



ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE
GRANGE INSURANCE COMPANY

NAIC Group Code..... 0267,..... 0267..... NAIC Company Code..... 14060..... Employer's ID Number..... 31-4192970.....
(Current) (Prior)

Organized under the Laws of	OH	State of Domicile or Port of Entry	OH
Country of Domicile	US		
Incorporated/Organized	03/25/1935	Commenced Business	04/20/1935
Statutory Home Office	671 South High Street	Columbus, OH, US 43206-1066	
Main Administrative Office	671 South High Street		
	Columbus, OH, US 43206-1066	614-445-2900	
		(Telephone)	
Mail Address	671 South High Street	Columbus, OH, US 43206-1066	
Primary Location of Books and Records	671 South High Street		
	Columbus, OH, US 43206-1066	614-445-2900	
		(Telephone)	
Internet Website Address	www.grangeinsurance.com		
Statutory Statement Contact	Jeffrey Paul Siefker	614-445-2900	
		(Telephone)	
	siefkerj@grangeinsurance.com	614-542-3017	
	(E-Mail)	(Fax)	

OFFICERS

..... JOHN (NMN) AMMENDOLA, PRESIDENT & CEO..... TERESA JEAN BROWN, EVP & CFO.....
..... LAVAWN DEE COLEMAN, EVP & SECRETARY.....

OTHER

DOREEN YVONNE DELANEY, EVP - CHIEF OPERATIONS OFFICER	JOHN HOAGLAND NORTH, EVP - PRESIDENT - PERSONAL LINES
LINDA MARKO ROUBINEK, EVP - CHIEF CUSTOMER INTERACTIONS OFFICER	JILL ANN WAGNER, EVP-CHIEF DISTRIBUTION & AFFILIATE OFFICER
MICHAEL ANTHONY WINNER, EVP - PRESIDENT - COMMERCIAL LINES	

DIRECTORS OR TRUSTEES

JOHN (NMN) AMMENDOLA	KATHIE JANE ANDRADE
JAMES MARTIN BENSON#	MARK LEWIS BOXER
TERESA JEAN BROWN	MICHAEL DESMOND FRAIZER
ROBERT ENLOW HOYT	SUZAN BULYABA KEREERE
MARY MARNETTE PERRY	THOMAS SIMRALL STEWART
CHRISTIANNA (NMN) WOOD	

State of Ohio.....
County of Franklin..... 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.

X	X	X
JOHN (NMN) AMMENDOLA PRESIDENT & CEO	LAVAWN DEE COLEMAN EVP & SECRETARY	TERESA JEAN BROWN EVP & CFO

Subscribed and sworn to before me
this 22nd day of
February

a. Is this an original filing? Yes _____

b. If no:

1. State the amendment number: _____

2. Date filed: _____

3. Number of pages attached: _____

X

SUMMARY INVESTMENT SCHEDULE

		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
Investment Categories		Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 13
1.	Long-term bonds (Schedule D, Part 1):						
1.01	U.S. governments	211,937,530	7.5	211,937,530		211,937,530	7.5
1.02	All other governments						
1.03	U.S. states, territories and possessions, etc. guaranteed	23,004,735	0.8	23,004,735		23,004,735	0.8
1.04	U.S. political subdivisions of states, territories, and possessions, guaranteed	101,783,942	3.6	101,783,942		101,783,942	3.6
1.05	U.S. special revenue and special assessment obligations, etc. non-guaranteed	390,861,704	13.9	390,861,704		390,861,704	13.9
1.06	Industrial and miscellaneous	557,456,681	19.8	557,456,668		557,456,668	19.8
1.07	Hybrid securities						
1.08	Parent, subsidiaries and affiliates						
1.09	SVO identified funds	92,439,231	3.3	92,439,231		92,439,231	3.3
1.10	Unaffiliated bank loans						
1.11	Total long-term bonds	1,377,483,810	48.9	1,377,483,810		1,377,483,810	48.9
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
2.01	Industrial and miscellaneous (Unaffiliated)	60,366,817	2.1	60,366,817		60,366,817	2.1
2.02	Parent, subsidiaries and affiliates						
2.03	Total preferred stocks	60,366,817	2.1	60,366,817		60,366,817	2.1
3.	Common stocks (Schedule D, Part 2, Section 2):						
3.01	Industrial and miscellaneous Publicly traded (Unaffiliated)	273,121,701	9.7	273,121,701		273,121,701	9.7
3.02	Industrial and miscellaneous Other (Unaffiliated)	10,307,500	0.4	10,307,500		10,307,500	0.4
3.03	Parent, subsidiaries and affiliates Publicly traded						
3.04	Parent, subsidiaries and affiliates Other	239,554,081	8.5	239,554,081		239,554,081	8.5
3.05	Mutual funds	385,865,089	13.7	385,865,089		385,865,089	13.7
3.06	Unit investment trusts						
3.07	Closed-end funds	93,757,917	3.3	93,757,917		93,757,917	3.3
3.08	Total common stocks	1,002,606,288	35.6	1,002,606,288		1,002,606,288	35.6
4.	Mortgage loans (Schedule B):						
4.01	Farm mortgages						
4.02	Residential mortgages						
4.03	Commercial mortgages						
4.04	Mezzanine real estate loans						
4.05	Total valuation allowance						
4.06	Total mortgage loans						
5.	Real estate (Schedule A):						
5.01	Properties occupied by company	77,011,138	2.7	77,011,138		77,011,138	2.7
5.02	Properties held for production of income	9,262,603	0.3	9,262,603		9,262,603	0.3
5.03	Properties held for sale						
5.04	Total real estate	86,273,741	3.1	86,273,741		86,273,741	3.1
6.	Cash, cash equivalents and short-term investments:						
6.01	Cash (Schedule E, Part 1)	35,770,586	1.3	35,770,586		35,770,586	1.3
6.02	Cash equivalents (Schedule E, Part 2)	68,079,760	2.4	68,079,760	29,080,750	97,160,510	3.5
6.03	Short-term investments (Schedule DA)						
6.04	Total cash, cash equivalents and short-term investments	103,850,346	3.7	103,850,346	29,080,750	132,931,096	4.7
7.	Contract loans						
8.	Derivatives (Schedule DB)						
9.	Other invested assets (Schedule BA)	155,895,455	5.5	155,895,455		155,895,455	5.5
10.	Receivables for securities	847,120	0.0	847,120		847,120	0.0
11.	Securities lending (Schedule DL, Part 1)	29,080,750	1.0	29,080,750	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)						
13.	Total invested assets	2,816,404,327	100.0	2,816,404,328	29,080,750	2,816,404,328	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		89,820,453
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	456,769	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	-	456,769
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.....	4,003,480	
8.2	Totals, Part 3, Column 9.....		4,003,480
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....		86,273,741
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		86,273,741

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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 15.....		
8.	Deduct amortization of premium and mortgage interest points and commission 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 Line 12).....		
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		135,110,082
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	21,649,694	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	35,105,853	56,755,547
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.....	2,445,931	
5.2	Totals, Part 3, Column 9.....	(14,482,893)	(12,036,962)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		20,300,280
7.	Deduct amounts received on disposals, Part 3, Column 16.....		44,233,492
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book / adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		155,895,455
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		155,895,455

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		2,300,514,720
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		784,681,111
3.	Accrual of discount.....		2,189,377
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	7,064,488	
4.2	Part 2, Section 1, Column 15.....	4,856,657	
4.3	Part 2, Section 2, Column 13.....	52,399,210	
4.4	Part 4, Column 11.....	(20,428,583)	43,891,772
5.	Total gain (loss) on disposals, Part 4, Column 19.....		65,245,769
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		741,410,444
7.	Deduct amortization of premium.....		16,478,286
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.....	358,018	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		358,018
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2.....		2,180,902
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		2,440,456,903
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		2,440,456,903

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				
Governments (including all obligations guaranteed by governments)				
1. United States	211,937,530	219,878,826	203,391,708	205,229,263
2. Canada				
3. Other Countries				
4. Totals	211,937,530	219,878,826	203,391,708	205,229,263
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	23,004,735	24,046,677	26,091,871	21,825,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	101,783,942	106,395,489	112,297,459	95,360,000
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	390,861,704	394,661,394	405,164,832	375,045,950
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)				
8. United States	576,926,117	608,995,283	586,891,716	465,562,662
9. Canada	20,703,816	21,523,266	21,153,363	19,915,000
10. Other Countries	52,265,966	55,330,490	52,665,746	51,854,370
11. Totals	649,895,899	685,849,039	660,710,825	537,332,032
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	1,377,483,810	1,430,831,425	1,407,656,695	1,234,792,245
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States	60,366,817	63,875,123	53,919,185	XXX
15. Canada				XXX
16. Other Countries				XXX
17. Totals	60,366,817	63,875,123	53,919,185	XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks	60,366,817	63,875,123	53,919,185	XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated)				
20. United States	757,513,771	757,513,771	572,137,711	XXX
21. Canada	200,704	200,704	259,383	XXX
22. Other Countries	5,337,731	5,337,731	3,731,008	XXX
23. Totals	763,052,207	763,052,207	576,128,102	XXX
Parent, Subsidiaries and Affiliates				
24. Totals	239,554,081	239,554,081	40,276,318	XXX
25. Total Common Stocks	1,002,606,288	1,002,606,288	616,404,420	XXX
26. Total Stocks	1,062,973,105	1,066,481,411	670,323,606	XXX
27. Total Bonds and Stocks	2,440,456,915	2,497,312,836	2,077,980,301	XXX

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	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1.	U.S. Governments												
1.1.	NAIC 1.....	22,426,421	115,537,839	67,983,386	3,853,100	2,136,786	XXX	211,937,532	15.4	242,758,546	16.7	211,937,531	
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.....	22,426,421	115,537,839	67,983,386	3,853,100	2,136,786	XXX	211,937,532	15.4	242,758,546	16.7	211,937,531	
2.	All Other Governments												
2.1.	NAIC 1.....						XXX						
2.2.	NAIC 2.....						XXX						
2.3.	NAIC 3.....						XXX						
2.4.	NAIC 4.....						XXX						
2.5.	NAIC 5.....						XXX						
2.6.	NAIC 6.....						XXX						
2.7.	Totals.....						XXX						
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1.	NAIC 1.....		11,386,172	7,224,883	4,393,680		XXX	23,004,735	1.7	38,568,548	2.7	23,004,735	
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.....		11,386,172	7,224,883	4,393,680		XXX	23,004,735	1.7	38,568,548	2.7	23,004,735	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1.	NAIC 1.....	1,002,327	31,849,438	45,955,105	21,735,005	1,242,068	XXX	101,783,943	7.4	113,397,117	7.8	101,783,942	
4.2.	NAIC 2.....						XXX						
4.3.	NAIC 3.....						XXX						
4.4.	NAIC 4.....						XXX						
4.5.	NAIC 5.....						XXX						
4.6.	NAIC 6.....						XXX						
4.7.	Totals.....	1,002,327	31,849,438	45,955,105	21,735,005	1,242,068	XXX	101,783,943	7.4	113,397,117	7.8	101,783,942	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1.	NAIC 1.....	64,642,619	124,259,279	139,794,851	58,168,786	3,996,170	XXX	390,861,705	28.4	392,548,845	27.0	390,861,705	
5.2.	NAIC 2.....						XXX						
5.3.	NAIC 3.....						XXX						
5.4.	NAIC 4.....						XXX						
5.5.	NAIC 5.....						XXX						
5.6.	NAIC 6.....						XXX						
5.7.	Totals.....	64,642,619	124,259,279	139,794,851	58,168,786	3,996,170	XXX	390,861,705	28.4	392,548,845	27.0	390,861,705	

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

		1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1.	NAIC 1.....	27,199,433	128,827,905	58,529,765	21,146,529	3,718,253	XXX	239,421,885	17.4	215,698,516	14.8	169,422,649	69,999,236
6.2.	NAIC 2.....	20,510,589	90,504,367	44,330,614	13,805,875	7,665,501	XXX	176,816,946	12.8	190,124,786	13.1	149,866,415	26,950,530
6.3.	NAIC 3.....		14,619,445	73,692,586	10,960,656	5,015,816	XXX	104,288,503	7.6	119,863,073	8.2	49,751,323	54,537,180
6.4.	NAIC 4.....	1,470,928	11,269,590	23,788,817			XXX	36,529,335	2.7	40,238,917	2.8	7,410,078	29,119,256
6.5.	NAIC 5.....		400,000				XXX	400,000	0.0	382,691	0.0		400,000
6.6.	NAIC 6.....						XXX			175,000	0.0		
6.7.	Totals.....	49,180,950	245,621,307	200,341,782	45,913,060	16,399,570	XXX	557,456,669	40.5	566,482,983	38.9	376,450,465	181,006,202
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	37,864,459	37,864,459	2.7	23,605,101	1.6	37,864,459	
9.2.	NAIC 2.....	XXX	XXX	XXX	XXX	XXX	54,574,773	54,574,773	4.0	77,070,610	5.3	54,574,773	
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	92,439,232	92,439,232	6.7	100,675,711	6.9	92,439,232	
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	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11.	Total Bonds Current Year												
11.1.	NAIC 1.....	(d) 115,270,800	411,860,633	319,487,990	109,297,100	11,093,277	37,864,459	1,004,874,259	73.0	XXX	XXX	934,875,021	69,999,236
11.2.	NAIC 2.....	(d) 20,510,589	90,504,367	44,330,614	13,805,875	7,665,501	54,574,773	231,391,719	16.8	XXX	XXX	204,441,188	26,950,530
11.3.	NAIC 3.....	(d) 14,619,445	73,692,586	10,960,656	5,015,816			104,288,503	7.6	XXX	XXX	49,751,323	54,537,180
11.4.	NAIC 4.....	(d) 1,470,928	11,269,590	23,788,817				36,529,335	2.7	XXX	XXX	7,410,078	29,119,256
11.5.	NAIC 5.....	(d) 400,000						(c) 400,000	0.0	XXX	XXX		400,000
11.6.	NAIC 6.....	(d)						(c)		XXX	XXX		
11.7.	Totals.....	137,252,317	528,654,035	461,300,007	134,063,631	23,774,594	92,439,232	(b) 1,377,483,816	100.0	XXX	XXX	1,196,477,610	181,006,202
11.8.	Line 11.7 as a % of Col. 7.....	10.0	38.4	33.5	9.7	1.7	6.7	100.0	XXX	XXX	XXX	86.9	13.1
12.	Total Bonds Prior Year												
12.1.	NAIC 1.....	103,354,401	390,040,961	335,293,671	151,519,893	22,762,647	23,605,101	XXX	XXX	1,026,576,673	70.6	974,523,404	52,053,269
12.2.	NAIC 2.....	10,750,812	95,349,988	56,505,613	15,909,080	11,609,293	77,070,610	XXX	XXX	267,195,396	18.4	247,219,817	19,975,579
12.3.	NAIC 3.....		28,240,381	73,552,519	11,899,857	6,170,315		XXX	XXX	119,863,073	8.2	64,960,848	54,902,225
12.4.	NAIC 4.....		18,206,940	20,806,382	365,750	859,845		XXX	XXX	40,238,917	2.8	12,692,273	27,546,644
12.5.	NAIC 5.....		171,500	211,191				XXX	XXX	(c) 382,691	0.0		382,691
12.6.	NAIC 6.....		175,000					XXX	XXX	(c) 175,000	0.0	175,000	
12.7.	Totals.....	114,105,213	532,184,770	486,369,376	179,694,580	41,402,100	100,675,711	XXX	XXX	(b) 1,454,431,750	100.0	1,299,571,342	154,860,408
12.8.	Line 12.7 as a % of Col. 9.....	7.8	36.6	33.4	12.4	2.8	6.9	XXX	XXX	100.0	XXX	89.4	10.6
13.	Total Publicly Traded Bonds												
13.1.	NAIC 1.....	100,440,472	381,791,536	304,921,337	102,482,194	7,375,024	37,864,459	934,875,022	67.9	974,523,404	67.0	934,875,022	XXX
13.2.	NAIC 2.....	19,209,513	73,390,707	38,793,955	10,806,739	7,665,501	54,574,773	204,441,188	14.8	247,219,817	17.0	204,441,188	XXX
13.3.	NAIC 3.....		6,188,602	31,181,703	7,365,202	5,015,816		49,751,323	3.6	64,960,848	4.5	49,751,323	XXX
13.4.	NAIC 4.....	190,975	4,327,522	2,891,582				7,410,079	0.5	12,692,273	0.9	7,410,079	XXX
13.5.	NAIC 5.....												XXX
13.6.	NAIC 6.....									175,000	0.0		XXX
13.7.	Totals.....	119,840,960	465,698,367	377,788,577	120,654,135	20,056,341	92,439,232	1,196,477,612	86.9	1,299,571,342	89.4	1,196,477,612	XXX
13.8.	Line 13.7 as a % of Col. 7.....	10.0	38.9	31.6	10.1	1.7	7.7	100.0	XXX	XXX	XXX	100.0	XXX
13.9.	Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	8.7	33.8	27.4	8.8	1.5	6.7	86.9	XXX	XXX	XXX	86.9	XXX
14.	Total Privately Placed Bonds												
14.1.	NAIC 1.....	14,830,327	30,069,097	14,566,653	6,814,906	3,718,253		69,999,236	5.1	52,053,269	3.6	XXX	69,999,236
14.2.	NAIC 2.....	1,301,076	17,113,660	5,536,659	2,999,136			26,950,531	2.0	19,975,579	1.4	XXX	26,950,531
14.3.	NAIC 3.....		8,430,843	42,510,884	3,595,454			54,537,181	4.0	54,902,225	3.8	XXX	54,537,181
14.4.	NAIC 4.....	1,279,953	6,942,068	20,897,235				29,119,256	2.1	27,546,644	1.9	XXX	29,119,256
14.5.	NAIC 5.....		400,000					400,000	0.0	382,691	0.0	XXX	400,000
14.6.	NAIC 6.....											XXX	
14.7.	Totals.....	17,411,356	62,955,668	83,511,431	13,409,496	3,718,253		181,006,204	13.1	154,860,408	10.6	XXX	181,006,204
14.8.	Line 14.7 as a % of Col. 7.....	9.6	34.8	46.1	7.4	2.1		100.0	XXX	XXX	XXX	XXX	100.0
14.9.	Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	1.3	4.6	6.1	1.0	0.3		13.1	XXX	XXX	XXX	XXX	13.1

(a) Includes \$181,006,203 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$1,549,636 current year of bonds with Z designations and \$3,387,320 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$ current year of bonds with 5GI designations, \$ prior year of bonds with 5GI designations and \$ current year, \$ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$.

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	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.08	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1.	U.S. Governments												
1.01.	Issuer Obligations	1,601,744	93,968,149	62,977,173		2,136,639	XXX	160,683,705	11.7	186,040,879	12.8	160,683,705	
1.02.	Residential Mortgage-Backed Securities	14,049,210	13,650,551	2,276,675	895,518	147	XXX	30,872,101	2.2	28,714,473	2.0	30,872,099	
1.03.	Commercial Mortgage-Backed Securities	6,775,467	7,919,140	2,729,538	2,957,582		XXX	20,381,727	1.5	28,003,193	1.9	20,381,727	
1.04.	Other Loan-Backed and Structured Securities						XXX						
1.05.	Totals	22,426,421	115,537,840	67,983,386	3,853,100	2,136,786	XXX	211,937,533	15.4	242,758,545	16.7	211,937,531	
2.	All Other Governments												
2.01.	Issuer Obligations						XXX						
2.02.	Residential Mortgage-Backed Securities						XXX						
2.03.	Commercial Mortgage-Backed Securities						XXX						
2.04.	Other Loan-Backed and Structured Securities						XXX						
2.05.	Totals						XXX						
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01.	Issuer Obligations		11,386,172	7,224,883	4,393,680		XXX	23,004,735	1.7	38,568,548	2.7	23,004,735	
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		11,386,172	7,224,883	4,393,680		XXX	23,004,735	1.7	38,568,548	2.7	23,004,735	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01.	Issuer Obligations	1,002,327	31,849,438	45,955,105	21,735,005	1,242,068	XXX	101,783,943	7.4	113,397,117	7.8	101,783,942	
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	1,002,327	31,849,438	45,955,105	21,735,005	1,242,068	XXX	101,783,943	7.4	113,397,117	7.8	101,783,942	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01.	Issuer Obligations	1,069,163	22,478,241	103,284,704	45,411,181	2,226,926	XXX	174,470,215	12.7	169,553,554	11.7	174,470,214	
5.02.	Residential Mortgage-Backed Securities	53,616,021	80,781,575	28,050,236	9,395,808	1,216,443	XXX	173,060,083	12.6	177,713,505	12.2	173,060,082	
5.03.	Commercial Mortgage-Backed Securities	3,981,517	9,444,248	3,309,215	243,966		XXX	16,978,946	1.2	8,590,357	0.6	16,978,946	
5.04.	Other Loan-Backed and Structured Securities	5,975,918	11,555,215	5,150,697	3,117,831	552,802	XXX	26,352,463	1.9	36,691,429	2.5	26,352,463	
5.05.	Totals	64,642,619	124,259,279	139,794,852	58,168,786	3,996,171	XXX	390,861,707	28.4	392,548,845	27.0	390,861,705	
6.	Industrial and Miscellaneous												
6.01.	Issuer Obligations	40,376,886	228,575,533	198,545,336	45,913,060	16,399,571	XXX	529,810,386	38.5	566,482,984	38.9	376,450,465	153,359,921
6.02.	Residential Mortgage-Backed Securities						XXX						
6.03.	Commercial Mortgage-Backed Securities	2,535,178	2,214,822				XXX	4,750,000	0.3				4,750,000
6.04.	Other Loan-Backed and Structured Securities	6,268,885	14,830,951	1,796,446			XXX	22,896,282	1.7				22,896,282
6.05.	Totals	49,180,949	245,621,306	200,341,782	45,913,060	16,399,571	XXX	557,456,668	40.5	566,482,984	38.9	376,450,465	181,006,203
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	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.08	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9.	SVO Identified Funds												
9.01.	Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	92,439,231	92,439,231	6.7	100,675,710	6.9	92,439,231	
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	44,050,120	388,257,533	417,987,201	117,452,926	22,005,204	XXX	989,752,984	71.9	XXX	XXX	836,393,061	153,359,921
11.02.	Residential Mortgage-Backed Securities	67,665,231	94,432,126	30,326,911	10,291,326	1,216,590	XXX	203,932,184	14.8	XXX	XXX	203,932,181	
11.03.	Commercial Mortgage-Backed Securities	13,292,162	19,578,210	6,038,753	3,201,548		XXX	42,110,673	3.1	XXX	XXX	37,360,673	4,750,000
11.04.	Other Loan-Backed and Structured Securities	12,244,803	26,386,166	6,947,143	3,117,831	552,802	XXX	49,248,745	3.6	XXX	XXX	26,352,463	22,896,282
11.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	92,439,231	92,439,231	6.7	XXX	XXX	92,439,231	
11.06.	Affiliated Bank Loans						XXX			XXX	XXX		
11.07.	Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08.	Totals	137,252,316	528,654,035	461,300,008	134,063,631	23,774,596	92,439,231	1,377,483,817	100.0	XXX	XXX	1,196,477,609	181,006,203
11.09.	Lines 11.08 as a % Col. 7	10.0	38.4	33.5	9.7	1.7	6.7	100.0	XXX	XXX	XXX	86.9	13.1
12.	Total Bonds Prior Year												
12.01.	Issuer Obligations	24,498,202	416,491,187	447,071,543	156,491,750	29,490,400	XXX	XXX	XXX	1,074,043,082	73.8	919,182,674	154,860,408
12.02.	Residential Mortgage-Backed Securities	75,245,186	80,875,115	28,614,609	14,936,722	6,756,348	XXX	XXX	XXX	206,427,979	14.2	206,427,979	
12.03.	Commercial Mortgage-Backed Securities	9,791,447	23,072,628	3,235,325	494,150		XXX	XXX	XXX	36,593,551	2.5	36,593,551	
12.04.	Other Loan-Backed and Structured Securities	4,570,379	11,745,840	7,447,899	7,771,958	5,155,352	XXX	XXX	XXX	36,691,429	2.5	36,691,429	
12.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	100,675,710	XXX	XXX	100,675,710	6.9	100,675,710	
12.06.	Affiliated Bank Loans						XXX	XXX	XXX				
12.07.	Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08.	Totals	114,105,214	532,184,770	486,369,376	179,694,580	41,402,100	100,675,710	XXX	XXX	1,454,431,750	100.0	1,299,571,343	154,860,408
12.09.	Line 12.08 as a % of Col. 9	7.8	36.6	33.4	12.4	2.8	6.9	XXX	XXX	100	XXX	89.4	10.6
13.	Total Publicly Traded Bonds												
13.01.	Issuer Obligations	35,442,827	342,347,638	336,272,216	104,043,430	18,286,950	XXX	836,393,061	60.7	919,182,674	63.2	836,393,061	XXX
13.02.	Residential Mortgage-Backed Securities	67,665,231	94,432,126	30,326,910	10,291,325	1,216,590	XXX	203,932,182	14.8	206,427,979	14.2	203,932,182	XXX
13.03.	Commercial Mortgage-Backed Securities	10,756,984	17,363,387	6,038,753	3,201,548		XXX	37,360,672	2.7	36,593,551	2.5	37,360,672	XXX
13.04.	Other Loan-Backed and Structured Securities	5,975,918	11,555,215	5,150,697	3,117,831	552,802	XXX	26,352,463	1.9	36,691,429	2.5	26,352,463	XXX
13.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	92,439,231	92,439,231	6.7	100,675,710	6.9	92,439,231	XXX
13.06.	Affiliated Bank Loans						XXX						XXX
13.07.	Unaffiliated Bank Loans						XXX						XXX
13.08.	Totals	119,840,960	465,698,366	377,788,576	120,654,134	20,056,342	92,439,231	1,196,477,609	86.9	1,299,571,343	89.4	1,196,477,609	XXX
13.09.	Line 13.08 as a % of Col. 7	10.0	38.9	31.6	10.1	1.7	7.7	100.0	XXX	XXX	XXX	100.0	XXX
13.10.	Line 13.08 as a % of Line 11.08, Col. 7, Section 11	8.7	33.8	27.4	8.8	1.5	6.7	86.9	XXX	XXX	XXX	86.9	XXX
14.	Total Privately Placed Bonds												
14.01.	Issuer Obligations	8,607,292	45,909,895	81,714,985	13,409,496	3,718,253	XXX	153,359,921	11.1	154,860,408	10.6	XXX	153,359,921
14.02.	Residential Mortgage-Backed Securities						XXX					XXX	
14.03.	Commercial Mortgage-Backed Securities	2,535,178	2,214,822				XXX	4,750,000	0.3			XXX	4,750,000
14.04.	Other Loan-Backed and Structured Securities	6,268,885	14,830,951	1,796,446			XXX	22,896,282	1.7			XXX	22,896,282
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	17,411,355	62,955,668	83,511,431	13,409,496	3,718,253		181,006,203	13.1	154,860,408	10.6	XXX	181,006,203
14.09.	Line 14.08 as a % of Col. 7	9.6	34.8	46.1	7.4	2.1		100.0	XXX	XXX	XXX	XXX	100.0
14.10.	Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.3	4.6	6.1	1.0	0.3		13.1	XXX	XXX	XXX	XXX	13.1

