-0	CHEVRON ORD		05/11/2021	Various	05/25/2021	Various	4,242.521	463,236	456,876	463,236							(6,360)	(6,360)	1	
50155Q-10-0	KYNDRYL HOLDINGS ORD		11/04/2021	Various	11/19/2021	GOLDMAN SACHS & CO	92,731.000	2,387,661	1,672,580	2,387,661							(715,081)	(715,081)		
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT		03/09/2021	LUMINEX TRADING & ANALYTICS LLC	07/09/2021	INSTINET	262.000	11,886	12,668	11,886							783	783	269	
65506L-10-5	NOBLE MIDSTREAM PARTNERS UNT		02/25/2021	Various	05/11/2021	Unknown	15,935.000	223,023	242,371	223,023							19,348	19,348		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								3,085,805	2,384,496	3,085,805							(701,310)	(701,310)	270	
9799998. Total - Common Stocks								3,085,805	2,384,496	3,085,805							(701,310)	(701,310)	270	
9899999. Total - Preferred and Common Stocks								3,335,802	2,634,492	3,335,802							(701,310)	(701,310)	270	
9999999 - Totals								24,627,094	23,790,085	24,427,729		(199,365)		(199,365)			(1,183,917)	(1,183,917)	1,131,616	243,313

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
105123-45-9	THE CINCINNATI INDEMNITY COMPANY		23280	31-1241230	2CIB1 - Investment in US Insurance Company SCA's	125,656,332			1,800.000	100.0
17232#-10-0	THE CINCINNATI SPECIALTY UNDERWRITERS CO		13037	65-1316588	2CIB1 - Investment in US Insurance Company SCA's	570,951,860			3,500.000	100.0
105123-47-5	THE CINCINNATI CASUALTY COMPANY		28665	31-0826946	2CIB1 - Investment in US Insurance Company SCA's	500,202,276			1,875.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						1,196,810,468			XXX	XXX
105123-46-7	THE CINCINNATI LIFE INSURANCE COMPANY		76236	31-1213778	2CIB1 - Investment in US Insurance Company SCA's	270,072,574			2,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						270,072,574			XXX	XXX
1899999. Total Common Stocks						1,466,883,042			XXX	XXX
1999999 - Totals						1,466,883,042			XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY	SD		02/19/2021	DEUTSCHE BANK SECURITIES, INC.	01/31/2022	250,268		(2,818)			250,000	253,086	1,439		1.375	0.060	JJ	1,719	209
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						250,268		(2,818)			250,000	253,086	1,439		XXX	XXX	XXX	1,719	209
0599999. Total - U.S. Government Bonds						250,268		(2,818)			250,000	253,086	1,439		XXX	XXX	XXX	1,719	209
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds															XXX	XXX	XXX		
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						250,268		(2,818)			250,000	253,086	1,439		XXX	XXX	XXX	1,719	209
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999. Total Bonds						250,268		(2,818)			250,000	253,086	1,439		XXX	XXX	XXX	1,719	209
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						250,268		(2,818)			XXX	253,086	1,439		XXX	XXX	XXX	1,719	209

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 250,268	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$
1B	2A ...$	2B ...$	2C ...$				
1C	3A ...$	3B ...$	3C ...$				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$	5C ...$				
1F	6 ......$						

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
FIFTH THIRD BANK	CINCINNATI, OHIO		0.000			573,752,884	XXX
U.S. BANK	CINCINNATI, OHIO		0.000			121,794,603	XXX
HUNTINGTON BANK	CINCINNATI, OHIO		0.000			39,737,041	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			735,284,528	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			735,284,528	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,500	XXX
0599999 Total - Cash		XXX	XXX			735,286,028	XXX

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

1. January	586,315,312	4. April	741,014,862	7. July	539,305,315	10. October	704,344,942
2. February	733,949,414	5. May	707,543,262	8. August	654,666,926	11. November	788,401,744
3. March	717,584,004	6. June	690,177,118	9. September	669,372,466	12. December	735,286,028

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
60934N-20-3	FEDERATED HRMS I PO IS		12/01/2021	0.050		546,122	34	29
8699999. Subtotal - All Other Money Market Mutual Funds						546,122	34	29
9999999 - Total Cash Equivalents						546,122	34	29

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$
1B	2A ...$	2B ...$	2C ...$				
1C	3A ...$	3B ...$	3C ...$				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$	5C ...$				
1F	6 ......$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	POLICYHOLDER SECURITY	120,785	122,568		
5. California CA	B	POLICYHOLDER SECURITY	51,613,035	56,025,975		
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	POLICYHOLDER SECURITY	157,503	170,016		
9. District of Columbia DC	B	POLICYHOLDER SECURITY	647,870	644,617		
10. Florida FL						
11. Georgia GA	B	POLICYHOLDER SECURITY	100,500	107,960		
12. Hawaii HI						
13. Idaho ID	B	POLICYHOLDER SECURITY	255,942	281,670		
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	POLICYHOLDER SECURITY	467,639	487,184		
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	POLICYHOLDER SECURITY	350,000	352,412		
33. New York NY	B	POLICYHOLDER SECURITY	4,221,342	4,679,553		
34. North Carolina NC	B	POLICYHOLDER SECURITY	403,986	430,668		
35. North Dakota ND						
36. Ohio OH	B	POLICYHOLDER SECURITY	11,113,385	11,745,376		
37. Oklahoma OK						
38. Oregon OR	B	POLICYHOLDER SECURITY	1,030,178	1,118,582		
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	POLICYHOLDER SECURITY	331,009	359,373		
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			113,978,393	116,194,227
59. Subtotal	XXX	XXX	70,813,174	76,525,954	113,978,393	116,194,227
DETAILS OF WRITE-INS						
5801. Reinsurance Agreement Chimney Point	B	Collateral For Reinsurance			43,429,928	45,143,668
5802. Reinsurance Agreement Mangrove	B	Collateral For Reinsurance			6,262,476	6,386,827
5803. Reinsurance Agreement FMAC	B	Collateral For Reinsurance			11,985,910	12,271,766
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX			52,300,079	52,391,966
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX			113,978,393	116,194,227