(SI-10) Schedule DA - Short-Term Investments

NONE

(SI-11) Schedule DB - Part A - Verification Between Years - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-11) Schedule DB - Part B - Verification Between Years - Futures Contracts

NONE

(SI-12) Schedule DB - Part C - Section 1

NONE

(SI-13) Schedule DB - Part C - Section 2

NONE

(SI-14) Schedule DB - Verification Between Years

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS
(Cash Equivalents)

		1	2	3	4
		Total	Bonds	Money Market Mutual Funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year.....	107,146,350		107,146,350	
2.	Cost of cash equivalents acquired	644,902,430		644,902,430	
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease).....				
5.	Total gain (loss) on disposals.....				
6.	Deduct consideration received on disposals	683,969,020		683,969,020	
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)	68,079,760		68,079,760	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus Line 11)	68,079,760		68,079,760	

(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 Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Properties Occupied by the Reporting Entity – Administrative*																
HOME OFFICE COMPLEX - 671																
SOUTH HIGH		COLUMBUS	OH	01/31/1977	06/04/2019	152,048,908	–	76,967,841	81,990,000	3,639,381	–	–	(3,639,381)	–	7,086,024	5,569,837
APARTMENTS - 20-24 SYCAMORE		COLUMBUS	OH	03/19/1975	06/04/2019	273,678	–	43,298	550,000	–	–	–	–	–	850	60,074
0299999 – Properties Occupied by the Reporting Entity – Administrative*						152,322,586	–	77,011,138	82,540,000	3,639,381	–	–	(3,639,381)	–	7,086,874	5,629,911
0399999 – Total Properties Occupied by the Reporting Entity						152,322,586	–	77,011,138	82,540,000	3,639,381	–	–	(3,639,381)	–	7,086,874	5,629,911
Properties Held for the Production of Income																
BREWERS YARD OFFICE I - 585																
SOUTH FRONT		COLUMBUS	OH	05/15/2007	06/04/2019	6,537,930	–	4,266,705	6,237,000	173,123	–	–	(173,123)	–	557,153	102,651
BREWERS YARD OFFICE II - 605																
SOUTH FRONT		COLUMBUS	OH	05/15/2007	06/04/2019	7,735,528	–	4,995,898	8,613,000	190,976	–	–	(190,976)	–	326,539	502,004
0499999 – Properties Held for the Production of Income						14,273,458	–	9,262,603	14,850,000	364,099	–	–	(364,099)	–	883,691	604,655
0699999 – Totals						166,596,044	–	86,273,741	97,390,000	4,003,480	–	–	(4,003,480)	–	7,970,566	6,234,566

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Additional Investment Made after Acquisition
Acquired by purchase								
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	05/04/2021	BROCON CONSTRUCTION	13,274	—	13,274	—
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	07/22/2021	BROCON CONSTRUCTION	9,773	—	9,773	—
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	08/31/2021	CONTINENTAL	5,858	—	5,858	—
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	11/04/2021	K&W ROOFING, INC.	85,560	—	85,560	—
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/09/2021	K&W ROOFING, INC.	122,063	—	122,063	—
BREWERS YARD OFFICE I-585 SOUTH FRONT	COLUMBUS	OH	07/01/2021	ORACLE ELEVATOR	67,020	—	67,020	—
BREWERS YARD OFFICE I-585 SOUTH FRONT	COLUMBUS	OH	11/18/2021	ORACLE ELEVATOR	89,360	—	89,360	—
BREWERS YARD OFFICE II-605 SOUTH FRONT	COLUMBUS	OH	09/30/2021	BROCON CONSTRUCTION	63,862	—	62,862	—
0199999 – Acquired by purchase					456,769	—	455,769	—
0399999 – Totals					456,769	—	455,769	—

(E-03) Schedule A - Part 3

NONE

(E-04) Schedule B - Part 1

NONE

(E-05) Schedule B - Part 2

NONE

(E-06) Schedule B - Part 3

NONE

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 B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated																			
G2926*-10-0	EATON VANCE INST SR LOAN FUND		GEORGETOWN		EATON VANCE INST SR LOAN FUND	4.C YE	01/02/2013		130,000,000	128,091,563	128,091,563	791,733					3,843,782		2.310
0799999 – Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated									130,000,000	128,091,563	128,091,563	791,733					3,843,782		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated																			
992PNW-99-2	UPDATA VENTURE PARTNERS II, LP		Reston	VA	UPDATA VENTURE PARTNERS II, LP		09/30/2001	1		114,072	114,072	114,072							4.189
9941N9-99-4	Commonfund Capital Global Private Equity Partners III, LP		Wilton	CT	Commonfund Capital Global Private Equity		06/01/2021	1	4,500,000	6,040,126	6,040,126	1,540,126					(26,421)		23.000
	ADAMS STREET SENIOR PRIVATE CREDIT FUND II		Chicago	IL	ADAM STREET PARTNERS LLC		10/18/2021	1	21,649,694	21,649,694	21,649,694						(292,562)		36.080
2599999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated									26,149,694	27,803,892	27,803,892	1,654,198					(318,983)		XXX
4899999 – Subtotals, Unaffiliated									156,149,694	155,895,455	155,895,455	2,445,931					3,524,799		XXX
5099999 – Totals									156,149,694	155,895,455	155,895,455	2,445,931					3,524,799		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	\$128,091,563						
	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
Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated										
G2926*-10-0	EATON VANCE INST SR LOAN FUND	GEORGETOWN		EATON VANCE INST SR LOAN FUND	01/02/2013			30,500,000		2.310
0799999 – Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated								30,500,000		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated										
9946BX-99-3	GOLDENTREE PARTNERS, LP	New York	NY	GOLDENTREE PARTNERS, LP	05/01/2017	13		105,853		0.720
9941N9-99-4	Commonfund Capital Global Private Equity Partners III, LP	Wilton	CT	Commonfund Capital Global Private Equity	06/01/2021	1		4,500,000		23.000
9947EZ-99-3	ADAMS STREET SENIOR PRIVATE CREDIT FUND II	Chicago	IL	ADAM STREET PARTNERS LLC	10/18/2021	1	21,649,694			36.080
2599999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated							21,649,694	4,605,853		XXX
4899999 – Subtotals, Unaffiliated							21,649,694	35,105,853		XXX
5099999 – Totals							21,649,694	35,105,853		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 Encumbrances, Prior Year	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 Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated																			
9946BV-99-7	GOLDENTREE PARTNERS II, LP	New York	NY	Distribution	06/03/2003	09/01/2021	830,304	(535,673)				(535,673)		294,631	1,149,016		854,385	854,385	
9946BX-99-3	GOLDENTREE PARTNERS, LP	New York	NY	Distribution	05/01/2017	09/01/2021	14,107,682	(2,457,805)				(2,457,805)		11,649,877	17,269,035		5,619,158	5,619,158	
992PNW-99-2	UPDATA VENTURE PARTNERS II, LP	Reston	VA	Distribution	09/30/2001	06/25/2021	221,391	(212,401)				(212,401)		8,990	8,990				42,720
9946BY-99-1	Q-BLK APPRECIATION FUND II LLC	SEATTLE	WA	Distribution	09/01/2005	09/01/2021	23,256,728	(11,277,015)				(11,277,015)		11,979,714	25,806,452		13,826,738	13,826,738	
25999999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated							38,416,105	(14,482,893)				(14,482,893)		23,933,212	44,233,492		20,300,280	20,300,280	42,720
48999999 – Subtotals, Unaffiliated							38,416,105	(14,482,893)				(14,482,893)		23,933,212	44,233,492		20,300,280	20,300,280	42,720
50999999 – Totals							38,416,105	(14,482,893)				(14,482,893)		23,933,212	44,233,492		20,300,280	20,300,280	42,720

Annual Statement for the Year 2021 of the GRANGE INSURANCE COMPANY

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments, Issuer Obligations																					
912803-FT-5	STRIP PRINC 0 15/11/50				1.A	2,133,468	57.470	2,068,904	3,600,000	2,136,639		3,171				1.808				11/30/2021	11/15/2050
912810-FD-5	TSY INFL IX N/B 3.625 15/04/28				1.A	3,150,931	132.964	3,409,800	2,564,445	3,201,499	189,563	(99,212)			3.625	-0.290	AO	19,920	90,016	05/12/2020	04/15/2028
912810-FH-6	TSY INFL IX N/B 3.875 15/04/29				1.A	3,028,052	139.396	3,282,566	2,354,856	3,072,051	181,811	(96,361)			3.875	-0.265	AO	19,554	88,359	05/12/2020	04/15/2029
912810-FR-4	TSY INFL IX N/B 2.375 15/01/25				1.A	3,715,114	113.957	4,197,634	3,683,511	3,887,754	228,563	(64,382)			2.375	0.535	JJ	40,414	83,577	12/12/2017	01/15/2025
912810-FS-2	TSY INFL IX N/B 2 15/01/26				1.A	2,402,080	115.795	2,808,630	2,425,526	2,564,558	150,492	(32,907)			2.000	0.566	JJ	22,410	46,345	11/13/2018	01/15/2026
912810-PS-1	TSY INFL IX N/B 2.375 15/01/27				1.A	2,280,801	120.869	2,485,986	2,056,755	2,343,451	138,206	(55,698)			2.375	-0.366	JJ	22,566	46,667	05/12/2020	01/15/2027
912810-PV-4	TSY INFL IX N/B 1.75 15/01/28				1.A	1,969,901	120.063	2,416,708	2,012,863	2,125,034	124,462	(17,522)			1.750	0.806	JJ	16,272	33,652	11/13/2018	01/15/2028
912810-PZ-5	TSY INFL IX N/B 2.5 15/01/29				1.A	1,913,294	127.948	2,282,288	1,783,769	2,006,406	117,901	(28,879)			2.500	0.687	JJ	20,601	42,603	06/26/2019	01/15/2029
912828-2L-3	TSY INFL IX N/B 0.375 15/07/27				1.A	4,923,894	111.035	5,522,590	4,973,760	5,196,861	304,229	(39,536)			0.375	-0.426	JJ	8,616	17,819	05/12/2020	07/15/2027
912828-3R-9	TSY INFL IX N/B 0.5 15/01/28				1.A	4,699,964	111.988	5,272,655	4,708,242	4,956,249	290,098	(40,185)			0.500	-0.363	JJ	10,875	22,490	05/12/2020	01/15/2028
912828-4H-0	TSY INFL IX N/B 0.625 15/04/23				1.A	5,419,569	104.596	6,206,176	5,933,463	5,932,659	346,096	512			0.625	0.636	AO	7,947	35,909	06/26/2019	04/15/2023
912828-5W-6	TSY INFL IX N/B 0.875 15/01/29				1.A	3,976,647	115.743	4,436,270	3,832,850	4,171,123	244,545	(47,174)			0.875	-0.363	JJ	15,493	32,040	05/12/2020	01/15/2029
912828-6N-5	TSY INFL IX N/B 0.5 15/04/24				1.A	7,447,266	106.666	7,952,341	7,455,384	7,752,503	246,745	(26,427)			0.500	-1.193	AO	7,988	16,455	10/27/2021	04/15/2024
912828-7D-6	TSY INFL IX N/B 0.25 15/07/29				1.A	4,513,641	112.151	5,091,939	4,540,242	4,773,615	279,330	(30,553)			0.250	-0.421	JJ	5,243	10,844	05/12/2020	07/15/2029
912828-B2-5	TSY INFL IX N/B 0.625 15/07/23				1.A	5,740,299	106.488	6,832,278	6,416,023	6,439,923	375,977	(11,350)			0.625	0.442	JJ	18,525	38,309	06/26/2019	01/15/2024
912828-H4-5	TSY INFL IX N/B 0.25 15/01/25				1.A	4,962,199	107.209	5,507,085	5,136,780	5,246,824	306,971	(35,478)			0.250	-0.448	JJ	5,932	12,269	12/07/2020	01/15/2025
912828-N7-1	TSY INFL IX N/B 0.625 15/01/26				1.A	4,597,741	109.908	5,116,126	4,654,920	4,839,554	283,433	(44,558)			0.625	-0.350	JJ	13,440	27,794	05/12/2020	01/15/2026
912828-S5-0	TSY INFL IX N/B 0.125 15/07/26				1.A	4,799,158	108.654	5,389,659	4,960,394	5,084,970	297,362	(26,919)			0.125	-0.423	JJ	2,864	5,924	05/12/2020	07/15/2026
912828-SV-3	US TREASURY N/B 1.75 15/05/22	SD			1.A	1,627,813	100.586	1,609,375	1,600,000	1,601,744		(4,702)			1.750	1.452	MN	3,635	28,000	01/10/2017	05/15/2022
912828-UH-1	TSY INFL IX N/B 0.125 15/01/23				1.A	6,228,715	103.334	7,179,805	6,948,168	6,933,667	404,163	13,152			0.125	0.329	JJ	4,012	8,297	12/07/2020	01/15/2023
912828-V4-9	TSY INFL IX N/B 0.375 15/01/27				1.A	4,287,675	110.078	5,078,101	4,613,181	4,671,686	272,829	(11,426)			0.375	0.127	JJ	7,992	16,527	05/12/2020	01/15/2027
912828-VM-9	TSY INFL IX N/B 0.375 15/07/23				1.A	6,133,604	105.208	7,125,433	6,772,740	6,762,153	394,317	6,360			0.375	0.480	JJ	11,733	24,264	12/07/2020	07/15/2023
912828-WU-0	TSY INFL IX N/B 0.125 15/07/24				1.A	5,089,574	106.670	5,838,392	5,473,338	5,478,469	319,618	(1,951)			0.125	0.088	JJ	3,161	6,536	11/19/2019	07/15/2024
912828-XL-9	TSY INFL IX N/B 0.375 15/07/25				1.A	5,400,595	108.689	6,351,962	5,844,142	5,937,727	347,135	(26,219)			0.375	-0.070	JJ	10,124	20,937	12/07/2020	07/15/2025
912828-Y3-8	TSY INFL IX N/B 0.75 15/07/28				1.A	4,521,772	114.619	5,050,493	4,406,320	4,747,009	278,252	(51,194)			0.750	-0.417	JJ	15,266	31,572	05/12/2020	07/15/2028
912828-YL-8	TSY INFL IX N/B 0.125 15/10/24				1.A	8,590,866	106.881	9,186,550	8,595,136	8,926,184	341,839	(41,120)			0.125	-1.215	AO	2,302	6,131	10/27/2021	10/15/2024
912828-Z3-7	TSY INFL IX N/B 0.125 15/01/30				1.A	5,110,992	111.096	5,611,837	5,051,325	5,391,941	315,732	(42,522)			0.125	-0.687	JJ	2,917	6,032	12/07/2020	01/15/2030
912828-ZJ-2	TSY INFL IX N/B 0.125 15/04/25				1.A	3,953,877	107.044	4,239,947	3,960,924	4,142,381	243,201	(55,075)			0.125	-1.238	AO	1,061	4,794	12/07/2020	04/15/2025
912828-ZZ-6	TSY INFL IX N/B 0.125 15/07/30				1.A	5,865,855	111.991	6,280,630	5,608,148	6,160,032	361,106	(65,548)			0.125	-0.980	JJ	3,238	6,697	12/07/2020	07/15/2030
91282C-AM-3	US TREASURY N/B 0.25 30/09/25	SD			1.A	1,742,645	96.875	1,695,313	1,750,000	1,744,356		1,463			0.250	0.337	MS	1,179	4,375	01/26/2021	09/30/2025
91282C-AQ-4	TSY INFL IX N/B 0.125 15/10/25				1.A	4,819,137	107.881	5,058,583	4,689,036	5,019,407	278,981	(76,786)			0.125	-1.674	AO	1,256	4,918	05/10/2021	10/15/2025
91282C-BF-7	TSY INFL IX N/B 0.125 15/01/31				1.A	5,667,908	112.075	5,952,479	5,311,150	5,864,163	230,825	(34,570)			0.125	-0.976	JJ	3,067	2,445	09/15/2021	01/15/2031
91282C-CA-7	TSY INFL IX N/B 0.125 15/04/26				1.A	4,269,531	107.998	4,327,177	4,006,720	4,370,746	144,235	(43,041)			0.125	-1.908	AO	1,073	2,475	09/15/2021	04/15/2026
91282C-CM-1	TSY INFL IX N/B 0.125 15/07/31				1.A	4,250,281	112.520	4,295,158	3,817,253	4,296,052	57,584	(11,812)			0.125	-1.121	JJ	2,204		11/09/2021	07/15/2031
91282C-DC-2	TSY INFL IX N/B 0.125 15/10/26				1.A FE	2,881,452	108.825	2,863,181	2,630,992	2,904,315	31,204	(8,341)			0.125	-1.944	AO	705		11/09/2021	10/15/2026
0199999	– U.S. Governments, Issuer Obligations					152,116,309	XXX	168,024,050	154,172,357	160,683,705	8,126,803	(1,147,790)			XXX	XXX	XXX	333,585	825,072	XXX	XXX
U.S. Governments, Residential Mortgage-Backed Securities																					
36183R-N6-6	GOV NATIONAL MORT A 4.1 POOL ID AK7613			4	1.A	2,080,750	105.604	2,092,719	1,981,666	2,064,762		(9,442)			4.100	3.466	MON	6,771	81,468	04/23/2019	09/15/2037
36201M-NU-2	GOV NATIONAL MORT A 6 POOL ID 587303			4	1.A	34,566	110.046	37,134	33,744	34,085		(50)			6.000	5.768	MON	169	2,034	10/21/2002	09/15/2032
36202D-UH-2	GOV NATIONAL MORT A 5.5 POOL ID 3284			4	1.A	16,231	112.228	18,120	16,146	16,209		(18)			5.500	5.375	MON	74	903	09/09/2002	09/20/2032
36205G-AD-3	GOV NATIONAL MORT A 5 POOL ID 389804			4	1.A	16,278	113.530	18,446	16,248	16,265		(5)			5.000	4.962	MON	68	832	01/27/2003	01/15/2033
36290S-RZ-6	GOV NATIONAL MORT A 3.5 POOL ID 616204			4	1.A	246,880	104.492	247,128	236,505	242,689		(733)			3.500	2.653	MON	690	8,496	06/05/2017	01/20/2042
38373Q-PY-1	GOV NATIONAL MORT A 4.5 POOL ID N.A.			4	1.A	246,279	104.483	268,091	256,589	253,446		953			4.500	4.934	MON	962	11,789	06/05/2017	05/20/2033
38373S-W7-8	GOV NATIONAL MORT A 4.25 POOL ID N.A.			4	1.A	7,833	101.216	7,934	7,838	7,833		5			4.250	4.293	MON	28	344	04/24/2003	03/16/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38376U-QB-8	GOV NATIONAL MORT A 3 POOL ID N.A.			4	1.A	1,370,292	107.043	1,361,299	1,271,733	1,317,897		(49,907)			3.000	0.647	MON	3,179	38,152	12/15/2020	01/16/2047
38378C-RT-6	GOV NATIONAL MORT A 2 POOL ID N.A.			4	1.A	87,198	101.062	88,025	87,101	87,141		(40)			2.000	1.942	MON	145	1,927	06/05/2017	10/20/2040
38378G-CY-2	GOV NATIONAL MORT A 3 POOL ID N.A.			4	1.A	336,968	103.914	334,080	321,496	330,414		(2,488)			3.000	2.167	MON	804	9,741	12/07/2012	11/20/2042
38378M-WY-7	GOV NATIONAL MORT A 2 POOL ID N.A.			4	1.A	587,699	101.266	597,755	590,281	587,631		1,337			2.000	2.204	MON	984	12,235	11/09/2017	12/16/2042
38378T-X2-1	GOV NATIONAL MORT A 2.5 POOL ID N.A.			4	1.A	1,974,580	104.487	2,111,677	2,021,000	2,009,266		6,001			2.500	2.778	MON	4,210	50,525	04/26/2016	07/20/2041
38380V-4J-7	GOV NATIONAL MORT A 3.2 POOL ID N.A.			4	1.A	2,261,138	105.648	2,381,975	2,254,634	2,258,108		(1,401)			3.200	3.122	MON	6,012	70,913	06/04/2019	03/20/2048
38380X-VM-6	GOV NATIONAL MORT A 3.5 POOL ID N.A.			4	1.A	340,950	102.786	347,354	337,940	340,323		(2,356)			3.500	2.508	MON	986	14,644	08/14/2018	09/20/2047
38380Y-WC-5	GOV NATIONAL MORT A 3 POOL ID N.A.			4	1.A	2,349,918	101.709	2,553,682	2,510,764	2,473,072		58,028			3.000	4.913	MON	6,277	82,065	12/12/2018	09/20/2046
38381V-QN-3	GOV NATIONAL MORT A 3.5 POOL ID N.A.			4	1.A	4,142,598	105.179	4,212,349	4,004,929	4,031,248		(40,767)			3.500	2.960	MON	11,681	140,172	06/26/2019	05/20/2049
38381X-CV-6	GOV NATIONAL MORT A 3 POOL ID N.A.			4	1.A	1,015,313	103.213	1,032,127	1,000,000	1,002,296		(4,632)			3.000	2.693	MON	2,500	30,000	08/13/2019	07/20/2049
38382F-WG-5	GOV NATIONAL MORT A 3 POOL ID N.A.			4	1.A	1,341,908	99.893	1,262,548	1,263,902	1,304,186		(65,532)			3.000	-2.642	MON	3,160	42,757	06/23/2020	10/20/2048
38382H-QJ-2	GOV NATIONAL MORT A 3 POOL ID N.A.			4	1.A	1,931,218	101.759	1,916,089	1,882,967	1,919,482		(21,109)			3.000	1.122	MON	4,707	24,601	07/27/2021	04/20/2050
38382J-DW-3	GOV NATIONAL MORT A 3.5 POOL ID N.A.			4	1.A	858,286	101.730	839,048	824,780	854,181		(18,373)			3.500	-0.245	MON	2,406	15,744	05/26/2021	03/20/2049
38382J-WY-8	GOV NATIONAL MORT A 3 POOL ID N.A.			4	1.A	329,032	101.007	320,526	317,330	341,976		(25,216)			3.000	-12.621	MON	793	12,590	09/16/2020	10/20/2042
38382M-VJ-5	GOV NATIONAL MORT A 1.5 POOL ID N.A.			4	1.A	5,148,067	98.802	4,995,090	5,055,643	5,145,492		(23,229)			1.500	0.728	MON	6,320	71,023	01/21/2021	01/20/2051
38382Q-3G-3	GOV NATIONAL MORT A 1 POOL ID N.A.			4	1.A	4,229,862	97.404	4,143,349	4,253,789	4,234,096		7,601			1.000	1.277	MON	3,545	25,316	05/12/2021	08/20/2050
0299999 – U.S. Governments, Residential Mortgage-Backed Securities						30,953,844	XXX	31,186,544	30,547,024	30,872,099		(191,374)			XXX	XXX	XXX	66,470	748,272	XXX	XXX
U.S. Governments, Commercial Mortgage-Backed Securities																					
38378K-RS-0	GOV NATIONAL MORT A 2.3886 POOL ID N.A.			4	1.A	312,770	100.742	327,259	324,851	319,671		2,604			2.389	4.822	MON	647	11,094	06/04/2015	07/16/2043
38380J-8G-6	GOV NATIONAL MORT A 2.85 POOL ID N.A.			4	1.A	681,923	101.225	704,367	695,840	685,786		9,610			2.850	4.781	MON	1,653	22,775	08/20/2018	02/16/2058
38380J-CY-2	GOV NATIONAL MORT A 2.6 POOL ID N.A.			4	1.A	2,137,446	102.063	2,197,599	2,153,174	2,142,000		2,814			2.600	2.770	MON	4,665	57,197	10/31/2017	01/16/2059
38380J-H6-8	GOV NATIONAL MORT A 2.85 POOL ID N.A.			4	1.A	739,447	101.520	764,694	753,247	745,335		8,486			2.850	3.965	MON	1,789	23,353	07/19/2018	04/16/2050
38380J-HK-7	GOV NATIONAL MORT A 2.35 POOL ID N.A.			4	1.A	796,962	100.965	835,458	827,475	806,998		12,717			2.350	4.446	MON	1,620	20,594	08/27/2018	04/16/2052
38380J-TL-2	GOV NATIONAL MORT A 2.5 POOL ID N.A.			4	1.A	2,045,161	103.004	1,987,350	1,929,397	2,025,307		(22,071)			2.500	-0.159	MON	4,020	16,163	08/10/2021	03/16/2035
38380J-XC-7	GOV NATIONAL MORT A 2.5 POOL ID N.A.			4	1.A	1,516,637	101.594	1,600,577	1,575,471	1,537,285		19,831			2.500	4.076	MON	3,282	40,647	05/07/2018	11/16/2048
38380J-XD-5	GOV NATIONAL MORT A 2.6 POOL ID N.A.			4	1.A	2,543,319	101.763	2,672,075	2,625,785	2,573,008		27,471			2.600	3.904	MON	5,689	70,229	04/12/2018	11/16/2048
38380J-XJ-2	GOV NATIONAL MORT A 2.6 POOL ID N.A.			4	1.A	707,644	101.094	733,493	725,556	712,247		12,592			2.600	5.366	MON	1,572	22,327	07/24/2018	07/16/2051
38380M-JT-9	GOV NATIONAL MORT A 3.25 POOL ID N.A.			4	1.A	654,568	101.194	673,645	665,698	654,186		10,413			3.250	6.558	MON	1,803	27,160	09/19/2018	05/16/2059
38380M-NX-5	GOV NATIONAL MORT A 3.25 POOL ID N.A.			4	1.A	385,885	100.412	395,383	393,760	379,460		12,080			3.250	12.671	MON	1,066	20,966	10/17/2018	11/16/2053

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38380M-TJ-0	GOV NATIONAL MORT A 3.25 POOL ID N.A.			4	1.A	916,795	100.678	943,350	936,999	918,365		20,852			3.250	5.657	MON	2,538	32,731	10/19/2018	10/16/2047
38380R-4Q-0	GOV NATIONAL MORT A 1.75 POOL ID N.A.			4	1.A	3,900,374	99.916	3,855,528	3,858,772	3,899,173		(2,501)			1.750	1.612	MON	5,627	39,520	05/18/2021	09/16/2039
38381E-EM-6	GOV NATIONAL MORT A 1.5 POOL ID N.A.			4	1.A	2,982,625	97.818	2,977,455	3,043,859	2,982,904		544			1.500	1.750	MON	3,805	3,821	11/22/2021	09/16/2039
03999999 – U.S. Governments, Commercial Mortgage-Backed Securities						20,321,555	XXX	20,668,232	20,509,882	20,381,726		115,441			XXX	XXX	XXX	39,776	408,578	XXX	XXX
05999999 – Subtotals – U.S. Governments						203,391,708	XXX	219,878,826	205,229,263	211,937,530	8,126,803	(1,223,722)			XXX	XXX	XXX	439,831	1,981,922	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
011770-4E-1	ALASKA ST 5			2	1.D FE	1,075,751	115.073	1,006,893	875,000	959,051		(22,275)			5.000	2.211	FA	18,229	43,750	06/23/2016	08/01/2032
246381-BZ-9	DELAWARE ST 5				1.A FE	1,190,790	107.506	1,075,060	1,000,000	1,034,061		(20,710)			5.000	2.802	FA	20,833	50,000	08/15/2013	08/01/2023
25476F-SZ-2	DIST OF COLUMBIA 5			2	1.B FE	2,361,860	119.873	2,397,460	2,000,000	2,201,165		(34,972)			5.000	4.028	JD	8,333	100,000	05/18/2017	06/01/2035
373384-F3-5	GEORGIA ST 5				1.A FE	1,197,800	105.206	1,052,056	1,000,000	1,025,108		(22,487)			5.000	2.652	FA	20,833	50,000	07/09/2013	02/01/2023
419792-PH-3	HAWAII ST 5			2	1.A	578,793	103.981	535,502	515,000	524,512		(11,092)			5.000	2.763	MN	4,292	25,750	10/28/2016	11/01/2023
419792-PR-1	HAWAII ST 5			2	1.C FE	545,077	103.981	504,308	485,000	493,958		(10,446)			5.000	2.763	MN	4,042	24,250	10/28/2016	11/01/2023
56052A-YB-6	MAINE ST 5				1.C FE	2,459,200	111.117	2,222,348	2,000,000	2,121,955		(48,373)			5.000	2.403	JD	8,333	100,000	06/12/2014	06/01/2024
574192-6M-7	MARYLAND ST 4.3			1	1.A FE	1,000,000	110.351	1,103,508	1,000,000	1,000,000					4.300	4.300	FA	17,917	43,000	07/30/2010	08/01/2025
604129-L2-0	MINNESOTA ST 5			2	1.A FE	1,138,350	107.358	1,073,577	1,000,000	1,025,283		(15,262)			5.000	3.361	FA	20,833	50,000	08/22/2013	08/01/2025
68608U-TS-5	OREGON ST 5			2	1.B FE	2,758,729	107.457	2,498,364	2,325,000	2,407,125		(49,986)			5.000	2.722	FA	48,438	116,250	04/21/2014	08/01/2027
68609B-SQ-1	OREGON ST 5			2	1.B FE	571,900	118.228	561,581	475,000	524,739		(10,740)			5.000	2.452	MN	3,958	23,750	05/26/2017	05/01/2031
68609B-SW-8	OREGON ST 5			2	1.B FE	1,381,314	116.877	1,285,646	1,100,000	1,233,464		(29,117)			5.000	2.072	MN	9,167	55,000	09/07/2016	05/01/2039
70914P-TU-6	PENNSYLVANIA ST 5			2	1.D FE	2,153,390	105.934	1,800,871	1,700,000	1,762,314		(48,614)			5.000	2.034	AO	21,250	85,000	04/24/2013	04/01/2024
76222R-VV-1	RHODE ISLAND ST & PROVIDENCE P 5			2	1.C FE	2,457,380	122.031	2,440,613	2,000,000	2,270,531		(44,706)			5.000	2.409	FA	41,667	100,000	08/22/2017	08/01/2031
93974C-8D-5	WASHINGTON ST 5			2	1.B FE	1,062,007	106.985	909,376	850,000	884,347		(22,217)			5.000	2.263	JJ	21,250	42,500	04/15/2013	07/01/2025
93974C-Y9-5	WASHINGTON ST 5			2	1.B FE	2,286,600	102.786	2,055,718	2,000,000	2,022,488		(37,450)			5.000	3.062	FA	41,667	100,000	03/07/2014	08/01/2027
97705L-U9-6	WISCONSIN ST 5			2	1.B FE	1,872,930	101.587	1,523,797	1,500,000	1,514,635		(42,941)			5.000	2.084	MN	12,500	75,000	12/11/2012	05/01/2026
11999999 – U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						26,091,871	XXX	24,046,677	21,825,000	23,004,735		(471,390)			XXX	XXX	XXX	323,542	1,084,250	XXX	XXX
17999999 – Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)						26,091,871	XXX	24,046,677	21,825,000	23,004,735		(471,390)			XXX	XXX	XXX	323,542	1,084,250	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
005518-WS-0	ADAMS & WELD CNTYS CO SCH DIST 5			2	1.C FE	1,219,040	123.347	1,233,472	1,000,000	1,133,785		(20,667)			5.000	2.562	JD	4,167	50,000	09/07/2017	12/01/2033
014464-VS-7	ALEDO TX INDEP SCH DIST 5			2	1.A FE	1,389,080	116.082	1,300,113	1,120,000	1,242,068		(27,939)			5.000	2.232	FA	21,156	56,000	06/16/2016	02/15/2043
03588H-RB-4	ANNE ARUNDEL CNTY MD 5				1.B FE	2,434,100	119.524	2,480,121	2,075,000	2,269,054		(37,547)			5.000	2.892	AO	25,938	103,750	05/11/2017	10/01/2036
05914F-VS-6	BALTIMORE CNTY MD 5			2	1.A FE	596,715	111.730	558,650	500,000	528,547		(10,513)			5.000	2.711	FA	10,417	25,000	12/15/2014	08/01/2037
079365-Z4-7	BELLEVUE WA 5			2	1.A FE	1,175,880	106.699	1,066,989	1,000,000	1,028,991		(19,718)			5.000	2.913	JD	4,167	50,000	09/26/2013	12/01/2024
080869-JY-7	BELTON MO 5			2	1.D FE	612,555	120.923	604,613	500,000	565,421		(11,778)			5.000	2.312	MS	8,333	25,000	11/03/2017	03/01/2029
082672-BM-7	BENTON & KLICKITAT CNTYS WA CO 5			2	1.A FE	1,218,460	122.818	1,228,179	1,000,000	1,126,932		(21,606)			5.000	2.494	JD	4,167	50,000	06/09/2017	12/01/2030
124511-MP-8	BYRON CENTER MI PUBLIC SCHS 5			2	1.C FE	1,145,440	120.065	1,200,653	1,000,000	1,084,555		(14,270)			5.000	3.271	MN	8,333	50,000	05/25/2017	05/01/2038
150429-N3-8	CEDAR HILL TX INDEP SCH DIST 5			2	1.A FE	1,330,508	105.347	1,222,030	1,160,000	1,182,674		(19,475)			5.000	3.229	FA	21,911	58,000	06/05/2013	02/15/2038
161035-FR-6	CHARLOTTE NC 5			2	1.A FE	913,620	111.429	835,718	750,000	794,289		(16,918)			5.000	2.562	JJ	18,750	37,500	04/21/2014	07/01/2026
172217-UX-7	CINCINNATI OH 5.25			2	1.C FE	1,197,550	116.241	1,162,407	1,000,000	1,087,527		(24,176)			5.250	2.573	JD	4,375	52,500	03/20/2017	12/01/2027
179093-GC-7	CLACKAMAS CNTY OR SCH DIST #12 5			2	1.B FE	604,815	111.348	556,742	500,000	529,616		(11,534)			5.000	2.513	JD	1,111	25,000	12/22/2014	06/15/2028
199491-6X-4	COLUMBUS OH 5			2	1.A FE	1,256,430	102.974	1,029,742	1,000,000	1,017,973		(28,270)			5.000	2.103	FA	18,889	50,000	10/25/2012	02/15/2025
20772K-EU-9	CONNECTICUT ST 3.621				1.D FE	1,500,000	104.506	1,567,582	1,500,000	1,500,000					3.621	3.621	MS	15,993	54,315	08/16/2018	09/15/2023
235219-KK-7	DALLAS TX 5			2	1.D FE	1,179,830	109.462	1,094,615	1,000,000	1,047,824		(21,580)			5.000	2.682	FA	18,889	50,000	05/28/2015	02/15/2027
235308-QR-7	DALLAS TX INDEP SCH DIST 6			2	1.A FE	2,236,877	100.387	1,992,677	1,985,000	1,985,000		(3,968)			6.000	6.000	FA	44,993	119,100	05/25/2011	02/15/2026
246199-HQ-9	DELAWARE CITY OH SCH DIST 5			2	1.D FE	592,550	114.773	573,863	500,000	534,617		(9,498)			5.000	2.872	JD	2,083	25,000	05/04/2015	12/01/2027

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
249002-AD-8	DENTON TX INDEP SCH DIST 5			2	1.A FE	2,455,440	102.974	2,059,484	2,000,000	2,032,428		(50,889)			5.000	2.384	FA	37,778	100,000	10/17/2012	08/15/2028
249002-CX-2	DENTON TX INDEP SCH DIST 5			2	1.A FE	2,350,800	114.027	2,280,540	2,000,000	2,124,603		(37,540)			5.000	2.912	FA	37,778	100,000	06/23/2015	08/15/2029
26371G-QW-3	DUBLIN OH CITY SCH DIST 5			2	1.B FE	839,235	106.699	800,242	750,000	765,013		(10,132)			5.000	3.552	JD	3,125	37,500	08/15/2013	12/01/2025
280455-EA-0	EDGEWOOD OH CITY SCH DIST 5			2	1.C FE	264,170	106.699	266,747	250,000	252,415		(1,615)			5.000	4.297	JD	1,042	12,500	06/26/2013	12/01/2028
	EDINA MN INDEP SCH DIST #273																				
280659-TN-3	5				1.A FE	1,699,229	113.985	1,578,695	1,385,000	1,494,514		(33,823)			5.000	2.342	FA	28,854	69,250	07/10/2015	02/01/2025
30382A-BG-6	FAIRFAX CNTY VA 5				1.A FE	2,430,460	108.225	2,164,490	2,000,000	2,086,966		(47,961)			5.000	2.463	AO	25,000	100,000	03/21/2014	10/01/2023
30747N-LG-7	FARGO ND 2			2	1.C FE	1,710,829	97.123	1,612,241	1,660,000	1,705,070		(5,002)			2.000	1.651	MN	5,533	32,831	10/06/2020	05/01/2032
358776-CU-4	FRISCO TX 5			2	1.A FE	2,022,166	105.203	1,914,685	1,820,000	1,847,856		(23,829)			5.000	3.610	FA	34,378	91,000	08/13/2013	02/15/2026
	GEORGETOWN TX INDEP SCH																				
373046-UJ-8	DIST 5			2	1.A FE	2,468,723	114.562	2,268,334	1,980,000	2,208,373		(60,541)			5.000	1.716	FA	37,400	99,000	06/29/2016	08/15/2037
403755-B3-4	GWINNETT CNTY GA SCH DIST 5				1.A FE	1,205,590	100.367	1,003,672	1,000,000	1,002,327		(26,684)			5.000	2.293	FA	20,833	50,000	09/24/2013	02/01/2022
419792-KM-7	HAWAII ST 2.902			2	1.C FE	1,029,672	105.873	1,132,840	1,070,000	1,042,668		3,551			2.902	3.325	AO	7,763	31,051	02/26/2018	10/01/2028
419792-VC-7	HAWAII ST 5			2	1.A FE	443,285	107.457	424,453	395,000	404,071		(5,465)			5.000	3.509	FA	8,229	19,750	11/20/2013	08/01/2028
	HAYS TX CONSOL INDEP SCH																				
421110-4T-1	DIST 5				1.A FE	1,183,223	121.634	1,125,112	925,000	1,148,642		(29,606)			5.000	1.429	FA	17,472	36,743	10/14/2020	02/15/2029
426056-G2-7	HENRICO CNTY VA 5			2	1.A FE	2,514,920	123.626	2,472,512	2,000,000	2,308,817		(51,614)			5.000	2.071	FA	41,667	100,000	11/14/2017	08/01/2028
435236-JR-6	HOLLAND MI SCH DIST 5			2	1.C FE	3,123,873	110.309	2,978,335	2,700,000	2,812,204		(45,564)			5.000	3.152	MN	22,500	135,000	05/22/2014	05/01/2027
437884-QS-1	HOMEWOOD AL 2				1.C FE	554,843	102.422	547,955	535,000	553,950		(893)			2.000	1.443	MS	3,567		08/11/2021	09/01/2028
438670-F4-8	HONOLULU CITY & CNTY HI 5			2	1.B FE	2,315,800	103.981	2,079,619	2,000,000	2,034,431		(40,095)			5.000	2.913	MN	16,667	100,000	04/10/2014	11/01/2028
44256P-GP-2	HOWARD CNTY MD 5			2	1.A FE	3,629,860	120.639	3,607,100	2,990,000	3,344,581		(63,990)			5.000	2.530	FA	56,478	149,500	04/27/2017	02/15/2031
443524-UQ-4	HUBER HEIGHTS OH 5.01			2	1.D FE	565,000	100.240	566,356	565,000	565,000					5.010	5.010	JD	2,359	28,307	10/27/2010	12/01/2025
	KETTERING OH CITY SCH DIST																				
492692-PW-2	5.25				1.C FE	1,146,990	124.845	1,248,452	1,000,000	1,092,023		(7,995)			5.250	4.059	JD	4,375	52,500	11/12/2013	12/01/2031
	KING CNTY WA PUBLIC HOSP																				
494791-RB-4	DIST 5			2	1.D FE	3,438,540	113.188	3,395,646	3,000,000	3,144,338		(46,360)			5.000	3.270	JD	12,500	150,000	11/25/2014	12/01/2030
	KING CNTY WA SCH DIST #414																				
495260-C9-0	LAK 5				1.B FE	1,200,430	108.969	1,089,686	1,000,000	1,049,045		(24,677)			5.000	2.383	JD	4,167	50,000	05/15/2015	12/01/2023
498531-CR-1	KLEIN TX INDEP SCH DIST 5			2	1.C FE	582,510	107.490	537,448	500,000	515,145		(9,180)			5.000	3.041	FA	10,417	25,000	10/31/2013	08/01/2025
514282-VF-6	LANCASTER PA 5			2	1.F FE	2,565,746	117.667	2,500,414	2,125,000	2,329,187		(43,854)			5.000	2.652	MN	17,708	106,250	03/10/2016	11/01/2027
516825-HM-1	LAREDO TX CMNTY CLG DIST 5				1.D FE	910,648	114.844	890,041	775,000	827,869		(13,760)			5.000	2.992	FA	16,146	38,750	06/10/2025	08/01/2025
545896-7Q-9	LOUDOUN CNTY VA 5			2	1.A FE	964,631	104.387	887,289	850,000	862,974		(13,670)			5.000	3.312	JD	3,542	42,500	08/16/2013	12/01/2025
	MANSFIELD TX INDEP SCH DIST																				
564386-FK-1	5			2	1.A FE	1,810,470	100.555	1,508,329	1,500,000	1,504,594		(36,227)			5.000	2.544	FA	28,333	75,000	07/19/2012	02/15/2028
574193-SL-3	MARYLAND ST 4			2	1.A FE	2,510,360	121.819	2,436,385	2,000,000	2,452,260		(52,322)			4.000	1.116	MS	23,556	80,000	11/18/2020	03/15/2034
	MARYSVILLE OH EXEMPTED VLG																				
574480-NW-5	SCH 5			2	1.C FE	1,735,964	104.284	1,486,043	1,425,000	1,456,906		(33,868)			5.000	2.534	JD	5,938	71,250	11/16/2012	12/01/2027
57582R-LY-0	MASSACHUSETTS ST 5			2	1.B FE	1,500,238	120.231	1,526,931	1,270,000	1,396,344		(23,602)			5.000	2.831	JD	5,292	63,500	05/10/2017	12/01/2033
597589-AK-6	MIDLAND MI PUBLIC SCHS 5				1.C FE	1,204,240	114.911	1,149,108	1,000,000	1,074,539		(21,085)			5.000	2.663	MN	8,333	50,000	04/24/2015	05/01/2025
602366-RX-6	MILWAUKEE WI 5			2	1.F FE	1,847,693	106.353	1,781,415	1,675,000	1,703,377		(19,743)			5.000	3.734	MN	10,701	83,750	08/26/2013	05/15/2026
613664-4J-7	MONTGOMERY CNTY TN 5			2	1.C FE	1,995,455	101.176	1,770,583	1,750,000	1,756,898		(26,709)			5.000	3.432	AO	21,875	87,500	07/19/2011	04/01/2025
622625-JA-0	MOUNT PLEASANT SC 5				1.A FE	2,046,880	111.194	1,845,824	1,660,000	1,761,242		(40,158)			5.000	2.403	JD	6,917	83,000	04/16/2014	06/01/2024
64327T-EC-8	NEW CASTLE CNTY DE 5			2	1.A FE	621,145	116.744	583,721	500,000	552,354		(13,270)			5.000	2.096	AO	6,250	25,000	07/26/2016	10/01/2038
	OLENTANGY OH LOCAL SCH DIST																				
680616-A8-2	5			2	1.B FE	1,201,290	114.699	1,146,994	1,000,000	1,073,592		(20,251)			5.000	2.743	JD	4,167	50,000	02/11/2015	12/01/2029
	OTTAWA & GLANDORF OH LOCAL																				
689172-HR-8	SCH 2.049			2	1.C FE	509,195	98.209	491,046	500,000	508,142		(832)			2.049	1.851	JD	854	12,180	09/09/2020	12/01/2033
	PARKER CO WTR & SANTN DIST																				
701057-CD-1	2.439			2	1.B FE	535,000	103.669	518,346	500,000	530,713		(3,299)			2.439	1.671	FA	5,081	12,195	09/09/2020	08/01/2033
717087-TB-6	PFLUGERVILLE TX 5			2	1.C FE	2,277,951	102.804	2,014,951	1,960,000	1,985,257		(42,155)			5.000	2.781	FA	40,833	98,000	05/22/2014	08/01/2027
	PIMA CNTY AZ PLEDGED																				
72178J-AG-8	REVENUE O 1.588				1.B FE	1,512,600	98.501	1,477,513	1,500,000	1,511,573		(1,027)			1.588	1.460	MN	3,970	10,190	05/07/2021	05/01/2028
736679-VQ-1	PORTLAND OR 5				1.A FE	1,378,046	111.365	1,258,426	1,130,000	1,202,777		(28,446)			5.000	2.303	JD	2,511	56,500	06/08/2015	06/15/2024

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
745401-EL-9	PULASKI CNTY AR SPL SCH DIST 2.75			2	1.C FE	488,855	102.662	513,308	500,000	490,403		721			2.750	2.953	FA	5,729	13,750	10/17/2019	02/01/2033
76541V-MP-9	RICHMOND VA 5			2	1.B FE	2,304,720	105.548	2,110,964	2,000,000	2,043,275		(35,777)			5.000	3.113	MS	33,333	100,000	11/12/2013	03/01/2026
76541V-PE-1	RICHMOND VA 5			2	1.B FE	1,845,960	110.062	1,650,924	1,500,000	1,588,097		(39,200)			5.000	2.224	MS	25,000	75,000	12/22/2014	03/01/2025
815628-FW-7	SEDGWICK CNTY KS UNIF SCH DIST 5			2	1.D FE	1,811,930	103.583	1,558,928	1,505,000	1,531,298		(34,132)			5.000	2.653	AO	18,813	75,250	11/13/2012	10/01/2030
815628-HE-5	SEDGWICK CNTY KS UNIF SCH DIST 5				1.D FE	3,112,158	129.116	3,014,851	2,335,000	2,821,076		(57,162)			5.000	2.089	AO	29,188	116,750	08/31/2016	10/01/2029
830201-MG-1	SKAGIT CNTY WA 5			2	1.C FE	1,980,368	112.352	1,870,657	1,665,000	1,766,982		(33,053)			5.000	2.812	JD	6,938	83,250	12/23/2014	12/01/2030
849765-GV-8	SPRING LAKE MI PUBLIC SCHS 1.46				1.C FE	500,000	99.354	496,768	500,000	500,000					1.460	1.460	MN	1,217	2,596	05/18/2021	11/01/2027
889278-VR-5	TOLEDO OH 5			2	1.F FE	1,235,057	116.351	1,227,507	1,055,000	1,131,234		(18,040)			5.000	3.042	JD	4,396	52,750	09/24/2015	12/01/2026
898735-UN-3	TUCSON AZ COPS 1.702			1	1.E FE	500,000	97.949	489,745	500,000	500,000					1.702	1.702	JJ	7,044		02/18/2021	07/01/2029
93974E-JD-9	WASHINGTON ST 5			2	1.B FE	2,033,085	130.162	1,952,431	1,500,000	1,965,990		(48,706)			5.000	2.578	FA	31,250	75,417	08/17/2020	08/01/2037
940157-L9-9	WASHINGTON MD SUBURBAN SAN DIS 5			2	1.A FE	3,167,505	118.893	3,210,117	2,700,000	2,943,232		(50,948)			5.000	2.829	JD	11,250	135,000	05/10/2017	06/01/2036
969887-T9-9	WILLIAMSON CNTY TX 5			2	1.A FE	2,415,040	114.312	2,286,245	2,000,000	2,145,020		(43,991)			5.000	2.582	FA	37,778	100,000	05/27/2015	02/15/2026
97705M-HT-5	WISCONSIN ST 5			2	1.A	16,201	101.570	15,235	15,000	15,091		(264)			5.000	3.188	MN	125	750	07/24/2017	05/01/2025
97705M-HX-6	WISCONSIN ST 5			2	1.B FE	1,081,826	101.587	1,000,627	985,000	992,252		(21,178)			5.000	2.797	MN	8,208	49,250	07/24/2017	05/01/2025
986523-TK-4	YORK CNTY SC SCH DIST #3 ROCK 5			2	1.C FE	2,898,166	120.973	2,861,017	2,365,000	2,666,041		(54,083)			5.000	2.381	MS	39,417	118,250	06/27/2017	03/01/2031
1899999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						112,297,459	XXX	106,395,489	95,360,000	101,783,942		(1,789,456)			XXX	XXX	XXX	1,145,242	4,494,674	XXX	XXX
2499999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						112,297,459	XXX	106,395,489	95,360,000	101,783,942		(1,789,456)			XXX	XXX	XXX	1,145,242	4,494,674	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations																					
010268-AN-0	ALABAMA FEDERAL AID HIGHWAY FI 5			2	1.B FE	2,543,300	112.121	2,410,597	2,150,000	2,275,666		(44,772)			5.000	2.727	MS	35,833	107,500	07/27/2015	09/01/2028
014365-DU-1	ALDERWOOD WA WTR & WSTWTR DIST 1				1.C FE	855,000	97.696	835,299	855,000	855,000					1.000	1.000	JD	713	9,001	10/28/2020	12/01/2026
014365-DV-9	ALDERWOOD WA WTR & WSTWTR DIST 2				1.C FE	1,017,052	101.995	984,253	965,000	1,008,982		(7,126)			2.000	1.202	JD	1,608	20,319	10/28/2020	12/01/2027
04048R-MM-5	ARIZONA BRD OF RGTS ST UNIV SY 5			2	1.C FE	756,675	114.499	738,519	645,000	687,136		(11,232)			5.000	3.032	JJ	16,125	32,250	03/26/2015	07/01/2036
045141-WE-4	ASHWAUBENON WI 3.5			2	1.C FE	1,280,000	100.196	1,282,509	1,280,000	1,280,000					3.500	3.500	AO	11,200	44,800	10/24/2018	10/01/2023
097464-ZE-4	BOISE ID ST UNIV REVENUES 5			2	1.E FE	2,431,190	116.909	2,338,188	2,000,000	2,210,065		(46,418)			5.000	2.402	AO	25,000	100,000	07/12/2017	04/01/2033
117068-EV-4	BRUNSWICK CNTY NC ENTERPRISE S 5			2	1.D FE	1,195,710	114.440	1,144,396	1,000,000	1,070,473		(20,437)			5.000	2.733	AO	12,500	50,000	05/14/2015	04/01/2026
120525-DS-6	BUNCOMBE CNTY NC LTD OBLIG 5			2	1.B FE	589,655	110.684	553,418	500,000	524,478		(9,626)			5.000	2.902	JD	2,083	25,000	07/30/2014	06/01/2030
143287-BA-7	CARMEL IN LOCAL PUBLIC IMPT BO 5			2	1.C FE	1,238,950	118.832	1,188,315	1,000,000	1,113,544		(23,408)			5.000	2.361	JJ	23,056	50,000	04/20/2016	07/15/2031
143287-CB-4	CARMEL IN LOCAL PUBLIC IMPT BO 3.762			2	1.C FE	1,000,000	106.492	1,064,922	1,000,000	1,000,000					3.762	3.762	JJ	17,347	37,620	07/21/2016	01/15/2041
14329N-FM-1	CARMEL IN REDEV AUTH LEASE REN 1.624				1.C FE	2,200,000	98.767	2,172,863	2,200,000	2,200,000					1.624	1.624	FA	14,887	29,178	09/24/2020	02/01/2028
14329N-FQ-2	CARMEL IN REDEV AUTH LEASE REN 1.754			2	1.C FE	2,050,000	98.200	2,013,105	2,050,000	2,050,000					1.754	1.754	FA	14,982	29,365	09/24/2020	08/01/2029
160853-ST-5	CHARLOTTE-MECKLENBURG NC HOSP 5			2	1.D FE	565,970	115.804	579,022	500,000	532,167		(7,320)			5.000	3.298	JJ	11,528	25,000	11/15/2016	01/15/2036
196707-KW-2	COLORADO ST BRD OF GOVERNORS U 5				1.C FE	2,392,460	129.531	2,590,623	2,000,000	2,272,163		(16,204)			5.000	3.674	MS	33,333	100,000	05/29/2013	03/01/2035
20774Y-PT-8	CONNECTICUT ST HLTH & EDUCTNL 5			2	1.E FE	562,760	108.517	542,584	500,000	513,225		(6,853)			5.000	3.510	MN	4,167	25,000	10/31/2013	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20775H-DL-4	CONNECTICUT ST HSG FIN AUTH HS 1.65				1.A FE	1,258,875	100.826	1,260,323	1,250,000	1,257,595		(1,125)			1.650	1.550	MN	2,635	20,911	10/27/2020	05/15/2028
20775H-DM-2	CONNECTICUT ST HSG FIN AUTH HS 1.7				1.A FE	1,475,988	100.877	1,477,848	1,465,000	1,474,511		(1,298)			1.700	1.600	MN	3,182	25,251	10/27/2020	11/15/2028
23542J-AQ-8	DALLAS TX WTRWKS & SWR SYS REV 5			2	1.B FE	2,539,960	119.976	2,399,520	2,000,000	2,264,793		(52,471)			5.000	2.072	AO	25,000	100,000	06/23/2016	10/01/2031
240523-UK-4	DE KALB CNTY GA WTR & SWR REVE 5.25			2	1.C FE	1,082,760	121.167	1,060,207	875,000	976,684		(14,061)			5.250	3.924	AO	11,484	45,938	03/13/2013	10/01/2032
24916P-GH-4	DENVER CITY & CNTY CO BRD OF W 5			2	1.A FE	2,462,120	122.584	2,451,681	2,000,000	2,274,001		(44,216)			5.000	2.427	MS	29,444	100,000	07/24/2017	09/15/2034
25483V-KK-9	DIST OF COLUMBIA REVENUE 5			2	1.F FE	2,633,882	104.199	2,250,706	2,160,000	2,208,475		(51,459)			5.000	2.528	JD	9,000	108,000	11/08/2012	12/01/2027
303867-KZ-7	FAIRFAX CNTY VA SWR REVENUE 5			2	1.A FE	3,119,754	122.510	3,075,006	2,510,000	2,863,451		(59,140)			5.000	2.292	JJ	57,869	125,500	06/21/2017	07/15/2032
3130AG-GM-1	FEDERAL HOME LOAN BANK 2.97 24/05/28			2	1.B FE	1,013,270	100.994	1,009,941	1,000,000	1,009,853		(3,417)			2.970	0.504	MN	3,053	14,850	11/09/2021	05/24/2028
3130AK-YM-2	FEDERAL HOME LOAN BANK 1 16/08/28			2	1.B FE	2,500,000	96.985	2,424,614	2,500,000	2,500,000					1.000	1.000	MON	1,042	20,833	02/02/2021	08/16/2028
3130AM-DA-7	FEDERAL HOME LOAN BANK 1.98 19/05/31			2	1.B FE	3,007,500	99.309	2,979,283	3,000,000	3,002,911		(4,589)			1.980	1.728	MN	6,930	29,700	05/07/2021	05/19/2031
3130AN-QZ-6	FEDERAL HOME LOAN BANK 1.65 25/08/31			2	1.B FE	500,000	98.307	491,535	500,000	500,000					1.650	1.650	FA	2,888		08/18/2021	08/25/2031
3133EL-HM-9	FEDERAL FARM CREDIT BANK 2.08 14/01/27			2	1.A FE	4,541,175	100.055	4,502,456	4,500,000	4,503,314		(37,861)			2.080	0.186	JJ	43,420		07/19/2021	01/14/2027
3133EM-RF-1	FEDERAL FARM CREDIT BANK 1.2 26/02/29			2	1.A FE	1,990,500	96.724	1,934,488	2,000,000	1,991,458		958			1.200	1.262	FA	8,333	12,000	02/18/2021	02/26/2029
3133EM-V9-0	FEDERAL FARM CREDIT BANK 1.84 27/10/31			2	1.A FE	4,000,000	98.681	3,947,221	4,000,000	4,000,000					1.840	1.840	AO	13,084	18,400	07/20/2021	10/27/2031
3133EN-JS-0	FEDERAL FARM CREDIT BANK 2 30/12/30			2	1.A FE	3,000,000	99.847	2,995,420	3,000,000	3,000,000					2.000	2.000	JD	167		12/27/2021	12/30/2030
3134GW-EM-4	FREDDIE MAC 1.52 28/01/33			2	1.A FE	750,000	96.201	721,504	750,000	750,000					1.520	1.520	JJ	4,845	11,400	07/30/2020	01/28/2033
3135GA-3Y-5	FANNIE MAE 1 17/11/28			2	1.A FE	1,999,000	96.723	1,934,466	2,000,000	1,999,135		121			1.000	1.007	MN	2,444	20,000	11/10/2020	11/17/2028
3135GA-SV-9	FANNIE MAE 1 23/06/28			2	1.A FE	3,000,000	97.115	2,913,457	3,000,000	3,000,000					1.000	1.000	JD	667	30,000	12/09/2020	06/23/2028
3135GA-A6-8	FANNIE MAE 1 14/12/28			2	1.A FE	2,000,000	96.652	1,933,037	2,000,000	2,000,000					1.000	1.000	JD	944	20,000	12/09/2020	12/14/2028
3136G4-ZU-0	FANNIE MAE 1 28/01/28			2	1.A FE	1,000,000	97.481	974,807	1,000,000	1,000,000					1.000	1.000	JJ	4,250	10,000	07/21/2020	01/28/2028
346609-HK-9	FORSYTH CNTY GA WTR & SEWERAGE 5			2	1.A FE	1,957,522	110.432	1,833,170	1,660,000	1,736,203		(32,269)			5.000	2.893	AO	20,750	83,000	06/24/2014	04/01/2031
349288-CQ-1	FORT WAYNE IN REDEV AUTH LEASE 5			2	1.D FE	1,689,302	100.340	1,495,070	1,490,000	1,492,070		(23,599)			5.000	3.382	FA	31,042	74,500	04/23/2012	02/01/2026
360066-NN-0	FULTON CNTY GA WTR & SWR REVEN 5			2	1.C FE	1,183,580	104.510	1,045,097	1,000,000	1,021,315		(20,660)			5.000	2.841	JJ	25,000	50,000	03/06/2013	01/01/2029
385640-GK-7	GRAND ISLAND NE ELEC REVENUE 5			2	1.E FE	2,641,048	108.904	2,559,243	2,350,000	2,413,653		(31,733)			5.000	3.528	FA	44,389	117,500	11/20/2013	08/15/2027
386244-VS-3	GRAND RAPIDS MI BLDG AUTH 1.39				1.C FE	500,000	97.621	488,103	500,000	500,000					1.390	1.390	AO	1,738	6,043	10/23/2020	10/01/2027
397337-CS-3	GREENWOOD SC MET DIST 5			2	1.D FE	1,241,940	118.620	1,186,204	1,000,000	1,117,985		(23,177)			5.000	2.373	AO	12,500	50,000	04/14/2016	10/01/2030
409327-HM-8	HAMPTON ROADS VA SANTN DIST WS 5			2	1.B FE	1,789,260	119.727	1,795,897	1,500,000	1,653,358		(31,055)			5.000	2.631	FA	31,250	75,000	05/24/2017	08/01/2034
414005-WL-8	HARRIS CNTY TX 5			2	1.C FE	2,908,465	118.915	2,735,041	2,300,000	2,594,706		(60,062)			5.000	2.091	FA	43,444	115,000	06/14/2016	08/15/2031
41422E-ES-8	HARRIS CNTY TX MET TRANSIT AUT 5			2	1.C FE	1,191,690	112.985	1,129,848	1,000,000	1,057,614		(19,218)			5.000	2.882	MN	8,333	50,000	05/01/2014	11/01/2027
438701-ZB-3	HONOLULU CITY & CNTY HI WSTWTR 5			2	1.C FE	1,208,980	115.172	1,151,720	1,000,000	1,080,284		(21,612)			5.000	2.600	JJ	25,000	50,000	07/31/2015	07/01/2026
45470R-DS-2	INDIANA ST FIN AUTH HIGHWAY RE 5			2	1.B FE	2,771,523	122.977	2,828,480	2,300,000	2,588,866		(44,403)			5.000	2.702	JD	9,583	115,000	08/24/2017	06/01/2035
47875P-EY-9	JOHNSON CNTY KS WTR DIST #1 WT 1.5			2	1.A FE	960,000	96.842	929,679	960,000	960,000					1.500	1.500	JJ	7,200	8,880	10/14/2020	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
485106-ME-5	KANSAS CITY MO SPL OBLG 5			2	1.F FE	1,074,662	115.683	1,035,364	895,000	971,631		(19,189)			5.000	2.603	AO	11,188	44,750	04/08/2016	10/01/2030
485424-PT-6	KANSAS ST DEPT OF TRANSPRTN HI 5			2	1.C FE	900,270	112.021	840,154	750,000	794,922		(16,021)			5.000	2.673	MS	12,500	37,500	11/14/2014	09/01/2030
491552-ZL-2	KENTUCKY ST TURNPIKE AUTH ECON 5			2	1.E FE	3,208,408	107.079	2,966,085	2,770,000	2,851,863		(52,476)			5.000	2.987	JJ	69,250	138,500	07/10/2014	07/01/2028
49548K-BK-6	KING GEORGE CNTY VA ECON DEV A 3				1.D FE	1,778,912	106.887	1,710,185	1,600,000	1,757,311		(18,762)			3.000	1.654	AO	10,133	45,333	10/22/2020	10/15/2029
514271-AR-6	LANCASTER OH WTR REVENUE 5			2	1.E FE	1,484,041	100.353	1,304,584	1,300,000	1,300,000		(20,425)			5.000	5.000	JD	5,417	65,000	06/01/2012	12/01/2027
534272-D9-7	LINCOLN NE ELEC SYS REVENUE 5			2	1.C FE	1,153,680	116.359	1,163,585	1,000,000	1,061,474		(15,532)			5.000	3.221	MS	16,667	50,000	07/10/2015	09/01/2035
534272-M9-7	LINCOLN NE ELEC SYS REVENUE 1.749			1	1.C FE	2,003,815	98.805	1,951,391	1,975,000	2,001,014		(2,216)			1.749	1.615	MS	11,514	32,432	09/22/2020	09/01/2032
546589-VM-1	LOUISVILLE & JEFFERSON CNTY KY 5			2	1.D FE	2,308,726	112.660	2,179,974	1,935,000	2,053,427		(39,023)			5.000	2.782	MN	12,363	96,750	11/06/2014	05/15/2029
54659R-EL-1	LOUISVILLE & JEFFERSON CNTY KY 3			2	1.A FE	865,530	111.287	834,656	750,000	849,042		(11,900)			3.000	1.239	MN	2,875	22,500	08/06/2020	11/15/2035
56045R-XJ-3	MAINE ST MUNI BOND BANK 5			2	1.C FE	1,176,750	118.808	1,188,077	1,000,000	1,097,829		(18,612)			5.000	2.833	MN	8,333	50,000	07/12/2017	11/01/2036
574218-GC-1	MARYLAND ST HLTH & HGR EDUCTNL 5			2	1.D FE	1,589,816	102.386	1,397,562	1,365,000	1,379,000		(27,239)			5.000	2.942	JJ	34,125	68,250	05/10/2013	07/01/2032
576000-NG-4	MASSACHUSETTS ST SCH BLDG AUTH 5			2	1.B FE	1,820,894	102.981	1,596,198	1,550,000	1,573,492		(36,815)			5.000	2.553	FA	29,278	77,500	09/23/2014	08/15/2029
58400U-AN-7	MECKLENBURG CNTY NC SPL OBLG 5			2	1.B FE	1,193,221	100.364	1,073,896	1,070,000	1,070,000		(44)			5.000	5.000	JJ	26,750	53,500	10/14/2011	01/01/2025
590545-MP-1	MESA AZ UTILITY SYS REVENUE 5				1.C FE	1,109,130	102.396	1,023,956	1,000,000	1,004,438		(8,559)			5.000	4.107	JJ	25,000	50,000	07/18/2005	07/01/2022
592098-L7-0	MET GOVT NASHVILLE & DAVIDSON 5			2	1.C FE	1,231,590	107.079	1,070,789	1,000,000	1,037,840		(24,425)			5.000	2.433	JJ	25,000	50,000	04/11/2013	07/01/2025
604146-AR-1	MINNESOTA ST GEN FUND REVENUE 5			2	1.B FE	1,091,500	100.765	1,007,647	1,000,000	1,002,104		(12,148)			5.000	3.752	MS	16,667	50,000	08/01/2013	03/01/2028
63968A-J9-7	NEBRASKA ST PUBLIC PWR DIST RE 5			2	1.E FE	2,002,957	116.469	1,991,615	1,710,000	1,856,942		(34,272)			5.000	2.731	JJ	42,750	85,500	07/11/2017	01/01/2031
64469N-AG-4	NEW HAMPSHIRE ST FEDERAL HIGHW 4.984			1	1.F FE	984,920	112.929	1,129,294	1,000,000	995,122		1,178			4.984	5.130	MS	16,613	49,840	11/12/2010	09/01/2025
64971W-GE-4	NEW YORK CITY NY TRANSITIONAL 5			2	1.A FE	2,217,547	111.516	2,118,806	1,900,000	2,019,726		(44,276)			5.000	2.482	FA	39,583	95,000	04/25/2017	08/01/2032
64971W-L9-9	NEW YORK CITY NY TRANSITIONAL 5			2	1.A FE	1,568,250	117.947	1,474,334	1,250,000	1,400,538		(32,823)			5.000	2.092	MN	10,417	62,500	08/24/2016	05/01/2034
64972H-UH-3	NEW YORK CITY NY TRANSITIONAL 5			2	1.C FE	1,177,080	102.529	1,025,290	1,000,000	1,011,233		(20,277)			5.000	2.908	JJ	23,056	50,000	10/24/2012	07/15/2032
64986D-DT-9	NEW YORK ST ENVRNMNTL FACS COR 5			2	1.A FE	2,419,060	122.193	2,443,860	2,000,000	2,244,943		(41,243)			5.000	2.591	JD	4,444	100,000	08/01/2017	06/15/2035
65854R-AZ-3	N CENTRL TX HLTH FAC DEV CORP 5			2	1.D FE	2,764,326	102.962	2,388,709	2,320,000	2,353,570		(52,563)			5.000	2.663	FA	43,822	116,000	05/14/2013	08/15/2025
662903-MZ-3	N TEXAS ST MUNI WTR DIST WTR S 5			2	1.B FE	956,735	100.763	856,486	850,000	852,405		(13,924)			5.000	3.323	MS	14,167	42,500	07/22/2013	09/01/2026
677555-X4-1	OHIO ST ECON DEV REVENUE 2.186			1,2	1.B FE	2,000,000	100.947	2,018,945	2,000,000	2,000,000					2.186	2.186	MJSD	3,643	24,167	04/19/2021	09/01/2031
677632-D3-2	OHIO ST UNIV 5			2	1.C FE	956,024	111.829	894,632	800,000	849,448		(16,033)			5.000	2.793	JD	3,333	40,000	09/24/2014	12/01/2029
677632-MV-0	OHIO ST UNIV 4.91			1	1.C FE	1,000,000	136.234	1,362,337	1,000,000	1,000,000					4.910	4.910	JD	4,092	49,100	09/15/2010	06/01/2040
67765Q-CA-2	OHIO ST WTR DEV AUTH REVENUE 5			2	1.A FE	586,015	118.005	590,026	500,000	542,828		(8,946)			5.000	2.931	JD	2,083	25,000	11/15/2016	12/01/2034
677704-ZX-9	OHIO UNIV GEN RECPTS ATHENS 5			2	1.E FE	2,174,626	104.378	1,983,173	1,900,000	1,930,388		(32,042)			5.000	3.232	JD	7,917	95,000	05/23/2013	12/01/2031
678657-KT-3	OKLAHOMA CITY OK WTR UTILITIES 5			2	1.A FE	1,135,340	106.923	1,069,232	1,000,000	1,023,548		(15,018)			5.000	3.391	JJ	25,000	50,000	08/01/2013	07/01/2027
682001-AM-4	OMAHA NE PUBLIC PWR DIST ELEC 5			2	1.C FE	2,503,874	100.366	2,218,081	2,210,000	2,213,191		(36,448)			5.000	3.319	FA	46,042	110,500	08/01/2013	02/01/2028

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
682001-BX-9	OMAHA NE PUBLIC PWR DIST			2	1.D FE	1,197,700	109.176	1,091,757	1,000,000	1,048,008		(22,096)			5.000	2.632	FA	20,833	50,000	08/08/2014	02/01/2027
709235-YY-5	ELEC 5			2	1.C FE	2,378,140	121.466	2,429,309	2,000,000	2,226,926		(36,386)			5.000	2.831	MS	33,333	100,000	08/22/2017	09/01/2042
751100-HP-6	PENNSYLVANIA ST UNIV 5			2	1.A FE	1,791,502	100.771	1,647,608	1,635,000	1,638,609		(20,846)			5.000	3.691	MS	27,250	81,750	08/21/2013	03/01/2027
765433-KK-2	RALEIGH NC COMB ENTERPRISE SYS 5			2	1.C FE	584,610	117.320	586,598	500,000	540,277		(9,262)			5.000	2.886	JJ	11,528	25,000	11/18/2016	01/15/2032
79574C-CD-3	RICHMOND VA PUBLIC UTILITY REV 5			2	1.B FE	2,412,760	119.328	2,386,558	2,000,000	2,233,623		(43,282)			5.000	2.513	JJ	50,000	100,000	09/06/2017	01/01/2038
812728-SC-8	SALT RIVER AZ PROJ AGRIC IMPT& 5			2	1.B FE	1,151,670	103.158	1,031,581	1,000,000	1,012,682		(18,463)			5.000	3.084	MS	16,667	50,000	08/05/2013	09/01/2024
83755L-N4-4	SEATTLE WA WTR SYS REVENUE 5			2	1.B FE	501,385	99.570	497,849	500,000	501,214		(130)			2.262	2.230	JD	943	11,310	08/28/2020	06/01/2036
83756C-P2-5	SOUTH DAKOTA ST BLDG AUTH REVE 2.262			2	1.A FE	1,238,604	98.818	1,195,693	1,210,000	1,237,368		(1,236)			1.969	1.678	MN	3,971	5,758	07/20/2021	05/01/2030
845040-JX-3	SOUTH DAKOTA ST HSG DEV AUTH 1.969			2	1.D FE	2,358,960	107.859	2,157,186	2,000,000	2,068,565		(37,540)			5.000	2.990	AO	25,000	100,000	05/09/2013	10/01/2031
847175-KH-8	S W TX HGR EDU AUTH 5			2	1.D FE	2,297,200	105.548	2,110,964	2,000,000	2,040,263		(33,240)			5.000	3.243	MS	33,333	100,000	04/04/2013	03/01/2031
847184-TJ-7	SPARTANBURG SC SAN SWR DIST SW 5			2	1.C FE	1,211,963	106.699	1,200,363	1,125,000	1,140,048		(10,097)			5.000	4.029	JD	4,688	56,250	10/17/2013	06/01/2029
847184-TR-9	SPARTANBURG SC WTRWKS REVENUE 5			2	1.C FE	1,158,650	116.510	1,165,097	1,000,000	1,065,797		(15,504)			5.000	3.211	JD	4,167	50,000	06/05/2015	12/01/2029
859883-EP-1	STEUBEN LAKES IN REGL WST DIST 1.837			2	1.C FE	1,200,000	96.665	1,159,974	1,200,000	1,200,000					1.837	1.837	MS	7,348	20,268	09/11/2020	09/01/2031
87638Q-HS-1	TARRANT CNTY TX CULTURAL EDU F 5			2	1.D FE	573,320	107.768	538,841	500,000	515,648		(8,547)			5.000	3.162	AO	6,250	25,000	07/16/2014	10/01/2028
87638Q-HW-2	TARRANT CNTY TX CULTURAL EDU F 5			2	1.D FE	1,420,832	107.841	1,407,326	1,305,000	1,329,087		(13,022)			5.000	3.909	AO	16,313	65,250	12/11/2013	10/01/2026
88283L-JE-7	TEXAS ST TRANSPRTN COMMISSIONS 5			2	1.A FE	1,153,980	110.396	1,103,963	1,000,000	1,039,693		(16,732)			5.000	3.172	AO	12,500	50,000	06/10/2014	04/01/2033
88283L-KV-7	TEXAS ST TRANSPRTN COMMISSIONS 4			1	1.A FE	1,901,160	119.530	1,792,945	1,500,000	1,862,805		(28,965)			4.000	1.652	AO	15,000	60,000	08/31/2020	10/01/2033
88675A-BX-3	TIGARD OR WTR SYS REVENUE 2				1.D FE	2,026,600	100.739	2,014,787	2,000,000	2,023,683		(2,522)			2.000	1.851	FA	16,667	29,778	10/21/2020	08/01/2030
889396-QG-5	TOLEDO OH WTRWKS REVENUE 5			2	1.D FE	2,041,694	106.240	1,928,249	1,815,000	1,851,448		(25,428)			5.000	3.502	MN	11,596	90,750	06/17/2013	11/15/2025
90376P-CV-1	INT DEVELOPMENT FIN CORP 1.92 05/10/34				1.A FE	1,440,225	100.172	1,442,697	1,440,225	1,440,225					1.920	1.920	JAJO	6,606	14,671	03/18/2021	10/05/2034
914026-QK-8	UNIV OF ALABAMA AL UNIV GEN RE 5			2	1.C FE	2,850,724	107.441	2,820,334	2,625,000	2,670,964		(24,830)			5.000	3.964	AO	32,813	131,250	09/04/2013	10/01/2026
914072-QE-6	UNIV OF ARKANSAS AR UNIV REVEN 5			2	1.C FE	2,026,961	107.643	1,829,927	1,700,000	1,764,604		(33,780)			5.000	2.873	MN	14,167	85,000	05/02/2013	11/01/2030
914318-V4-9	UNIV OF IDAHO ID REVENUES 5.25			2	1.F FE	102,217	101.212	101,212	100,000	92,211		248			5.250	5.974	AO	1,313	5,250	09/04/2014	04/01/2039
914318-X4-7	UNIV OF IDAHO ID REVENUES 5.25			2	1.F FE	1,464,692	101.091	1,288,904	1,275,000	1,283,814		(34,256)			5.250	2.504	AO	16,734	66,938	09/04/2014	04/01/2039
914641-V6-9	UNIV OF NEBRASKA NE REVENUES 5			2	1.C FE	1,114,080	100.000	1,000,000	1,000,000	1,000,044		(15,400)			5.000	3.431	JJ	25,000	50,000	08/14/2013	07/01/2025
915217-WN-9	UNIV OF VIRGINIA VA UNIV REVEN 5			2	1.A FE	2,414,080	121.718	2,434,364	2,000,000	2,237,623		(41,706)			5.000	2.579	AO	25,000	100,000	07/27/2017	04/01/2039
916277-KV-7	UPPER OCCOQUAN VA SEWAGE AUTH 5.3			1	1.A FE	750,000	119.187	893,903	750,000	750,000					5.300	5.300	JJ	19,875	39,750	12/20/2010	07/01/2027
92812V-E8-5	VIRGINIA ST HSG DEV AUTH 2.059				1.B FE	1,037,330	99.687	996,869	1,000,000	1,031,744		(3,949)			2.059	1.610	JJ	10,295	19,446	07/28/2020	07/01/2029
92818M-DF-4	VIRGINIA ST RESOURCES AUTH INF 5			2	1.A FE	2,134,386	103.981	2,043,225	1,965,000	1,994,587		(34,372)			5.000	3.173	MN	16,375	98,250	11/01/2017	11/01/2031
92818M-DP-2	VIRGINIA ST RESOURCES AUTH INF 5			2	1.C FE	37,955	103.921	36,372	35,000	35,527		(612)			5.000	3.173	MN	292	1,750	11/01/2017	11/01/2031

Annual Statement for the Year 2021 of the GRANGE INSURANCE COMPANY

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92818N-UE-6	VIRGINIA ST RESOURCES AUTH INF 1.45				1.C FE	1,195,000	98.550	1,177,676	1,195,000	1,195,000					1.450	1.450	MN	2,888	16,509	10/28/2020	11/01/2028
938240-CN-6	WASHINGTON CNTY OR CLEAN WTR S 5.701			1	1.B FE	999,806	125.427	1,166,471	930,000	968,804		(3,525)			5.701	5.099	AO	13,255	53,019	07/30/2010	10/01/2030
938782-FS-3	WASHINGTON DC MET AREA TRANSIT 5			2	1.D FE	1,792,860	120.459	1,806,891	1,500,000	1,672,861		(28,711)			5.000	2.741	JJ	37,500	75,000	08/10/2017	07/01/2037
958697-KY-9	WSTRN MN MUNI PWR AGY 2.695			1	1.D FE	700,343	106.475	745,322	700,000	700,291		(25)			2.695	2.690	JJ	9,433	18,865	11/25/2019	01/01/2032
975680-CG-2	WINSTON SALEM NC LTD OBLG 5				1.A FE	383,802	110.911	382,641	345,000	355,141		(3,932)			5.000	3.728	JD	1,438	17,250	09/09/2013	06/01/2024
975680-CU-1	WINSTON SALEM NC LTD OBLG 5				1.B FE	1,902,655	111.169	1,928,775	1,735,000	1,779,102		(17,050)			5.000	3.897	JD	7,229	86,750	09/09/2013	06/01/2024
977100-FC-5	WISCONSIN ST GEN FUND ANNUAL A 5			2	1.C FE	572,210	117.527	587,634	500,000	537,048		(7,846)			5.000	3.169	MN	4,167	25,000	03/22/2017	05/01/2035
977123-E4-6	WISCONSIN ST TRANSPRTN REVENUE 5			2	1.B FE	1,186,910	107.079	1,070,789	1,000,000	1,035,897		(23,133)			5.000	2.562	JJ	25,000	50,000	12/12/2014	07/01/2030
97712D-CN-4	WISCONSIN ST HLTH & EDUCTNL FA 5			2	1.B FE	918,179	108.698	923,932	850,000	864,582		(7,337)			5.000	4.048	MN	5,431	42,500	07/22/2013	11/15/2028
25999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations						186,659,659	XXX	180,387,187	167,550,225	174,470,214		(2,063,328)			XXX	XXX	XXX	1,911,487	6,188,173	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities																					
3128HX-SS-5	FREDDIEMAC STRIP 3 POOL ID N.A.			4	1.A	338,438	103.711	335,480	323,477	333,984		(4,929)			3.000	1.324	MON	809	10,213	09/13/2012	08/15/2042
3132HT-DQ-6	FREDDIEMAC STRIP 3.5 POOL ID N.A.			4	1.A	1,800,165	103.275	1,709,536	1,655,324	1,815,328		(67,352)			3.500	-1.285	MON	5,430	59,717	07/29/2020	10/15/2042
3136A1-BB-0	FANNIE MAE 2 POOL ID N.A.			4	1.A	319,228	101.714	337,611	331,921	323,445		5,115			2.000	3.852	MON	553	7,038	06/23/2014	03/25/2041
3136A1-QT-5	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	643,938	103.709	667,821	643,938	643,938					3.500	3.500	MON	1,878	22,839	10/12/2011	10/25/2026
3136A3-FG-1	FANNIE MAE 4.5 POOL ID N.A.			4	1.A	1,271,252	118.241	1,402,762	1,186,354	1,237,210		(4,242)			4.500	3.949	MON	4,449	53,386	01/25/2012	01/25/2042
3136A3-KN-0	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	2,046,250	104.148	2,082,968	2,000,000	2,000,611		(181)			3.500	3.480	MON	5,833	70,000	12/21/2011	10/25/2040
3136A8-3H-1	FANNIE MAE 2 POOL ID N.A.			4	1.A	200,790	101.383	205,364	202,563	201,482		651			2.000	2.384	MON	338	4,305	01/23/2015	01/25/2042
3136A9-BK-3	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	463,872	102.959	446,744	433,905	446,315		(9,560)			3.500	1.859	MON	1,266	15,843	05/01/2013	10/25/2042
3136AB-CS-0	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	1,696,779	102.644	1,643,778	1,601,439	1,613,840		(17,894)			3.500	2.598	MON	4,671	56,356	06/05/2017	04/25/2033
3136AB-J7-9	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	238,247	102.589	233,908	228,004	232,573		(6,400)			3.500	1.574	MON	665	8,575	05/21/2015	10/25/2042
3136AB-QX-4	FANNIE MAE 2 POOL ID N.A.			4	1.A	230,652	101.563	233,563	229,969	230,315		(142)			2.000	1.932	MON	383	4,675	05/28/2013	02/25/2033
3136AD-3Y-3	FANNIE MAE 1.25 POOL ID N.A.			4	1.A	812,339	98.064	836,883	853,409	829,686		8,864			1.250	2.979	MON	889	11,245	08/21/2015	04/25/2043
3136AD-MZ-9	FANNIE MAE 1.5 POOL ID N.A.			4	1.A	155,400	97.549	161,823	165,889	153,972		5,067			1.500	5.775	MON	207	2,628	06/05/2017	04/25/2043
3136AD-TB-5	FANNIE MAE 4 POOL ID N.A.			4	1.A	151,260	108.379	152,691	140,887	149,462		(3,317)			4.000	1.499	MON	470	5,771	06/05/2017	04/25/2033
3136AD-Y4-5	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	315,337	106.667	322,076	301,945	312,371		(2,848)			3.500	2.438	MON	881	10,793	06/05/2017	05/25/2033
3136AF-J2-1	FANNIE MAE 3 POOL ID N.A.			4	1.A	841,506	101.667	838,755	825,000	826,708		(2,874)			3.000	2.774	MON	2,063	24,750	06/05/2017	08/25/2042
3136AK-SC-8	FANNIE MAE 2.5 POOL ID N.A.			4	1.A	2,144,531	103.053	2,318,701	2,250,000	2,188,046		10,650			2.500	3.035	MON	4,688	56,250	12/16/2016	08/25/2034
3136AM-4B-2	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	1,916,314	104.722	1,895,072	1,809,616	1,842,917		(22,661)			3.500	2.367	MON	5,278	63,904	06/05/2017	01/25/2030
3136AP-GW-6	FANNIE MAE 3 POOL ID N.A.			4	1.A	3,060,457	101.597	3,026,566	2,979,000	2,987,336		(15,918)			3.000	2.622	MON	7,448	89,370	05/04/2016	09/25/2038
3136AU-U6-6	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	45,703	101.328	44,812	44,225	45,196		(1,175)			3.500	-0.087	MON	129	1,983	06/05/2017	08/25/2045
3136AW-EK-9	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	1,310,467	101.853	1,271,283	1,248,157	1,253,550		(15,184)			3.500	2.485	MON	3,640	44,031	07/25/2017	04/25/2030
3136B2-EF-5	FANNIE MAE 3 POOL ID N.A.			4	1.A	2,647,878	103.327	2,589,514	2,506,125	2,646,673		(79,523)			3.000	-0.203	MON	6,265	79,873	09/28/2020	06/25/2048
3136B2-RL-8	FANNIE MAE 3 POOL ID N.A.			4	1.A	787,376	102.841	784,016	762,361	785,825		(16,818)			3.000	0.986	MON	1,906	24,144	09/22/2020	05/25/2048
3136B3-BX-7	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	1,197,498	102.871	1,236,946	1,202,430	1,198,415		2,004			3.500	3.685	MON	3,507	44,102	09/19/2018	08/25/2050
3136B3-DG-2	FANNIE MAE 4 POOL ID N.A.			4	1.A	1,114,813	105.037	1,157,088	1,101,603	1,112,749		(5,349)			4.000	3.414	MON	3,672	46,014	10/18/2018	09/25/2050
3136B4-MA-3	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	1,960,656	102.120	1,989,158	1,947,873	1,949,700		(2,686)			3.500	3.395	MON	5,681	68,176	04/23/2019	08/25/2047
3136B6-3P-6	FANNIE MAE 3 POOL ID N.A.			4	1.A	5,270,276	102.929	5,098,063	4,952,976	5,263,606		(9,018)			3.000	0.979	MON	12,382	12,474	11/10/2021	11/25/2059
3136B8-XS-3	FANNIE MAE 2.5 POOL ID N.A.			4	1.A	648,768	101.709	641,415	630,637	646,994		(18,000)			2.500	-0.265	MON	1,314	17,532	07/29/2020	02/25/2050
3136BA-TZ-7	FANNIE MAE 2 POOL ID N.A.			4	1.A	2,415,011	99.980	2,373,363	2,373,840	2,413,562		(22,500)			2.000	0.625	MON	3,956	34,175	04/27/2021	07/25/2050
3136BB-GT-3	FANNIE MAE 5 POOL ID N.A.			4	1.A	1,037,018	110.342	1,036,415	939,274	1,046,195		(49,356)			5.000	-1.174	MON	3,914	49,461	07/20/2020	07/25/2050
3136BC-N5-5	FANNIE MAE 2 POOL ID N.A.			4	1.A	4,836,500	99.714	4,675,129	4,688,518	4,828,503		(16,567)			2.000	1.488	MON	7,814	94,232	11/16/2020	12/25/2050
3136BD-DA-3	FANNIE MAE 2 POOL ID N.A.			4	1.A	2,595,152	98.504	2,487,901	2,525,695	2,645,312		(11,770)			2.000	1.180	MON	4,209	54,301	11/20/2020	10/25/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136BD-F8-6	FANNIE MAE 1.25 POOL ID N.A.			4	1.A	5,202,134	96.286	4,947,062	5,137,910	5,200,218		(14,057)			1.250	0.938	MON	5,352	54,653	01/27/2021	02/25/2041
3136BD-PX-0	FANNIE MAE 2 POOL ID N.A.			4	1.A	4,886,815	100.911	4,745,252	4,702,393	4,873,777		(23,978)			2.000	1.352	MON	7,837	94,508	12/14/2020	01/25/2051
3136BD-W3-8	FANNIE MAE 1.5 POOL ID N.A.			4	1.A	3,258,352	96.553	3,116,348	3,227,589	3,258,574		(2,280)			1.500	1.389	MON	4,034	44,720	01/22/2021	02/25/2051
3136BF-UK-7	FANNIE MAE 1.25 POOL ID N.A.			4	1.A	3,960,846	98.175	3,901,378	3,973,885	3,962,962		4,763			1.250	1.403	MON	4,139	38,275	03/18/2021	05/25/2050
	FANNIE MAE 3.65 POOL ID 387969			4	1.A	1,403,125	108.359	1,354,491	1,250,000	1,373,562		(29,563)			3.650	0.647	MON	3,929	34,852	03/24/2021	08/01/2028
3137A1-BV-4	FREDDIE MAC 4 POOL ID N.A.			4	1.A	1,807,656	107.062	1,839,864	1,718,508	1,747,690		(11,717)			4.000	3.252	MON	5,728	70,469	10/19/2011	08/15/2030
3137A4-WF-0	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	276,409	103.726	281,605	271,488	272,854		(999)			3.500	3.096	MON	792	9,890	10/24/2011	11/15/2025
3137AG-YX-2	FREDDIE MAC 2 POOL ID N.A.			4	1.A	339,753	101.147	344,224	340,321	340,067		238			2.000	2.065	MON	567	7,205	06/05/2017	02/15/2041
3137AK-L2-5	FREDDIE MAC 3 POOL ID N.A.			4	1.A	1,210,919	103.041	1,248,232	1,211,392	1,211,307		196			3.000	3.004	MON	3,028	36,342	01/20/2012	01/15/2027
3137AM-XC-6	FREDDIE MAC 3 POOL ID N.A.			4	1.A	864,500	107.212	975,626	910,000	893,406		3,054			3.000	3.389	MON	2,275	27,300	04/10/2012	03/15/2032
3137AM-XR-3	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A	1,970,246	101.369	2,027,379	2,000,000	1,998,463		2,511			2.500	2.589	MON	4,167	50,000	06/05/2017	09/15/2026
3137AN-4M-4	FREDDIE MAC 2 POOL ID N.A.			4	1.A	139,599	101.064	143,232	141,724	140,799		645			2.000	2.489	MON	236	2,978	12/16/2014	06/15/2041
3137AN-DK-8	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	1,071,875	106.538	1,065,381	1,000,000	1,042,215		(6,776)			3.500	2.676	MON	2,917	35,000	06/21/2016	03/15/2042
	FREDDIE MAC 0.3433 POOL ID N.A.			4	1.A	124,579	91.349	121,086	132,554	125,209		2,227			1.775	4.002	MON	196	930	06/05/2017	11/15/2040
3137AN-VV-4	FREDDIE MAC 3 POOL ID N.A.			4	1.A	1,614,365	101.541	1,639,235	1,614,365	1,614,365					3.000	3.000	MON	4,036	51,264	04/17/2012	01/15/2031
3137AS-EH-3	FREDDIE MAC 2 POOL ID N.A.			4	1.A	60,790	101.179	61,433	60,717	60,755		(37)			2.000	1.932	MON	101	1,299	06/05/2017	05/15/2041
3137AS-FL-3	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A	134,696	101.365	135,689	133,862	134,307		(531)			2.500	2.070	MON	279	3,801	06/05/2017	11/15/2041
	FREDDIE MAC 2.4504 POOL ID N.A.			4	1.A	803,653	90.176	714,526	792,366	805,713		(5,817)			2.450	1.615	MON	1,618	20,565	07/22/2020	11/15/2040
3137AW-4N-2	FREDDIE MAC 3 POOL ID N.A.			4	1.A	718,664	104.763	739,492	705,870	708,029		(1,124)			3.000	2.840	MON	1,765	21,176	12/20/2012	11/15/2027
3137AY-WS-6	FREDDIE MAC 2 POOL ID N.A.			4	1.A	483,241	102.394	505,380	493,565	485,817		2,784			2.000	2.694	MON	823	10,106	06/05/2017	11/15/2032
3137B1-5G-3	FREDDIE MAC 3 POOL ID N.A.			4	1.A	362,258	10.894	311,041		331,558		(133,927)				-13.115	MON	7,138	88,471	04/25/2019	03/15/2033
3137B2-7J-3	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	1,657,980	101.865	1,579,110	1,550,194	1,579,320		(34,742)			3.500	0.750	MON	4,521	57,009	04/20/2016	05/15/2040
3137B2-KL-3	FREDDIE MAC 1.75 POOL ID N.A.			4	1.A	328,575	100.321	335,930	334,854	331,370		1,609			1.750	2.282	MON	488	6,024	06/19/2013	06/15/2028
3137B8-RZ-2	FREDDIE MAC 3 POOL ID N.A.			4	1.A	162,362	100.148	159,073	158,838	159,231		(1,336)			3.000	0.744	MON	397	6,995	11/25/2014	12/15/2032
3137BA-FZ-0	FREDDIE MAC 4 POOL ID N.A.			4	1.A	710,170	100.437	695,768	692,744	694,023		(5,248)			4.000	3.188	MON	2,309	29,352	09/24/2018	03/15/2027
3137BB-QY-9	FREDDIE MAC 3 POOL ID N.A.			4	1.A	136,496	100.674	134,612	133,712	134,833		(2,241)			3.000	0.529	MON	334	4,816	10/24/2017	05/15/2040
3137BD-4W-3	FREDDIE MAC 2.25 POOL ID N.A.			4	1.A	31,246	100.642	31,422	31,221	31,228		(4)			2.250	2.221	MON	59	807	12/16/2014	02/15/2044
3137BJ-C4-3	FREDDIE MAC 3 POOL ID N.A.			4	1.A	2,037,811	100.984	2,061,083	2,041,000	2,040,835		639			3.000	3.012	MON	5,103	61,230	07/28/2015	08/15/2042
3137BJ-H4-8	FREDDIE MAC 4.5 POOL ID N.A.			4	1.A	1,786,118	117.477	1,868,775	1,590,754	1,768,134		(39,327)			4.500	1.276	MON	5,965	73,671	09/06/2016	12/15/2053
3137BK-MA-5	FREDDIE MAC 3 POOL ID N.A.			4	1.A	865,328	102.467	860,601	839,881	844,004		(5,198)			3.000	2.494	MON	2,100	25,429	06/05/2017	09/15/2028
3137BK-ZY-9	FREDDIE MAC 3 POOL ID N.A.			4	1.A	2,860,041	101.575	2,889,796	2,845,000	2,846,816		(2,826)			3.000	2.925	MON	7,113	85,350	06/05/2017	10/15/2040
3137BW-D9-2	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	534,486	100.894	519,975	515,367	537,300		(27,167)			3.500	-1.569	MON	1,503	20,599	07/24/2020	03/15/2046
3137F5-GN-3	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	2,572,565	101.552	2,587,025	2,547,488	2,550,902		(6,969)			3.500	3.311	MON	7,430	89,162	04/25/2019	06/15/2045
3137F6-CT-2	FREDDIE MAC 2 POOL ID N.A.			4	1.A	4,799,129	100.577	4,666,406	4,639,641	4,785,795		(23,195)			2.000	1.291	MON	7,733	93,340	10/20/2020	11/25/2050
3137F6-KS-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	4,816,405	100.060	4,648,240	4,645,467	4,791,773		(34,199)			2.000	1.164	MON	7,742	93,403	11/20/2020	11/25/2050
3137F7-QQ-1	FREDDIE MAC 2 POOL ID N.A.			4	1.A	2,907,106	100.486	2,817,755	2,804,141	2,901,158		(12,250)			2.000	1.355	MON	4,674	56,316	11/23/2020	12/25/2050
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	4,872,013	100.624	4,723,805	4,694,502	4,853,793		(28,707)			2.000	1.250	MON	7,824	94,399	12/07/2020	09/25/2050
3137FA-CB-2	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	696,104	104.604	690,804	660,401	668,397		(8,159)			3.500	2.507	MON	1,926	23,356	09/27/2017	11/15/2028
3137FF-ND-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	4,080,000	99.769	3,990,749	4,000,000	4,074,321		(5,679)			2.000	1.639	MON	6,667	46,667	05/20/2021	03/25/2051
3137FH-WE-9	FREDDIE MAC 4 POOL ID N.A.			4	1.A	1,258,098	102.341	1,256,332	1,227,600	1,231,084		(8,089)			4.000	3.508	MON	4,092	49,429	09/24/2018	11/15/2029
3137FJ-QR-3	FREDDIE MAC 4 POOL ID N.A.			4	1.A	390,799	100.300	375,428	374,306	382,212		(15,406)			4.000	-4.593	MON	1,248	21,998	03/26/2019	02/15/2039
3137FK-R3-2	FREDDIE MAC 4 POOL ID N.A.			4	1.A	4,161,875	102.053	4,082,107	4,000,000	4,027,380		(41,424)			4.000	3.223	MON	13,333	160,000	03/13/2019	11/15/2046
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.			4	1.A	1,066,653	106.774	1,010,978	946,837	974,912		(27,603)			4.500	2.208	MON	3,551	42,811	08/06/2019	01/15/2049
3137FP-EC-5	FREDDIE MAC 2.25 POOL ID N.A.			4	1.A	841,379	101.671	831,786	818,113	839,794		(16,723)			2.250	0.145	MON	1,534	19,656	09/22/2020	03/25/2048
3137FW-R3-6	FREDDIE MAC 2 POOL ID N.A.			4	1.A	3,825,241	99.530	3,678,525	3,695,885	3,803,314		(27,424)			2.000	1.158	MON	6,160	74,358	09/23/2020	08/25/2050
3137FY-D8-6	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A	4,960,665	102.587	4,845,228	4,723,037	4,938,837		(38,662)			2.500	1.272	MON	9,840	79,117	04/23/2021	09/25/2050
3137FY-X9-2	FREDDIE MAC 2.25 POOL ID N.A.			4	1.A	3,740,515	101.058	3,672,211	3,633,773	3,743,199		(23,230)			2.250	0.089	MON	6,813	29,084	08/10/2021	10/25/2049
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A FE	3,028,750	101.562	2,952,417	2,907,019	3,031,955		(32,108)			2.500	-0.555	MON	6,056	32,275	07/19/2021	10/25/2049
3137FY-XC-5	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	3,921,636	105.421	3,830,752	3,633,773	3,906,373		(101,874)			3.500	-1.736	MON	10,599	88,511	04/22/2021	10/25/2049
3137HO-QU-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	4,814,995	98.748	4,699,632	4,759,223	4,814,902		(2,850)			2.000	1.832	MON	7,932	55,926	05/19/2021	11/25/2050

Annual Statement for the Year 2021 of the GRANGE INSURANCE COMPANY

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138LK-6M-4	FANNIE MAE 2.925 POOL ID AN7175			4	1.A	3,254,963	105.037	3,142,468	2,991,780	3,189,940		(65,589)			2.925	0.626	MON	7,536	73,654	02/02/2021	10/01/2027
3138LL-5E-1	FANNIE MAE 3.04 POOL ID AN8044			4	1.A	3,152,391	104.085	3,018,452	2,900,000	3,104,627		(47,763)			3.040	0.689	MON	7,592	59,753	04/23/2021	01/01/2028
3138LM-6U-2	FANNIE MAE 3.44 POOL ID AN8982			4	1.A	5,811,094	106.626	5,597,868	5,250,000	5,698,259		(112,835)			3.440	0.739	MON	15,552	137,958	03/23/2021	05/01/2028
3138LM-GT-4	FANNIE MAE 3.22 POOL ID AN8309			4	1.A	3,063,672	106.182	2,919,994	2,750,000	2,975,215		(78,808)			3.220	0.536	MON	7,625	89,780	11/17/2020	02/01/2028
31395W-4L-8	FREDDIE MAC 5 POOL ID N.A.			4	1.A	37,284	112.601	39,123	34,745	36,806		(593)			5.000	3.241	MON	145	1,775	06/05/2017	12/15/2034
31397S-5N-0	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	1,432,099	106.312	1,448,417	1,362,426	1,396,852		(14,673)			3.500	2.336	MON	3,974	49,165	06/05/2017	05/25/2031
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.			4	1.A	18,630	103.888	18,501	17,809	18,096		(182)			4.000	2.761	MON	59	747	01/22/2014	07/15/2039
31398S-SG-9	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	382,109	104.825	386,203	368,428	376,203		(3,529)			3.500	2.520	MON	1,075	13,373	06/05/2017	12/25/2030
31398T-B8-3	FANNIE MAE 4.5 POOL ID N.A.			4	1.A	4,472,808	113.412	4,536,495	4,000,000	4,274,654		(47,074)			4.500	3.073	MON	15,000	180,000	06/05/2017	08/25/2030
3140HS-NS-6	FANNIE MAE 4.2 POOL ID BL1300			4	1.A	2,344,922	111.380	2,227,599	2,000,000	2,271,951		(72,971)			4.200	0.340	MON	7,233	70,700	02/03/2021	01/01/2029
3140HS-W5-6	FANNIE MAE 3.59 POOL ID BL1567			4	1.A	3,165,885	108.565	3,012,687	2,775,000	3,062,910		(85,468)			3.590	0.656	MON	8,579	101,006	10/20/2020	02/01/2029
3140HT-WW-5	FANNIE MAE 3.4 POOL ID BL2460			4	1.A	4,565,907	107.290	4,280,734	3,989,870	4,419,779		(122,387)			3.400	0.469	MON	11,681	137,540	09/23/2020	05/01/2029
31418A-QM-3	FANNIE MAE 3 POOL ID MA1359			4	1.A	162,122	104.825	165,094	157,496	160,133		(1,398)			3.000	2.122	MON	394	4,872	11/06/2013	02/01/2028
27999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities						174,936,768	XXX	171,745,124	166,947,187	173,060,082		(1,806,960)			XXX	XXX	XXX	399,034	4,293,372	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Commercial Mortgage-Backed Securities																					
3136AY-6S-7	FANNIEMAE-ACES 2.5782 POOL ID N.A.			4	1.A	3,932,839	103.225	3,794,083	3,675,551	3,858,364		(120,219)			2.578	-1.780	MON	7,897	103,194	12/07/2020	11/25/2024
3136B2-7L-0	FANNIEMAE-ACES 3.5809 POOL ID N.A.			4	1.A	3,507,870	111.331	3,339,917	3,000,000	3,386,683		(121,187)			3.581	-0.414	MON	8,952	99,937	01/12/2021	08/25/2028
3136B6-XJ-7	FANNIEMAE-ACES 2.522 POOL ID N.A.			4	1.A	4,252,813	105.368	4,214,720	4,000,000	4,209,820		(42,993)			2.522	1.100	MON	8,407	75,660	03/23/2021	08/25/2029
3137FG-ZZ-1	FHLMC MULTIFAM STRC P 3.7 POOL ID N.A.			4	1.A	2,390,360	114.057	2,281,147	2,000,000	2,335,099		(55,261)			3.700	0.609	MON	6,167	61,667	02/03/2021	01/25/2033
3137FK-WD-4	FHLMC MULTIFAM STRC P 3.499 POOL ID N.A.			4	1.A	3,296,250	104.313	3,129,379	3,000,000	3,188,979		(102,172)			3.499	0.400	MON	8,748	96,223	12/09/2020	01/25/2026
27999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Commercial Mortgage-Backed Securities						17,380,132	XXX	16,759,247	15,675,551	16,978,945		(441,832)			XXX	XXX	XXX	40,170	436,680	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities																					
3132AC-M8-0	FREDDIE MAC 3.5 POOL ID ZT0383			4	1.A	2,194,051	105.991	2,182,605	2,059,235	2,331,552		(12,384)			3.500	2.254	MON	6,006	72,073	10/27/2020	03/01/2048
3133A4-TM-8	FREDDIE MAC 3 POOL ID QA9556			4	1.A	2,143,160	104.305	2,018,873	2,179,714		(50,759)				3.000	-1.866	MON	5,047	64,828	11/13/2020	05/01/2050
3133A7-3J-6	FREDDIE MAC 3 POOL ID QB1701			4	1.A	3,285,524	104.560	3,227,566	3,086,811	3,295,989		(82,942)			3.000	-0.206	MON	7,717	96,967	07/23/2020	08/01/2050
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877			4	1.A	4,151,040	102.347	4,024,581	3,932,305	4,169,296		(31,923)			2.500	0.972	MON	8,192	100,442	09/15/2020	09/01/2050
3133GB-E4-2	FREDDIE MAC 2 POOL ID QN4655			4	1.A	4,584,964	102.618	4,487,608	4,373,140	4,578,185		(32,149)			2.000	1.058	MON	7,289	88,463	12/14/2020	12/01/2035
31371K-UA-7	FANNIE MAE 5.5 POOL ID 254477			4	1.A	35,205	113.068	40,261	35,608	35,316		99			5.500	5.798	MON	163	1,998	01/24/2007	10/01/2032
31371M-VC-8	FANNIE MAE 6 POOL ID 256311			4	1.A	27,473	109.936	26,650	24,242	26,126		(1,019)			6.000	1.415	MON	121	1,501	06/05/2017	07/01/2026
31371N-SQ-9	FANNIE MAE 5.5 POOL ID 257127			4	1.A	17,211	101.591	16,143	15,890	16,142		(436)			5.500	2.322	MON	73	959	12/14/2010	02/01/2023
31402C-4H-2	FANNIE MAE 5.5 POOL ID 725424			4	1.A	41,765	112.089	41,824	37,314	41,001		(1,103)			5.500	2.133	MON	171	2,099	06/05/2017	04/01/2034
31403B-4M-2	FANNIE MAE 5 POOL ID 744328			4	1.A	17,484	112.748	17,831	15,815	16,941		(677)			5.000	1.422	MON	66	827	06/05/2017	09/01/2033
31403D-GZ-6	FANNIE MAE 5.5 POOL ID 745516			4	1.A	30,401	113.933	32,670	28,674	30,229		(472)			5.500	3.610	MON	131	1,619	06/05/2017	05/01/2036
3140KM-DY-3	FANNIE MAE 2.5 POOL ID BQ1918			4	1.A	3,304,697	102.239	3,203,986	3,133,806	3,310,705		(28,965)			2.500	1.087	MON	6,529	80,031	09/24/2020	10/01/2050
3140QG-G9-2	FANNIE MAE 2 POOL ID CA8323			4	1.A	2,847,235	101.535	2,771,008	2,729,115	2,843,269		(13,647)			2.000	1.382	MON	4,549	55,005	12/08/2020	12/01/2040
31412M-BZ-0	FANNIE MAE 6 POOL ID 928956			4	1.A	190,240	109.958	191,527	174,183	181,893		(2,869)			6.000	3.973	MON	871	10,705	12/15/2010	12/01/2027
31416B-4A-3	FANNIE MAE 5.5 POOL ID 995517			4	1.A	12,426	102.567	11,789	11,494	11,704		(318)			5.500	2.363	MON	53	704	12/22/2010	01/01/2024
31417G-VK-9	FANNIE MAE 2.5 POOL ID AB9617			4	1.A	301,631	103.023	310,264	301,160	301,474		(54)			2.500	2.463	MON	627	7,725	06/05/2013	06/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31417Y-3N-5	FANNIE MAE 4 POOL ID MA0804			4	1.A	164,363	107.816	172,100	159,624	162,977		(1,220)			4.000	3.069	MON	532	6,588	06/06/2011	07/01/2031
31417Y-4C-8	FANNIE MAE 4 POOL ID MA0818			4	1.A	404,557	107.819	418,532	388,181	399,592		(4,311)			4.000	2.758	MON	1,294	15,987	10/14/2011	08/01/2031
31417Y-TV-9	FANNIE MAE 4 POOL ID MA0563			4	1.A	80,206	107.085	83,286	77,775	79,285		(627)			4.000	3.089	MON	259	3,215	11/15/2010	11/01/2030
31417Y-W5-2	FANNIE MAE 4 POOL ID MA0667			4	1.A	174,390	107.086	187,040	174,663	174,430		120			4.000	4.064	MON	582	7,223	02/08/2011	03/01/2031
	FANNIE MAE 3.5 POOL ID																				
31418A-E9-5	MA1059			4	1.A	160,552	106.411	161,412	151,688	157,740		(2,631)			3.500	1.704	MON	442	5,492	05/30/2012	05/01/2032
	FANNIE MAE 3.5 POOL ID																				
31418A-EB-0	MA1029			4	1.A	289,800	107.159	295,363	275,631	285,259		(4,299)			3.500	1.894	MON	804	9,977	04/16/2012	04/01/2032
	FANNIE MAE 2.5 POOL ID																				
31418A-TA-6	MA1444			4	1.A	494,162	103.025	492,189	477,740	489,762		(4,511)			2.500	1.460	MON	995	12,330	04/30/2013	05/01/2033
31418B-TK-2	FANNIE MAE 3 POOL ID MA2353			4	1.A	266,907	105.602	275,070	260,477	265,393		(2,294)			3.000	2.062	MON	651	8,147	07/28/2015	08/01/2035
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741			4	1.A	496,694	104.000	503,274	483,916	499,000		(14,020)			3.000	0.525	MON	1,210	15,890	08/27/2019	08/01/2039
31419F-EB-8	FANNIE MAE 4 POOL ID AE4629			4	1.A	472,136	109.839	489,474	445,627	469,490		(9,516)			4.000	1.627	MON	1,485	18,576	06/05/2017	10/01/2040
2899999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities						26,188,274	XXX	25,769,836	24,872,987	26,352,463		(302,930)			XXX	XXX	XXX	55,861	689,373	XXX	XXX
3199999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						405,164,832	XXX	394,661,394	375,045,950	390,861,704		(4,615,051)			XXX	XXX	XXX	2,406,552	11,607,599	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
00081T-AK-4	ACCO BRANDS CORP 4.25 15/03/29			2	3.C FE	999,750	99.250	992,500	1,000,000	992,500	(7,254)	4			4.250	4.254	MS	12,514	17,000	11/10/2021	03/15/2029
00164V-AF-0	AMC NETWORKS INC 4.25 15/02/29			2	3.C FE	750,000	99.375	745,313	750,000	745,313	(4,688)				4.250	4.250	FA	12,042	16,557	01/25/2021	02/15/2029
00253X-AA-9	AMERICAN AIRLINES/AADVAN 5.5 20/04/26				3.B FE	175,000	103.988	181,978	175,000	175,000					5.500	5.500	JAJO	1,898	5,508	03/10/2021	04/20/2026
00253X-AB-7	AMERICAN AIRLINES/AADVAN 5.75 20/04/29				3.B FE	125,000	106.759	133,449	125,000	125,000					5.750	5.750	JAJO	1,418	4,113	03/10/2021	04/20/2029
00287Y-AQ-2	ABBVIE INC 3.6 14/05/25			2	2.B FE	965,780	106.371	1,063,711	1,000,000	981,412		5,026			3.600	4.192	MN	4,700	36,000	09/25/2018	05/14/2025
00737W-AA-7	ADTALEM GLOBAL EDUCATION 5.5 01/03/28			2	4.A FE	850,000	97.750	830,875	850,000	830,875	(19,125)				5.500	5.500	MS	15,583	23,375	02/12/2021	03/01/2028
00775P-AA-5	ADVANTAGE SALES & MARKET 6.5 15/11/28			2	4.B FE	705,000	104.750	733,250	700,000	704,761		(215)			6.500	6.425	MN	5,814	47,649	11/17/2020	11/15/2028
00827B-AA-4	AFFRIM HOLDINGS INC 0 15/11/26				4.C Z	416,788	89.900	374,883	417,000	374,883	(41,836)	(69)				0.010				11/22/2021	11/15/2026
009066-AA-9	AIRBNB INC 0 15/03/26	@			4.B	383,670	97.850	381,615	390,000	381,615	(2,481)	425				0.363				09/08/2021	03/15/2026
009279-AA-8	AIRBUS SE 3.15 10/04/27	@	D	2	1.F FE	1,518,660	105.862	1,587,929	1,500,000	1,510,443		(1,896)			3.150	3.001	AO	10,631	47,250	05/24/2017	04/10/2027
00971T-AL-5	AKAMAI TECHNOLOGIES INC 0.375 01/09/27				2.C	1,356,709	116.940	1,439,531	1,231,000	1,344,344		(11,763)			0.375	-1.170	MS	1,539	2,653	10/28/2021	09/01/2027
01166V-AA-7	ALASKA AIRLINES 2020 TR 4.8 15/02/29				1.G FE	2,062,659	109.274	2,014,160	1,843,223	2,053,338		(9,321)			4.800	2.356	FA	33,424		10/04/2021	02/15/2029
013092-AE-1	ALBERTSONS COS/SAFEWAY 4.875 15/02/30			2	3.C FE	151,875	107.972	188,951	175,000	154,970		1,796			4.875	6.706	FA	3,223	8,531	03/24/2020	02/15/2030
013822-AG-6	ALCOA NEDERLAND HOLDING 4.125 31/03/29			2	3.A FE	1,001,125	103.000	1,030,000	1,000,000	1,000,968		(157)			4.125	4.100	MS	10,427	21,313	03/08/2021	03/31/2029
019579-AA-9	ALLIED UNI HLD / ALL FIN 4.625 01/06/28		D	2	4.B FE	300,000	99.938	299,814	300,000	299,814	(186)				4.625	4.625	JD	1,156	7,593	05/05/2021	06/01/2028
019736-AF-4	ALLISON TRANSMISSION INC 5.875 01/06/29			2	3.B FE	615,969	108.750	652,500	600,000	614,136		(1,833)			5.875	5.197	JD	2,938	30,109	06/21/2021	06/01/2029
019736-AG-2	ALLISON TRANSMISSION INC 3.75 30/01/31			2	3.B FE	323,563	97.500	316,875	325,000	316,875	(6,732)	44			3.750	3.806	JJ	5,112		08/24/2021	01/30/2031
02079K-AD-9	ALPHABET INC 1.1 15/08/30			2	1.C FE	997,260	94.657	946,566	1,000,000	997,625		261			1.100	1.129	FA	4,156	11,306	08/03/2020	08/15/2030
021441-AF-7	ALTERA CORP 4.1 15/11/23				1.E FE	1,801,146	105.726	1,850,196	1,750,000	1,767,741		(9,180)			4.100	3.548	MN	9,168	71,750	06/05/2017	11/15/2023
02156L-AH-4	ALTICE FRANCE SA 5.5 15/10/29		D	2	4.B FE	744,375	98.500	738,750	750,000	738,750	(5,745)	120			5.500	5.617	AO	9,740		10/08/2021	10/15/2029
023135-AJ-5	AMAZON.COM INC 2.5 29/11/22			2	1.E FE	252,514	101.495	253,737	250,000	250,336		(496)			2.500	2.296	MN	556	6,250	06/05/2017	11/29/2022

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
023771-S5-8	AMERICAN AIRLINES INC 11.75 15/07/25				4.B FE	1,366,250	123.375	1,418,813	1,150,000	1,351,595		(14,047)			11.750	6.272	JJ	62,308	48,958	12/01/2021	07/15/2025	
029163-AD-4	MUNICH RE AMERICA CORP 7.45 15/12/26				1.F FE	2,042,545	125.310	1,948,569	1,555,000	1,796,827		(43,255)			7.450	3.988	JD	5,149	115,848	04/20/2017	12/15/2026	
03027W-AJ-1	AMERICAN TOWER TRUST I 3.07 15/03/48			2	1.A FE	2,627,208	100.084	2,702,266	2,700,000	2,655,513		(779)			3.070	3.163	MON	3,684	82,890	06/05/2017	03/15/2048	
03040W-AK-1	AMERICAN WATER CAPITAL C 3.85 01/03/24			2	2.A FE	2,988,030	105.307	3,159,223	3,000,000	2,997,033		1,286			3.850	3.898	MS	38,500	115,500	11/08/2013	03/01/2024	
03746A-AA-8	APACHE CORP 7.75 15/12/29				3.A FE	2,414,597	126.375	2,527,500	2,000,000	2,247,765	48,854	(24,326)			7.750	5.833	JD	6,889	155,000	06/05/2017	12/15/2029	
03762U-AD-7	APOLLO CMMRL REAL EST FI 4.625 15/06/29			2	4.A FE	625,000	96.750	604,688	625,000	604,688	(20,313)				4.625	4.625	JD	1,285	13,329	06/15/2021	06/15/2029	
038222-AJ-4	APPLIED MATERIALS INC 3.9 01/10/25			2	1.F FE	2,723,539	108.995	2,866,560	2,630,000	2,677,051		(12,487)			3.900	3.359	AO	25,643	102,570	08/29/2018	10/01/2025	
03937L-AA-3	ARCH CAPITAL GROUP LTD 7.35 01/05/34				2.A FE	1,677,925	143.606	1,795,073	1,250,000	1,583,060		(19,727)			7.350	4.527	MN	15,313	91,875	09/15/2016	05/01/2034	
03959K-AA-8	ARCHROCK PARTNERS LP/FIN 6.875 01/04/27			2	4.B FE	461,250	105.000	472,500	450,000	459,465		(689)			6.875	6.578	AO	7,734	30,938	04/02/2019	04/01/2027	
039653-AA-8	ARCOSA INC 4.375 15/04/29			2	3.B FE	658,844	101.375	658,938	650,000	656,188	(2,269)	(387)			4.375	4.238	AO	6,003	14,930	04/05/2021	04/15/2029	
04010L-AT-0	ARES CAPITAL CORP 3.75 01/02/22				2.C FE	1,329,450	109.500	1,401,600	1,280,000	1,281,856		(21,319)			3.750	2.063	FA	20,000	48,000	11/12/2020	02/01/2022	
04010L-AW-3	ARES CAPITAL CORP 4.625 01/03/24				2.C FE	4,805,528	114.380	5,334,683	4,664,000	4,741,410		(29,816)			4.625	3.871	MS	71,903	207,616	06/30/2021	03/01/2024	
049362-AA-4	ATLAS LUXCO 4 / ALL UNI 4.625 01/06/28			2	4.B FE	250,000	98.149	245,371	250,000	245,371	(4,629)				4.625	4.625	JD	964	6,327	05/05/2021	06/01/2028	
05379B-AM-9	AVISTA CORP 5.7 01/07/37				1.G FE	854,020	128.351	1,283,511	1,000,000	889,873		3,859			5.700	6.855	JJ	28,500	57,000	04/30/2008	07/01/2037	
05379B-AP-2	AVISTA CORP 5.125 01/04/22				1.G FE	1,002,200	101.097	1,010,973	1,000,000	1,000,060		(228)			5.125	5.101	AO	12,813	51,250	09/15/2009	04/01/2022	
05531F-BE-2	TRUIST FINANCIAL CORP 3.7 05/06/25			2	1.G FE	1,989,660	107.554	2,151,074	2,000,000	1,994,559		1,458			3.700	3.785	JD	5,344	74,000	06/20/2018	06/05/2025	
055451-AQ-1	BHP BILLITON FIN USA LTD 2.875 24/02/22		D		1.F FE	1,114,555	100.285	1,094,112	1,091,000	1,091,710		(4,665)			2.875	2.440	FA	11,065	31,366	06/05/2017	02/24/2022	
06048W-L9-9	BANK OF AMERICA CORP 1.4 14/05/26			2	1.G FE	1,000,000	97.289	972,888	1,000,000	1,000,000					1.400	1.400	MN	1,828	7,000	05/13/2021	05/14/2026	
06368E-3G-5	BANK OF MONTREAL 1 10/02/27		A	2	1.F FE	497,500	91.363	456,814	500,000	497,910		396			1.000	1.084	FMAN	708	5,000	12/15/2020	02/10/2027	
06406F-AC-7	BANK OF NY MELLON CORP 2.8 04/05/26			2	1.F FE	996,450	104.827	1,048,265	1,000,000	998,426		336			2.800	2.839	MN	4,433	28,000	04/25/2016	05/04/2026	
06738G-8A-1	BARCLAYS BANK PLC 0 04/02/25	@	D		1.E FE	1,245,986	170.154	1,863,186	1,095,000	1,095,000		(115,749)				-2.852					06/29/2021	02/04/2025
070101-AH-3	BASIN ELECTRIC PWR COOP 4.75 26/04/47			2	1.F FE	1,068,380	122.755	1,227,550	1,000,000	1,062,740		(1,378)			4.750	4.337	AO	8,576	47,500	07/18/2017	04/26/2047	
071734-AC-1	BAUSCH HEALTH COS INC 5.75 15/08/27			2	3.B FE	710,750	103.800	726,600	700,000	709,425		(497)			5.750	5.602	FA	15,206	40,250	02/25/2019	08/15/2027	
07274E-AG-8	BAYER US FINANCE LLC 3.375 08/10/24				2.B FE	2,334,331	104.541	2,404,449	2,300,000	2,313,686		(4,663)			3.375	3.151	AO	17,897	77,625	06/05/2017	10/08/2024	
08265T-AA-7	BENTLEY SYSTEMS INC 0.125 15/01/26				3.A Z	498,880	102.880	456,787	444,000	456,787	(39,543)	(2,550)			0.125	-2.635	JJ	256		11/04/2021	01/15/2026	
09061G-AH-4	BIOMARIN PHARMACEUTICAL 0.599 01/08/24				3.C FE	381,873	104.560	377,462	361,000	377,462	(4,391)	(20)			0.599	-1.587	FA	901		12/29/2021	08/01/2024	
09062X-AF-0	BIOGEN INC 4.05 15/09/25			2	1.G FE	2,724,326	108.658	2,825,119	2,600,000	2,657,383		(15,389)			4.050	3.373	MS	31,005	105,300	06/05/2017	09/15/2025	
092113-AQ-2	BLACK HILLS CORP 4.35 01/05/33			2	2.A FE	1,667,565	113.846	1,707,695	1,500,000	1,642,058		(10,424)			4.350	3.327	MN	10,875	65,250	06/25/2019	05/01/2033	
09857L-AN-8	BOOKING HOLDINGS INC 0.75 01/05/25				1.G FE	6,217,643	146.850	7,502,567	5,109,000	5,947,928		(208,432)			0.750	-3.675	MN	6,386	34,481	12/21/2021	05/01/2025	
099724-AJ-5	BORGWARNER INC 3.375 15/03/25			2	2.A FE	793,815	105.386	790,396	750,000	779,439		(9,563)			3.375	2.007	MS	7,453	25,313	06/24/2020	03/15/2025	
10112R-AY-0	BOSTON PROPERTIES LP 2.75 01/10/26			2	2.A FE	1,360,039	104.112	1,457,566	1,400,000	1,378,876		4,053			2.750	3.093	AO	9,625	38,500	06/05/2017	10/01/2026	

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

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		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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
10373Q-AL-4	BP CAP MARKETS AMERICA 2.75 10/05/23				1.F FE	1,422,209	102.426	1,536,386	1,500,000	1,474,476		17,880			2.750	4.037	MN	5,844	41,250	12/14/2018	05/10/2023
10373Q-BE-9	BP CAP MARKETS AMERICA 3.41 11/02/26			2	1.F FE	2,228,520	106.717	2,134,330	2,000,000	2,179,205		(44,190)			3.410	1.090	FA	26,522	68,200	11/16/2020	02/11/2026
110122-CP-1	BRISTOL-MYERS SQUIBB CO 3.4 26/07/29			2	1.F FE	793,400	109.604	876,828	800,000	794,880		580			3.400	3.496	JJ	11,711	27,200	05/07/2019	07/26/2029
110122-CW-6	BRISTOL-MYERS SQUIBB CO 3.25 15/08/22				1.F FE	1,771,831	101.725	1,831,044	1,800,000	1,798,001		3,093			3.250	3.430	FA	22,100	58,500	06/05/2017	08/15/2022
11133T-AC-7	BROADRIDGE FINANCIAL SOL 3.4 27/06/26			2	2.A FE	1,995,100	106.400	2,127,997	2,000,000	1,997,564		493			3.400	3.429	JD	756	68,000	08/02/2017	06/27/2026
112585-AH-7	BROOKFIELD ASSET MAN INC 4 15/01/25		A	2	1.G FE	2,291,548	106.916	2,405,611	2,250,000	2,266,081		(5,368)			4.000	3.730	JJ	41,500	90,000	06/05/2017	01/15/2025
118230-AQ-4	BUCKEYE PARTNERS LP 3.95 01/12/26			2	3.B FE	422,625	101.921	458,645	450,000	431,141		3,294			3.950	4.914	JD	1,481	17,775	01/07/2020	12/01/2026
118230-AU-5	BUCKEYE PARTNERS LP 4.5 01/03/28			2	3.B FE	404,375	100.750	403,000	400,000	401,875	(2,355)	(145)			4.500	4.298	MS	6,000	6,750	10/05/2021	03/01/2028
12189T-AG-9	BURLINGTN NORTH SANTA FE 6.875 01/12/27				1.D FE	2,423,760	125.986	2,519,717	2,000,000	2,294,577		(43,136)			6.875	4.071	JD	11,458	137,500	11/13/2018	12/01/2027
12189T-AN-4	BURLINGTN NORTH SANTA FE 6.75 15/03/29				1.D FE	394,740	129.424	388,270	300,000	362,474		(7,496)			6.750	3.479	MS	5,963	20,250	06/05/2017	03/15/2029
122014-AJ-2	BURLINGTON RESOURCES LLC 6.875 15/02/26				1.G FE	2,544,106	119.587	2,391,731	2,000,000	2,208,441		(45,471)			6.875	4.125	FA	51,944	137,500	06/05/2017	02/15/2026
1248EP-CD-3	CCO HLDGS LLC/CAP CORP 4.75 01/03/30			2	3.B FE	685,625	104.000	676,000	650,000	676,000	(4,516)	(4,556)			4.750	3.747	MS	10,292	19,000	03/04/2021	03/01/2030
1248EP-CE-1	CCO HLDGS LLC/CAP CORP 4.5 15/08/30			2	3.B FE	764,188	102.319	767,393	750,000	764,170		(17)			4.500	4.332	FA	12,750		12/20/2021	08/15/2030
1248EP-CN-1	CCO HLDGS LLC/CAP CORP 4.5 01/05/32			2	3.B FE	551,250	102.875	540,094	525,000	540,094	(7,659)	(2,272)			4.500	3.889	MN	3,938	23,625	06/08/2020	05/01/2032
1248EP-CP-6	CCO HLDGS LLC/CAP CORP 4.25 15/01/34			2	3.B FE	1,178,813	98.383	1,155,997	1,175,000	1,155,997	(22,691)	(124)			4.250	4.208	JJ	18,727		08/06/2021	01/15/2034
12508E-AJ-0	CDK GLOBAL INC 5.25 15/05/29			2	3.A FE	425,000	106.000	450,500	425,000	425,000					5.250	5.250	MS	6,570	22,313	05/02/2019	05/15/2029
12572Q-AE-5	CME GROUP INC 3 15/09/22				1.D FE	826,011	101.773	814,186	800,000	803,678		(5,089)			3.000	2.345	MS	7,067	24,000	06/05/2017	09/15/2022
12625G-AC-8	CNOOC FINANCE 2013 LTD 3 09/05/23		D		1.E FE	1,993,228	102.251	2,096,138	2,050,000	2,039,575		7,373			3.000	3.385	MN	8,883	61,500	06/05/2017	05/09/2023
126307-AS-6	CSC HOLDINGS LLC 5.375 01/02/28			2	3.C FE	819,750	103.537	828,296	800,000	812,248	(564)	(3,090)			5.375	4.909	FA	17,917	43,000	09/18/2019	02/01/2028
126408-HM-8	CSX CORP 4.25 15/03/29			2	2.A FE	2,199,220	112.519	2,250,385	2,000,000	2,151,570		(19,268)			4.250	3.040	MS	25,028	85,000	06/17/2019	03/15/2029
12653C-AC-2	CNX RESOURCES CORP 7.25 14/03/27			2	3.C FE	594,313	106.073	636,438	600,000	594,093		(1,999)			7.250	7.071	MS	12,929	43,500	01/07/2021	03/14/2027
12657N-AA-8	CQP HOLDCO LP/BIP-V CHIN 5.5 15/06/31			2	4.B FE	800,000	104.375	835,000	800,000	800,000					5.500	5.500	JD	1,956	23,344	05/27/2021	06/15/2031
126650-BQ-2	CVS PASS-THROUGH TRUST 6.943 10/01/30				2.B FE	887,231	118.551	974,238	821,787	862,030		(8,490)			6.943	5.697	MON	3,328	57,056	06/05/2017	01/10/2030
129268-AB-4	CALEDONIA GENERA 1.95 28/02/34			2	1.C FE	734,434	97.701	702,021	718,540	734,069		(1,037)			1.950	1.586	MON	39	7,110	07/21/2021	02/28/2034
131347-CN-4	CALPINE CORP 5.125 15/03/28			2	4.A FE	250,000	101.516	253,790	250,000	250,000					5.125	5.125	MS	3,773	12,813	12/19/2019	03/15/2028
131347-CP-9	CALPINE CORP 4.625 01/02/29			2	4.A FE	357,000	98.625	345,188	350,000	345,188	(11,166)	(647)			4.625	4.346	FA	6,745	15,783	01/15/2021	02/01/2029
131347-CQ-7	CALPINE CORP 5 01/02/31			2	4.A FE	375,375	100.000	350,000	350,000	350,000	(12,810)	(2,940)			5.000	3.897	FA	7,292	17,063	11/05/2020	02/01/2031
13342B-AL-9	CAMERON INTL CORP 4 15/12/23			2	2.A FE	1,100,022	103.313	1,136,446	1,100,000	1,100,008		(4)			4.000	4.000	JD	1,956	44,000	07/17/2018	12/15/2023
13605W-N2-3	CANADIAN IMPERIAL BANK 0.9 25/11/25		A	2	1.F FE	1,998,000	96.531	1,930,627	2,000,000	1,998,431		393			0.900	0.920	MN	1,800	18,000	11/23/2020	11/25/2025
13645R-AE-4	CANADIAN PACIFIC RR CO 5.75 15/03/33		A		2.B FE	588,656	129.077	645,385	500,000	568,700		(4,699)			5.750	4.210	MS	8,465	28,750	06/05/2017	03/15/2033
140501-AC-1	CAPITAL SOUTHWEST CORP 3.375 01/10/26			2	1.G PL	2,386,032	100.250	2,406,000	2,400,000	2,386,893		861			3.375	3.500	AO	27,900		08/24/2021	10/01/2026
141781-AC-8	CARGILL INC 7.375 01/10/25				1.F FE	921,009	120.028	870,199	725,000	820,634		(23,374)			7.375	3.611	AO	13,367	53,469	06/05/2017	10/01/2025

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
141784-AM-0	CARGILL INC 7.41 18/06/27				1.F FE	860,145	126.023	819,148	650,000	740,839		(14,326)			7.410	4.520	MN	6,154	48,165	11/17/2011	06/18/2027
14739L-AB-8	CASCADES INC/USA INC 5.375 15/01/28		A	2	3.C FE	417,000	102.500	410,000	400,000	410,000	(3,536)	(2,551)			5.375	4.567	JJ	9,914	21,500	08/10/2020	01/15/2028
14856H-AA-6	CASTLELAKE AVIATION FIN 5 15/04/27			2	4.A FE	525,000	99.250	521,063	525,000	521,063	(3,938)				5.000	5.000	AO	5,031		10/08/2021	04/15/2027
149123-BN-0	CATERPILLAR INC 6.05 15/08/36				1.F FE	1,291,620	141.344	1,413,436	1,000,000	1,232,865		(11,540)			6.050	3.951	FA	22,856	60,500	06/07/2016	08/15/2036
151290-BW-2	CEMEX SAB DE CV 7.375 05/06/27		D	2	3.B FE	420,350	110.101	440,404	400,000	416,942		(2,412)			7.375	6.479	JD	2,131	29,500	07/28/2020	06/05/2027
151290-BX-0	CEMEX SAB DE CV 5.2 17/09/30		D	2	3.B FE	603,625	107.375	590,563	550,000	590,563	(6,086)	(6,976)			5.200	3.422	MS	8,262	28,600	02/16/2021	09/17/2030
15135B-AW-1	CENTENE CORP 3 15/10/30			2	3.A FE	1,300,000	101.651	1,270,638	1,250,000	1,270,638	(27,772)	(1,590)			3.000	2.496	AO	7,917	18,750	09/02/2021	10/15/2030
15189T-20-6	CENTERPOINT EN O PREM FLTG RT 09152019				3.A FE	808,452	5,819.000	809,365	13,909	686,833		(121,618)			265.948	-18.123	MJSD	1,644	36,991	03/25/2020	09/15/2029
15189T-AU-1	CENTERPOINT ENERGY INC 3.85 01/02/24			2	2.B FE	497,641	104.787	521,841	498,000	497,851		67			3.850	3.865	FA	7,989	19,173	10/03/2018	02/01/2024
156686-AM-9	LUMEN TECHNOLOGIES INC 6.875 15/01/28				4.B FE	383,250	111.250	389,375	350,000	377,880		(3,811)			6.875	5.330	JJ	11,095	24,063	07/23/2020	01/15/2028
156700-BB-1	LUMEN TECHNOLOGIES INC 5.125 15/12/26			2	3.C FE	375,000	104.063	390,236	375,000	375,000					5.125	5.125	FA	7,260	19,219	12/09/2019	12/15/2026
156700-BD-7	LUMEN TECHNOLOGIES INC 4.5 15/01/29			2	3.C FE	770,625	96.750	725,625	750,000	725,625	(43,899)	(1,101)			4.500	4.224	JJ	15,563	21,375	02/03/2021	01/15/2029
163851-AF-5	CHEMOURS CO 5.75 15/11/28			2	4.A FE	669,500	104.500	679,250	650,000	669,223	6,486	(264)			5.750	5.544	MN	4,776	36,129	12/09/2020	11/15/2028
163851-AH-1	CHEMOURS CO 4.625 15/11/29			2	4.A FE	525,000	99.225	520,931	525,000	520,931	(4,069)				4.625	4.625	MN	3,103	5,868	08/04/2021	11/15/2029
16411Q-AK-7	CHENIERE ENERGY PARTNERS 4 01/03/31			2	3.B FE	800,000	105.000	840,000	800,000	800,000					4.000	4.000	MS	10,756	15,111	02/25/2021	03/01/2031
16411R-AK-5	CHENIERE ENERGY INC 4.625 15/10/28			2	3.C FE	350,000	105.750	370,125	350,000	350,000					4.625	4.625	AO	3,417	17,222	09/15/2020	10/15/2028
166754-AS-0	CHEVRON PHILLIPS CHEM CO 3.7 01/06/28			2	1.G FE	2,443,325	109.226	2,730,644	2,500,000	2,459,245		5,462			3.700	3.988	JD	7,708	92,500	12/14/2018	06/01/2028
16876A-AB-0	CHILDREN'S HOSPITAL MEDI 2.853 15/11/26			2	1.C FE	977,960	103.824	1,038,241	1,000,000	987,829		2,276			2.853	3.122	MN	3,646	28,530	06/05/2017	11/15/2026
171340-AH-5	CHURCH & DWIGHT CO INC 2.875 01/10/22				2.A FE	1,196,027	101.628	1,194,127	1,175,000	1,178,147		(4,090)			2.875	2.515	AO	8,445	33,781	06/05/2017	10/01/2022
17186H-AC-6	CIMPRESS PLC 7 15/06/26		D	2	4.C FE	606,063	103.875	597,281	575,000	588,682	917	(4,608)			7.000	5.975	JD	1,789	40,250	08/04/2020	06/15/2026
17252M-AL-4	CINTAS CORPORATION NO. 2 3.25 01/06/22			2	1.G FE	998,480	100.420	1,004,196	1,000,000	999,926		173			3.250	3.268	JD	2,708	32,500	06/05/2012	06/01/2022
17298C-JU-3	CITIGROUP INC 2 30/07/32			2	1.G FE	1,500,000	93.245	1,398,673	1,500,000	1,500,000					2.000	2.000	JJ	12,583	30,000	07/28/2020	07/30/2032
17298C-KK-3	CITIGROUP INC 2.1 16/10/35			2	1.G FE	995,000	90.046	900,462	1,000,000	995,343		287			2.100	2.139	AO	4,375	21,000	10/15/2020	10/16/2035
17298C-L3-0	CITIGROUP INC 1.5 22/01/31			2	1.G FE	997,500	93.765	937,645	1,000,000	997,719		219			1.500	1.527	JJ	6,625	7,500	01/20/2021	01/22/2031
17298C-LM-8	CITIGROUP INC 2 30/09/28			2	1.G FE	1,996,000	96.802	1,936,041	2,000,000	1,996,373		373			2.000	2.029	MS	10,111	20,000	03/30/2021	09/30/2028
17401Q-AL-5	CITIZENS BANK NA/RI 2.65 26/05/22			2	2.A FE	666,167	100.718	694,952	690,000	687,427		6,187			2.650	3.577	MN	1,778	18,285	05/23/2018	05/26/2022
18538R-AJ-2	CLEARWATER PAPER CORP 4.75 15/08/28			2	3.C FE	1,111,250	101.750	1,093,813	1,075,000	1,090,750	(15,286)	(5,214)			4.750	4.099	FA	19,290	50,637	02/10/2021	08/15/2028
18539U-AC-9	CLEARWAY ENERGY OP LLC 4.75 15/03/28			2	3.B FE	551,500	105.125	578,188	550,000	551,387		(56)			4.750	4.728	MS	7,692	26,125	12/04/2019	03/15/2028
185899-AK-7	CLEVELAND-CLIFFS INC 4.625 01/03/29			2	3.C FE	510,625	102.000	510,000	500,000	509,839		(786)			4.625	4.301	MS	7,708	12,462	04/28/2021	03/01/2029
186108-CJ-3	CLEVELAND ELECTRIC ILLUM 5.5 15/08/24				2.A FE	497,330	110.096	550,482	500,000	499,360		220			5.500	5.552	FA	10,389	27,500	08/13/2009	08/15/2024
189054-AU-3	CLOROX COMPANY 3.5 15/12/24			2	2.A FE	1,498,605	106.533	1,597,987	1,500,000	1,499,539		145			3.500	3.511	JD	2,333	52,500	12/04/2014	12/15/2024
200340-AS-6	COMERICA INC 3.7 31/07/23			2	2.A FE	999,910	104.073	1,040,727	1,000,000	999,970		18			3.700	3.702	JJ	15,519	37,000	07/26/2018	07/31/2023
202795-JH-4	COMMONWEALTH EDISON CO 2.55 15/06/26			2	1.F FE	1,965,576	104.575	2,091,489	2,000,000	1,981,856		3,749			2.550	2.768	JD	2,267	51,000	06/05/2017	06/15/2026
202795-JK-7	COMMONWEALTH EDISON CO 2.95 15/08/27			2	1.F FE	1,674,975	105.488	1,582,324	1,500,000	1,650,058		(24,917)			2.950	1.036	FA	16,717	44,250	01/26/2021	08/15/2027

Annual Statement for the Year 2021 of the GRANGE INSURANCE COMPANY

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
203372-AX-5	COMMSCOPE INC 4.75 01/09/29			2	4.B FE	475,000	99.381	472,060	475,000	472,060	(2,940)				4.750	4.750	MS	8,022		08/11/2021	09/01/2029
205887-AX-0	CONAGRA BRANDS INC 8.25				2.C FE	1,344,854	142.354	1,423,541	1,000,000	1,217,090		(19,315)			8.250	5.157	MS	24,292	82,500	06/05/2017	09/15/2030
207410-AF-8	CONMED CORP 2.625 01/02/24				4.C	352,343	166.250	457,188	275,000	310,872		(18,235)			2.625	-3.375	FA	3,008	7,219	11/26/2019	02/01/2024
207597-CZ-6	CONNECTICUT LIGHT & PWR				1.E FE	1,262,487	117.001	1,216,808	1,040,000	1,149,394		(36,964)			7.875	3.842	AO	20,475	81,900	10/18/2018	10/01/2024
20903X-AF-0	CONSOLIDATED COMMUNICATI			2	4.B FE	250,000	105.000	262,500	250,000	250,000					6.500	6.500	AO	4,063	16,205	09/18/2020	10/01/2028
20903X-AH-6	CONSOLIDATED COMMUNICATI 5			2	4.B FE	628,906	101.000	631,250	625,000	627,631	(1,226)	(49)			5.000	4.941	AO	7,813	10,052	10/28/2021	10/01/2028
210795-QB-9	CONTL AIRLINES 2012-2 A 4				2.C FE	589,921	103.661	623,206	601,194	596,543		1,153			4.000	4.227	AO	4,142	24,048	07/03/2013	04/29/2026
212015-AT-8	CONTINENTAL RESOURCES 5.75			2	2.C FE	450,000	117.762	529,929	450,000	450,000					5.750	5.750	JJ	11,931	16,531	11/10/2020	01/15/2031
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL		A	2	4.C FE	511,250	101.750	508,750	500,000	504,953		(6,017)			8.500	6.302	JD	1,889	42,500	08/07/2020	12/15/2022
219350-AR-6	CORNING INC 7.25 15/08/36			2	2.A FE	1,198,745	120.327	1,185,225	985,000	1,101,280		(22,169)			7.250	4.423	FA	26,978	71,413	03/21/2017	08/15/2036
22160K-AM-7	COSTCO WHOLESALE CORP 3			2	1.D FE	2,002,800	107.191	2,143,809	2,000,000	2,001,633		(290)			3.000	2.983	MN	7,167	60,000	07/25/2017	05/18/2027
22266L-AF-3	COUPA SOFTWARE INC 0.375				4.C	461,720	94.500	458,325	485,000	458,325	(3,409)	14			0.375	1.488	JD	81		12/29/2021	06/15/2026
22541L-AE-3	CREDIT SUISSE USA INC 7.125				1.F FE	1,113,699	142.262	1,138,097	800,000	1,036,623		(17,993)			7.125	3.728	JJ	26,283	57,000	06/05/2017	07/15/2032
228701-AF-5	CROWNROCK LP/CROWNROCK F			2	3.C FE	333,375	102.250	357,875	350,000	344,439		1,265			5.625	6.095	AO	4,156	19,688	12/11/2018	10/15/2025
231021-AD-8	CUMMINS INC 6.75 15/02/27				1.E FE	831,334	122.239	832,450	681,000	748,866		(11,506)			6.750	4.568	FA	17,366	45,968	06/05/2017	02/15/2027
231021-AJ-5	CUMMINS INC 7.125 01/03/28				1.E FE	1,966,320	128.417	1,926,255	1,500,000	1,843,184		(49,797)			7.125	3.052	MS	35,625	106,875	06/17/2019	03/01/2028
23311V-AH-0	DCP MIDSTREAM OPERATING			2	3.A FE	878,594	113.000	988,750	875,000	877,909		(332)			5.125	5.070	MN	5,730	44,844	07/28/2020	05/15/2029
23636T-AE-0	DANONE SA 2.947 02/11/26		D	2	2.A FE	1,956,440	105.277	2,105,549	2,000,000	1,975,726		4,566			2.947	3.218	MN	9,660	58,940	07/18/2017	11/02/2026
24422E-SP-5	JOHN DEERE CAPITAL CORP 3.35				1.F FE	990,370	105.594	1,055,937	1,000,000	995,852		1,593			3.350	3.527	JD	1,768	33,500	05/22/2018	06/12/2024
24422E-UE-7	JOHN DEERE CAPITAL CORP 3.45				1.F FE	2,015,538	106.634	2,187,057	2,051,000	2,032,192		5,425			3.450	3.754	MS	21,228	70,760	10/17/2018	03/13/2025
24665F-AC-6	DELEK LOG PART/FINANCE 7.125			2	4.A FE	525,000	104.000	546,000	525,000	525,000					7.125	7.125	JD	3,117	19,430	05/20/2021	06/01/2028
251526-BN-8	DEUTSCHE BANK NY 4.875		D	2	3.A FE	719,375	108.120	810,901	750,000	723,046		2,724			4.875	0.335	JD	3,047	36,563	07/23/2020	12/01/2032
25277L-AA-4	DIAMOND SPORTS GR/DIAMON			2	5.B FE	395,095	50.000	400,000	800,000	400,000	94,190	4,726	358,018		5.375	23.037	FA	16,244	43,000	01/20/2021	08/15/2026
254687-EB-8	WALT DISNEY COMPANY/THE 6.4				1.G FE	2,064,733	143.356	2,189,048	1,527,000	2,001,170		(25,752)			6.400	3.572	JD	4,343	97,728	06/13/2019	12/15/2035
260003-AC-2	DOVER CORP 6.65 01/06/28				2.A FE	3,951,064	124.461	3,982,745	3,200,000	3,694,858		(66,638)			6.650	3.926	JD	17,733	212,800	12/12/2018	06/01/2028
26078J-AD-2	DUPONT DE NEMOURS INC 4.725			2	2.A FE	2,056,480	115.916	2,318,319	2,000,000	2,041,228		(5,253)			4.725	4.366	MN	12,075	94,500	12/14/2018	11/15/2028
26442E-AF-7	DUKE ENERGY OHIO INC 3.65			2	1.F FE	1,123,430	108.196	1,081,955	1,000,000	1,117,826		(5,604)			3.650	1.816	FA	15,208		08/23/2021	02/01/2029
26875P-AU-5	EOG RESOURCES INC 4.375			2	1.G FE	1,210,950	115.667	1,156,667	1,000,000	1,181,324		(20,637)			4.375	1.938	AO	9,236	43,750	07/17/2020	04/15/2030
26884L-AG-4	EQT CORP 7 01/02/30			2	3.A FE	349,313	128.500	514,000	400,000	356,202		3,092			8.500	10.639	FA	14,167	34,500	05/06/2020	02/01/2030
26884L-AN-9	EQT CORP 3.625 15/05/31			2	3.A FE	650,000	103.750	674,375	650,000	650,000					3.625	3.625	MN	3,011	11,650	05/10/2021	05/15/2031
26885B-AK-6	EQM MIDSTREAM PARTNERS L			2	3.C FE	913,563	104.000	962,000	925,000	914,648		1,085			4.500	4.688	JJ	19,194	21,622	05/03/2021	01/15/2029
26885B-AL-4	EQM MIDSTREAM PARTNERS L			2	3.C FE	525,000	105.750	555,188	525,000	525,000					4.750	4.750	JJ	11,499	12,954	01/04/2021	01/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3	4	5			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			8	9	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	Foreign	Bond CHAR	Rate Used To Obtain Fair Value	Fair Value			Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion										
278062-AD-6	EATON CORP 4 02/11/32				2.A FE	1,830,491	115.043	2,070,779	1,800,000	1,824,346		(1,825)			4.000	3.851	MN	11,800	72,000	06/05/2017	11/02/2032	
278265-AD-5	EATON VANCE CORP 3.625				2.A FE	2,042,238	104.067	2,081,344	2,000,000	2,011,001		(7,287)			3.625	3.240	JD	3,222	72,500	06/05/2017	06/15/2023	
278642-AE-3	EBAY INC 2.6 15/07/22		2		2.A FE	954,600	100.596	1,005,957	1,000,000	996,465		6,365			2.600	3.259	JJ	11,989	26,000	09/24/2014	07/15/2022	
28035Q-AB-8	EDGEWELL PERSONAL CARE 4.125 01/04/29		2		3.C FE	1,000,438	100.750	1,007,500	1,000,000	1,000,373		(64)			4.125	4.115	AO	10,313	23,260	03/02/2021	04/01/2029	
291011-AQ-7	EMERSON ELECTRIC CO 6 15/08/32				1.F FE	1,148,988	131.398	1,116,885	850,000	1,103,268		(20,235)			6.000	2.761	FA	19,267	51,000	09/10/2019	08/15/2032	
292052-AF-4	EMPIRE RESORTS INC 7.75 01/11/26		2		4.A FE	425,000	100.500	427,125	425,000	425,000					7.750	7.750	MN	5,764		10/14/2021	11/01/2026	
292505-AD-6	OVINTIV INC 6.5 15/08/34				3.A FE	1,345,875	128.829	1,481,532	1,150,000	1,338,603		(7,480)			6.500	4.893	FA	28,239	48,750	05/05/2021	08/15/2034	
29260F-AE-0	ENDEAVOR ENERGY RESOURCE 5.75 30/01/28		2		3.B FE	324,000	105.927	344,263	325,000	324,049		254			5.750	5.907	JJ	7,838	18,688	05/05/2020	01/30/2028	
29260F-AF-7	ENDEAVOR ENERGY RESOURCE 6.625 15/07/25		2		3.B FE	100,000	105.803	105,803	100,000	100,000					6.625	6.625	JJ	3,055	7,361	06/02/2020	07/15/2025	
29336U-AF-4	ENLINK MIDSTREAM PARTNER 4.85 15/07/26		2		3.A FE	241,875	105.250	263,125	250,000	242,871		996			4.850	5.562	JJ	5,591	6,063	03/31/2021	07/15/2026	
29355A-AG-2	ENPHASE ENERGY INC 0 01/03/26	@			3.C	455,866	100.100	450,450	450,000	450,000		(5,866)				-0.310					12/27/2021	03/01/2026
29364D-AR-1	ENTERGY ARKANSAS LLC 3.05 01/06/23		2		1.F FE	1,673,480	102.469	1,741,979	1,700,000	1,691,716		5,601			3.050	3.402	JD	4,321	51,850	08/08/2018	06/01/2023	
29364W-AW-8	ENTERGY LOUISIANA LLC 3.25 01/04/28		2		1.F FE	2,022,080	106.381	2,127,623	2,000,000	2,013,611		(2,030)			3.250	3.126	AO	16,250	65,000	07/25/2017	04/01/2028	
29736R-AA-8	ESTEE LAUDER CO INC 5.75 15/10/33				1.E FE	1,923,135	131.339	1,970,084	1,500,000	1,863,612		(24,871)			5.750	3.270	AO	18,208	86,250	07/16/2019	10/15/2033	
298736-AL-3	EURONET WORLDWIDE INC 0.75 15/03/49		2		2.B FE	4,035,670	108.000	3,716,280	3,441,000	3,851,430		(105,067)			0.750	-2.786	MS	7,599	21,304	08/31/2021	03/15/2049	
30040W-AC-2	EVERSOURCE ENERGY 2.75 15/03/22		2		2.A FE	3,034,830	100.269	3,008,078	3,000,000	3,001,060		(8,361)			2.750	2.467	MS	24,292	82,500	10/18/2017	03/15/2022	
30212P-BD-6	EXPEDIA GROUP INC 0 15/02/26	@			2.C FE	4,987,666	115.050	5,341,772	4,643,000	4,643,000		(62,419)				-1.468					12/29/2021	02/15/2026
302508-AQ-9	FMR LLC 7.57 15/06/29				1.E FE	2,871,597	137.751	3,099,403	2,250,000	2,599,802		(37,753)			7.570	5.067	JD	7,570	170,325	06/05/2017	06/15/2029	
314353-AA-1	FEDEX 2020-1 CLASS AA 1.875 20/08/35				1.D FE	959,618	98.562	932,918	946,527	959,451		(537)			1.875	1.697	FA	6,458	8,874	08/16/2021	08/20/2035	
314890-AA-2	FERGUSON FINANCE PLC 4.5 24/10/28		2		2.B FE	1,430,175	112.717	1,408,964	1,250,000	1,425,827		(4,348)			4.500	2.198	AO	10,469		10/25/2021	10/24/2028	
316500-AC-1	FIDUS INVESTMENT CORP 3.5 15/11/26		2		1.G FE	2,399,904	100.499	2,411,967	2,400,000	2,399,908		4			3.500	3.501	MN	19,367		10/01/2021	11/15/2026	
31677Q-BM-0	FIFTH THIRD BANK 3.95 28/07/25		2		1.G FE	2,016,460	108.812	2,176,232	2,000,000	2,009,328		(2,449)			3.950	3.807	JJ	33,575	79,000	12/19/2018	07/28/2025	
337358-BH-7	WELLS FARGO & CO 7.574 01/08/26				2.B FE	2,030,000	124.343	2,486,863	2,000,000	2,036,576		(6,516)			7.574	7.106	FA	63,117	151,480	06/01/1999	08/01/2026	
337932-AC-1	FIRSTENERGY CORP 7.375 15/11/31				3.A FE	930,656	134.940	910,845	675,000	910,845	(16,763)	(3,048)			7.375	2.993	MN	6,361	24,891	11/08/2021	11/15/2031	
337932-AJ-6	FIRSTENERGY CORP 4.85 15/07/47		2		3.A FE	922,750	119.034	892,753	750,000	892,753	(25,807)	(3,987)			5.350	3.937	JJ	18,502	38,250	12/10/2020	07/15/2047	
34110Q-AL-2	DUKE ENERGY FLORIDA LLC 6.75 01/02/28				2.A FE	569,857	123.066	553,796	450,000	524,188		(10,665)			6.750	3.719	FA	12,656	30,375	06/05/2017	02/01/2028	
345370-BY-5	FORD MOTOR COMPANY 6.625 01/10/28				3.B FE	327,938	120.250	330,688	275,000	324,559		(3,379)			6.625	3.613	AO	4,555	9,109	06/18/2021	10/01/2028	
345370-CQ-1	FORD MOTOR COMPANY 4.75 15/01/43				3.B FE	1,707,844	110.375	2,014,344	1,825,000	1,711,827		2,760			4.750	5.254	JJ	39,973	78,375	03/04/2021	01/15/2043	
345370-CX-6	FORD MOTOR COMPANY 9.625 22/04/30		2		3.A FE	778,938	146.375	805,063	550,000	774,448		(4,490)			9.625	3.751	AO	10,146		10/20/2021	04/22/2030	
345370-CY-4	FORD MOTOR COMPANY 0 15/03/26	@			3.A FE	1,496,408	137.563	2,070,316	1,505,000	1,496,504		178				0.118				04/30/2021	03/15/2026	

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
345397-A4-5	FORD MOTOR CREDIT CO LLC 4.271 09/01/27			2	3.A FE	88,250	107.500	107,500	100,000	90,679		1,525			4.271	6.448	JJ	2,041	4,271	05/12/2020	01/09/2027
345397-B6-9	FORD MOTOR CREDI 3.625 17/06/31			2	3.A FE	326,188	104.959	341,115	325,000	326,135		(53)			3.625	3.580	JD	458	5,629	06/22/2021	06/17/2031
346845-AC-4	FORT BENNING FAM 0.4455 15/01/36			2	1.E FE	3,325,880	82.000	3,208,496	3,912,800	3,336,763		10,883			0.439	1.595	JJ	8,018		09/09/2021	01/15/2036
347466-AC-8	IRWIN LAND LLC 5.17 15/12/35				1.E FE	2,563,480	118.768	2,375,357	2,000,000	2,507,316		(47,230)			5.170	2.218	JD	4,596	103,400	10/19/2020	12/15/2035
347466-AE-4	IRWIN LAND LLC 5.3 15/12/35				1.F FE	713,227	114.767	833,477	726,234	717,176		949			5.300	5.501	JD	1,711	38,490	02/16/2012	12/15/2035
34960P-AC-5	FORTRESS TRANS & INFRAST 9.75 01/08/27			2	3.C FE	150,000	112.000	168,000	150,000	150,000					9.750	9.750	FA	6,094	14,747	07/23/2020	08/01/2027
34960P-AD-3	FORTRESS TRANS & INFRAST 5.5 01/05/28			2	3.C FE	1,414,469	101.910	1,426,740	1,400,000	1,410,714		(3,755)			5.500	5.357	MN	12,833	34,963	10/29/2021	05/01/2028
35671D-CC-7	FREEPORT-MCMORAN INC 5 01/09/27			2	3.A FE	1,700,000	104.000	1,768,000	1,700,000	1,700,000					5.000	5.000	MS	28,333	85,000	08/01/2019	09/01/2027
36158F-AA-8	SWISS RE AMERICA HOLDING 7 15/02/26				1.F FE	1,280,010	120.951	1,209,513	1,000,000	1,104,851		(22,787)			7.000	4.226	FA	26,444	70,000	12/13/2012	02/15/2026
364760-AP-3	GAP INC/THE 3.625 01/10/29			2	3.C FE	175,000	98.910	173,093	175,000	173,093	(1,908)				3.625	3.625	AO	1,656		09/13/2021	10/01/2029
364760-AQ-1	GAP INC/THE 3.875 01/10/31			2	3.C FE	175,000	98.625	172,594	175,000	172,594	(2,406)				3.875	3.875	AO	1,771		09/13/2021	10/01/2031
36831F-AB-1	GCM GROSVENOR DIV LLC 6 15/11/41				2.C FE	2,400,000	107.247	2,573,928	2,400,000	2,400,000					6.000	6.000	MN	21,200		11/01/2021	11/15/2041
369550-BD-9	GENERAL DYNAMICS CORP 3.375 15/05/23			2	1.G FE	1,245,500	103.334	1,291,678	1,250,000	1,248,678		923			3.375	3.454	MN	5,391	42,188	05/22/2018	05/15/2023
373298-BU-1	GEORGIA-PACIFIC LLC 8.875 15/05/31				1.G FE	3,016,780	154.697	3,093,939	2,000,000	2,625,468		(51,785)			8.875	4.737	MN	22,681	177,500	12/13/2012	05/15/2031
37331N-AD-3	GEORGIA-PACIFIC LLC 3.734 15/07/23			2	1.G FE	1,285,340	103.550	1,320,266	1,275,000	1,277,961		(2,201)			3.734	3.550	JJ	21,953	47,609	06/27/2018	07/15/2023
375558-AZ-6	GILEAD SCIENCES INC 3.5 01/02/25			2	2.A FE	2,969,490	105.751	3,172,536	3,000,000	2,984,536		4,647			3.500	3.677	FA	43,750	105,000	08/09/2018	02/01/2025
375558-BF-9	GILEAD SCIENCES INC 3.65 01/03/26			2	2.A FE	154,050	107.787	161,681	150,000	152,014		(471)			3.650	3.305	MS	1,825	5,475	06/05/2017	03/01/2026
376546-88-3	GLADSTONE INVESTMENT COR 4.875 01/11/28				2.B PL	2,550,000	26.100	2,662,200	2,550,000	2,550,000					4.875	4.875	FMAN	20,719	25,208	08/11/2021	11/01/2028
37960J-AA-6	GLOBAL AIR LEASE CO LTD 6.5 15/09/24		D	2	4.A FE	261,735	96.500	440,397	456,370	260,612		220			6.500	24.337	MS	8,734	29,698	03/15/2021	09/15/2024
380355-AD-9	GOEASY LTD 5.375 01/12/24		A	2	3.C FE	488,025	102.750	513,750	500,000	491,829		2,394			5.375	6.004	JD	2,240	26,875	05/12/2020	12/01/2024
380355-AF-4	GOEASY LTD 4.375 01/05/26		A	2	3.C FE	600,000	101.750	610,500	600,000	600,000					4.375	4.375	MN	4,375	13,271	04/22/2021	05/01/2026
38141G-WJ-9	GOLDMAN SACHS GROUP INC 2.908 05/06/23			2	2.A FE	1,756,160	100.835	1,764,618	1,750,000	1,750,698		(1,314)			2.908	-0.068	MJSD	3,675	50,890	10/16/2017	06/05/2023
38150A-FR-1	GOLDMAN SACHS GROUP INC 2.25 14/05/31			2	1.F FE	1,997,000	98.453	1,969,057	2,000,000	1,997,169		169			2.250	2.267	MN	5,750	22,500	05/12/2021	05/14/2031
382550-BL-4	GOODYEAR TIRE & RUBBER 5 15/07/29			2	3.C FE	600,000	107.420	644,520	600,000	600,000					5.000	5.000	JJ	18,583		05/13/2021	07/15/2029
39121J-AE-0	GREAT RIVER ENERGY 6.254 01/07/38				1.G FE	1,337,308	120.557	1,733,560	1,437,965	1,363,241		10,004			6.254	7.342	JJ	44,965	89,930	06/20/2008	07/01/2038
40390D-AC-9	HLF FIN SARL LLC/HERBALI 4.875 01/06/29			2	4.A FE	325,000	98.120	318,890	325,000	318,890	(6,110)				4.875	4.875	JD	1,320	8,406	05/06/2021	06/01/2029
404119-CA-5	HCA INC 3.5 01/09/30			2	3.A FE	526,250	105.688	528,438	500,000	522,885		(2,451)			3.500	2.871	MS	5,833	17,500	08/11/2020	09/01/2030
404280-AW-9	HSBC HOLDINGS PLC 4.3 08/03/26		D		1.G FE	530,698	109.630	548,152	500,000	515,848		(3,454)			4.300	3.486	MS	6,749	21,500	06/05/2017	03/08/2026
404280-BX-6	HSBC HOLDINGS PLC 4.292 12/09/26		D	2	1.G FE	3,379,860	108.010	3,240,284	3,000,000	3,277,048		(74,923)			4.292	-2.384	MJSD	38,986	128,760	08/06/2020	09/12/2026
413086-AH-2	HARMAN INTL IND 4.15 15/05/25			2	2.A FE	2,407,692	107.691	2,473,654	2,297,000	2,349,620		(15,706)			4.150	3.377	MN	12,180	95,326	03/25/2019	05/15/2025
41984L-AA-5	HAWAIIAN BRAND INTELLECT 5.75 20/01/26			2	4.A FE	622,424	104.625	627,750	600,000	618,544	(1,434)	(2,445)			5.750	5.022	JAJO	6,804	24,533	04/20/2021	01/20/2026
427866-AL-2	HERSHEY COMPANY 7.2 15/08/27				1.E FE	1,306,650	127.878	1,278,778	1,000,000	1,182,947		(28,823)			7.200	3.602	FA	27,200	72,000	06/05/2017	08/15/2027

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		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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
428102-AE-7	HESS MIDSTREAM OPERATION 4.25 15/02/30			2	3.A FE	752,750	99.250	744,375	750,000	744,375	(8,195)	(180)			4.250	4.176	FA	12,927		08/03/2021	02/15/2030	
432833-AF-8	HILTON DOMESTIC OPERATIN 4.875 15/01/30			2	3.B FE	1,133,125	106.875	1,229,063	1,150,000	1,135,386		809			4.875	5.081	JJ	25,851	56,063	07/23/2020	01/15/2030	
432833-AH-4	HILTON DOMESTIC OPERATIN 5.75 01/05/28			2	3.B FE	50,000	106.842	53,421	50,000	50,000					5.750	5.750	MN	479	2,875	04/16/2020	05/01/2028	
432833-AJ-0	HILTON DOMESTIC OPERATIN 3.75 01/05/29			2	3.B FE	360,500	100.750	352,625	350,000	352,625	(6,699)	(1,118)			3.750	3.336	MN	2,188	12,031	12/09/2020	05/01/2029	
43940T-AB-5	HOPE BANCORP INC 2 15/05/38			2	1.G FE	360,575	97.250	369,550	380,000	361,471		896			2.000	2.359	MN	971	7,600	01/06/2021	05/15/2038	
44106M-AV-4	SERVICE PROPERTIES TRUST 5.25 15/02/26			2	4.A FE	611,563	98.750	592,500	600,000	592,500	(17,617)	(1,446)			5.250	4.744	FA	11,900	22,313	07/14/2021	02/15/2026	
44267D-AD-9	HOWARD HUGHES CORP 5.375 01/08/28			2	3.C FE	315,125	106.505	319,514	300,000	312,377		(2,445)			5.375	4.647	FA	6,719	15,364	11/12/2020	08/01/2028	
44267D-AE-7	HOWARD HUGHES CORP 4.125 01/02/29			2	3.C FE	300,000	101.335	304,005	300,000	300,000					4.125	4.125	FA	5,156	6,153	01/19/2021	02/01/2029	
44267D-AF-4	HOWARD HUGHES CORP 4.375 01/02/31			2	3.C FE	250,000	101.000	252,500	250,000	250,000					4.375	4.375	FA	4,557	5,438	01/19/2021	02/01/2031	
443510-AG-7	HUBBELL INC 3.35 01/03/26			2	2.A FE	404,833	105.592	422,368	400,000	402,399		(566)			3.350	3.187	MS	4,467	13,400	06/05/2017	03/01/2026	
444454-AF-9	HUGHES SATELLITE SYSTEMS 6.625 01/08/26				4.B FE	569,375	111.925	559,625	500,000	559,625	(7,794)	(1,956)			6.625	3.442	FA	13,802		11/04/2021	08/01/2026	
44644A-AB-3	HUNTINGTON NATIONAL BANK 2.5 07/08/22			2	1.G FE	997,620	101.046	1,010,464	1,000,000	999,697		493			2.500	2.551	FA	10,000	25,000	08/02/2017	08/07/2022	
44644A-AE-7	HUNTINGTON NATIONAL BANK 3.55 06/10/23			2	1.G FE	1,746,150	104.383	1,826,696	1,750,000	1,748,591		759			3.550	3.597	AO	14,668	62,125	08/16/2018	10/06/2023	
44963B-AE-8	IHO VERWALTUNGS GMBH 6 15/05/27		D	2	3.B FE	885,750	102.875	874,438	850,000	870,493	(4,431)	(10,162)			6.000	4.615	MN	6,517	51,000	01/12/2021	05/15/2027	
449669-AK-6	MOSAIC GLOBAL HOLDINGS 7.3 15/01/28				2.C FE	1,258,110	123.997	1,239,970	1,000,000	1,121,039		(16,759)			7.300	4.976	JJ	33,661	73,000	11/10/2011	01/15/2028	
451102-CC-9	ICAHN ENTERPRISES/FIN 4.375 01/02/29			2	3.C FE	1,253,906	97.500	1,218,750	1,250,000	1,218,750	(34,731)	(425)			4.375	4.326	FA	22,786	29,167	01/05/2021	02/01/2029	
452327-AK-5	ILLUMINA INC 0 15/08/23	@			2.B FE	3,628,439	114.063	3,753,797	3,291,000	3,291,000		(90,614)				-3.484					09/29/2021	08/15/2023
45258L-AA-5	IMOLA MERGER CORP 4.75 15/05/29			2	3.C FE	766,875	102.462	768,461	750,000	766,815		(60)			4.750	4.362	MN	4,552		12/16/2021	05/15/2029	
456837-AH-6	ING GROEP NV 3.95 29/03/27		D		1.G FE	1,008,180	109.374	1,093,736	1,000,000	1,005,687		(960)			3.950	3.830	MS	10,094	39,500	04/23/2019	03/29/2027	
45686X-CC-5	TRANE TECHNOLOGIES CO LL 6.13 18/11/27				2.B FE	1,696,250	118.110	1,742,124	1,475,000	1,475,000					6.130	6.130	MN	11,553	90,418	12/11/2013	11/18/2027	
457187-AB-8	INGREDION INC 3.2 01/10/26			2	2.B FE	1,846,340	106.015	2,120,300	2,000,000	1,900,126		18,507			3.200	4.365	AO	16,000	64,000	12/13/2018	10/01/2026	
458140-AS-9	INTEL CORP 3.7 29/07/25			2	1.E FE	1,725,466	107.948	1,835,121	1,700,000	1,713,388		(3,729)			3.700	3.449	JJ	26,558	62,900	08/14/2018	07/29/2025	
459200-AR-2	IBM CORP 6.22 01/08/27				1.G FE	3,075,695	122.779	3,069,484	2,500,000	2,906,274		(65,708)			6.220	3.052	FA	64,792	155,500	07/16/2019	08/01/2027	
460690-BL-3	INTERPUBLIC GROUP COS 4.2 15/04/24				2.B FE	1,015,420	106.729	1,067,285	1,000,000	1,006,325		(2,587)			4.200	3.911	AO	8,867	42,000	04/13/2018	04/15/2024	
46115H-AW-7	INTESA SANPAOLO SPA 5.71 15/01/26		D		3.A FE	549,625	110.646	553,229	500,000	537,840		(8,529)			5.710	3.692	JJ	13,165	28,550	08/28/2020	01/15/2026	
46132F-AA-8	INVESCO FINANCE PLC 3.125 30/11/22		D		2.A FE	1,410,750	102.271	1,534,058	1,500,000	1,489,383		11,157			3.125	3.912	MN	4,036	46,875	12/11/2013	11/30/2022	
46284V-AE-1	IRON MOUNTAIN INC 5.25 15/03/28			2	3.C FE	566,625	104.000	624,000	600,000	572,827		3,528			5.250	6.169	MS	9,275	31,500	03/19/2020	03/15/2028	
46284V-AG-6	IRON MOUNTAIN INC 5 15/07/28			2	3.C FE	361,375	102.750	359,625	350,000	359,625	(496)	(899)			5.000	4.489	JJ	8,069	18,618	07/23/2020	07/15/2028	
465685-AM-7	ITC HOLDINGS CORP 2.7 15/11/22			2	2.B FE	999,160	101.554	1,015,538	1,000,000	999,845		173			2.700	2.718	MN	3,450	27,000	11/09/2017	11/15/2022	
46592Q-AA-7	JBS FINANCE LUXEMBOURG 3.625 15/01/32			2	2.C FE	599,100	100.376	602,256	600,000	599,138		38			3.625	3.642	JJ	11,842		06/09/2021	01/15/2032	
46611J-AB-8	JBG/ROCKVILLE NCI CAMPUS 6.1 15/07/33				1.C FE	1,250,000	112.789	1,127,893	1,000,000	1,192,865		(24,502)			6.100	3.026	MON	2,711	61,000	08/09/2019	07/15/2033	
46625H-HF-0	JPMORGAN CHASE & CO 6.4 15/05/38				1.F FE	680,150	145.805	729,024	500,000	647,744		(6,298)			6.400	3.947	MN	4,089	32,000	05/17/2016	05/15/2038	

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47010B-AM-6	JAGUAR LAND ROVER AUTOMO 5.5 15/07/29		D	2	4.A FE	475,000	100.108	475,511	475,000	475,000					5.500	5.500	JJ	12,119		07/09/2021	07/15/2029
47077W-AA-6	JANE STREET GRP/JSG FIN 4.5 15/11/29			2	3.C FE	250,000	101.000	252,500	250,000	250,000					4.500	4.500	MN	1,625		11/02/2021	11/15/2029
48123V-AD-4	J2 GLOBAL 1.75 01/11/26				4.A FE	259,875	123.576	278,046	225,000	254,694		(5,181)			1.750	-0.918	MN	656	3,938	03/02/2021	11/01/2026
48129K-AE-0	JPMORGAN CHASE FINANCIAL 0.25 01/05/23				1.F FE	1,349,058	110.313	1,417,516	1,285,000	1,328,517		(20,121)			0.250	-2.192	MN	535	2,494	06/29/2021	05/01/2023
482480-AG-5	KLA CORP 4.1 15/03/29			2	2.A FE	2,111,660	112.973	2,259,463	2,000,000	2,085,484		(10,704)			4.100	3.409	MS	24,144	82,000	06/25/2019	03/15/2029
485170-BD-5	KANSAS CITY SOUTHERN 2.875 15/11/29			2	2.B FE	1,704,352	103.654	1,641,876	1,584,000	1,698,731		(5,621)			2.875	1.856	MN	5,819	22,770	08/03/2021	11/15/2029
49306S-AA-4	KEY BANK NA 3.18 15/10/27				1.G FE	1,972,700	101.009	2,020,187	2,000,000	1,981,886		2,787			3.180	3.352	MN	6,890	63,600	07/23/2018	10/15/2027
494368-AS-2	KIMBERLY-CLARK CORP 6.375 01/01/28				1.F FE	749,422	124.808	748,849	600,000	691,610		(13,457)			6.375	3.547	JJ	19,125	38,250	06/05/2017	01/01/2028
494386-AB-1	KIMBERLY-CLARK DE MEXICO 3.8 08/04/24		D		2.A FE	1,027,880	104.789	1,047,890	1,000,000	1,007,380		(3,073)			3.800	3.461	AO	8,761	38,000	07/17/2014	04/08/2024
49803X-AB-9	KITE REALTY GROUP LP 0.75 01/04/27				2.C FE	1,135,781	103.380	1,147,518	1,110,000	1,133,280		(2,501)			0.750	0.355	AO	2,081	4,371	06/09/2021	04/01/2027
50077L-AB-2	KRAFT HEINZ FOODS CO 4.375 01/06/46			2	3.A FE	692,582	117.265	850,169	725,000	695,943		623			4.375	4.651	JD	2,643	31,719	04/08/2020	06/01/2046
50077L-AL-0	KRAFT HEINZ FOODS CO 5 15/07/35			2	3.A FE	1,709,139	122.397	1,805,358	1,475,000	1,693,966		(11,995)			5.000	3.587	JJ	34,007	55,000	03/03/2021	07/15/2035
50077L-AV-8	KRAFT HEINZ FOODS CO 3.75 01/04/30			2	3.A FE	719,906	108.046	729,308	675,000	715,678		(4,230)			3.750	2.905	AO	6,328	25,313	01/15/2021	04/01/2030
501797-AL-8	L BRANDS INC 6.875 01/11/35				3.B FE	1,306,000	124.250	1,273,563	1,025,000	1,269,813	(30,842)	(5,353)			6.875	4.296	MN	11,745	35,234	10/08/2021	11/01/2035
501797-AW-4	BATH & BODY WORKS INC 6.625 01/10/30			2	3.B FE	535,094	113.250	537,938	475,000	533,801		(1,292)			6.625	3.895	AO	7,867		11/15/2021	10/01/2030
502160-AN-4	LSB INDUSTRIES 6.25 15/10/28			2	4.C FE	880,531	104.000	910,000	875,000	880,330		(201)			6.250	6.103	MN	11,697		10/08/2021	10/15/2028
505588-BJ-1	LACLEDE GAS CO 3.4 15/08/23			2	1.F FE	1,713,048	102.894	1,749,191	1,700,000	1,703,376		(2,420)			3.400	3.250	FA	21,836	57,800	06/05/2017	08/15/2023
505742-AP-1	LADDER CAP FIN LLLP/CORP 4.75 15/06/29			2	3.B FE	1,205,000	102.500	1,235,125	1,205,000	1,205,000					4.750	4.750	JD	2,544	27,347	06/14/2021	06/15/2029
512807-AN-8	LAM RESEARCH CORP 3.8 15/03/25			2	1.G FE	1,037,167	107.578	1,075,776	1,000,000	1,015,696		(4,974)			3.800	3.243	MS	11,189	38,000	06/05/2017	03/15/2025
524590-AA-4	LEEWARD RENEWABL 4.25 01/07/29			2	3.C FE	377,000	101.000	378,750	375,000	376,825		(175)			4.250	4.132	JJ	7,659		06/24/2021	07/01/2029
524901-AV-7	LEGG MASON INC 4.75 15/03/26				1.F FE	3,747,940	112.099	3,923,455	3,500,000	3,621,533		(26,129)			4.750	3.856	MS	48,951	166,250	03/21/2017	03/15/2026
527298-BR-3	LEVEL 3 FINANCING INC 4.25 01/07/28			2	3.B FE	612,000	99.000	594,000	600,000	594,000	(17,232)	(778)			4.250	3.869	JJ	12,679		07/27/2021	07/01/2028
52736R-BJ-0	LEVI STRAUSS & CO 3.5 01/03/31			2	3.A FE	1,028,031	101.963	1,019,630	1,000,000	1,019,630	(7,649)	(752)			3.500	3.193	MS	11,667	10,733	08/31/2021	03/01/2031
531229-AB-8	LIBERTY MEDIA CORP 1.375 15/10/23				4.B	618,927	150.479	880,301	585,000	596,403		(6,627)			1.375	0.318	AO	1,698	8,044	03/20/2020	10/15/2023
54866N-BL-2	LOWE'S COMPANIES INC 7.59 18/06/27				2.A FE	405,136	126.534	379,602	300,000	361,714		(10,083)			7.590	3.455	MS	7,590	22,770	06/05/2017	06/18/2027
54866N-BP-3	LOWE'S COMPANIES INC 7.2 01/09/27				2.A FE	1,199,260	124.921	1,249,205	1,000,000	1,074,859		(10,895)			7.200	5.654	MS	24,000	72,000	09/22/2004	09/01/2027
55261F-AJ-3	M&T BANK CORPORATION 3.55 26/07/23			2	1.G FE	3,356,635	103.814	3,477,769	3,350,000	3,352,159		(1,402)			3.550	3.505	JJ	51,204	118,925	08/27/2018	07/26/2023
55300R-AG-6	MGM CHINA HOLDINGS LTD 4.75 01/02/27		D	2	4.A FE	502,910	99.052	495,260	500,000	495,260	(7,547)	(103)			4.750	4.696		17,878		03/26/2021	02/01/2027
55303X-AJ-4	MGM GROWTH/MGM FINANCE 5.75 01/02/27			2	3.C FE	454,250	113.000	508,500	450,000	453,321		(582)			5.750	5.576	FA	10,781	25,875	05/14/2020	02/01/2027
55303X-AL-9	MGM GROWTH/MGM FINANCE 3.875 15/02/29			2	3.C FE	358,313	105.000	367,500	350,000	357,329	379	(926)			3.875	3.532	FA	5,124	10,021	12/03/2020	02/15/2029
55617L-AP-7	MACY'S RETAIL HLDGS LLC 5.875 01/04/29			2	3.C FE	907,969	106.625	906,313	850,000	901,954		(6,015)			5.875	4.269	AO	12,484	22,953	10/13/2021	04/01/2029
559222-AQ-7	MAGNA INTERNATIONAL INC 3.625 15/06/24		A	2	1.G FE	1,979,720	105.192	2,103,832	2,000,000	1,990,702		3,540			3.625	3.823	JD	3,222	72,500	10/03/2018	06/15/2024

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

E10.20

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
559222-AV-6	MAGNA INTERNATIONAL INC 2.45 15/06/30		A	2	1.G FE	1,059,330	101.567	1,015,674	1,000,000	1,051,976		(5,832)			2.450	1.769	JD	1,089	24,500	09/23/2020	06/15/2030
565849-AE-6	MARATHON OIL CORP 6.6 01/10/37				2.C FE	259,688	130.932	327,331	250,000	259,179		(333)			6.600	6.233	AO	4,125	16,500	06/09/2020	10/01/2037
57164P-AF-3	MARRIOTT OWNERSHIP RESOR 4.75 15/01/28			2	4.B FE	826,781	101.500	862,750	850,000	823,060		3,180			4.750	5.346	MS	11,888	40,375	07/30/2020	01/15/2028
571748-AV-4	MARSH & MCLENNAN COS INC 3.5 03/06/24			2	2.A FE	1,993,180	105.450	2,108,998	2,000,000	1,996,970		1,175			3.500	3.565	JD	5,444	70,000	08/16/2018	06/03/2024
57665R-AJ-5	MATCH GROUP HLD II LLC 5.625 15/02/29			2	3.C FE	718,438	107.000	749,000	700,000	713,301		(2,759)			5.625	5.141	FA	14,875	39,375	02/05/2020	02/15/2029
58013M-EU-4	MCDONALD'S CORP 3.375 26/05/25			2	2.A FE	349,468	106.320	372,120	350,000	349,798		55			3.375	3.393	MN	1,148	11,813	05/19/2015	05/26/2025
582839-AH-9	MEAD JOHNSON NUTRITION C 4.125 15/11/25			2	1.G FE	3,171,720	108.998	3,269,937	3,000,000	3,080,851		(20,639)			4.125	3.335	MN	15,813	123,750	04/25/2017	11/15/2025
58547D-AA-7	MELCO RESORTS FINANCE 4.875 06/06/25		D	2	3.C FE	396,625	98.500	394,000	400,000	394,000	(3,973)	403			4.875	5.005	JD	1,354	19,500	03/09/2018	06/06/2025
588056-BB-6	MERCER INTL INC 5.125 01/02/29		D	2	4.A FE	1,012,250	102.137	1,021,370	1,000,000	1,011,229		(1,021)			5.125	4.933	FA	21,354	18,436	11/05/2021	02/01/2029
589331-AE-7	MERCK SHARP & DOHME CORP 5.95 01/12/28				1.E FE	3,986,250	125.465	3,763,934	3,000,000	3,856,618		(116,194)			5.950	1.590	JD	14,875	178,500	11/16/2020	12/01/2028
59217G-AQ-2	MET LIFE GLOB FUNDING I 3.875 11/04/22				1.D FE	1,017,290	100.924	1,009,243	1,000,000	1,000,578		(2,011)			3.875	3.668	AO	8,611	38,750	04/23/2012	04/11/2022
594918-BS-2	MICROSOFT CORP 3.45 08/08/36			2	1.A FE	392,797	115.345	461,380	400,000	394,108		302			3.450	3.580	FA	5,482	13,800	06/05/2017	08/08/2036
59562H-AJ-7	MIDAMERICAN FUNDING LLC 6.927 01/03/29				1.G FE	2,837,007	130.549	2,872,078	2,200,000	2,552,663		(41,136)			6.927	4.325	MS	50,798	152,394	06/05/2017	03/01/2029
59567L-AA-2	MIDCAP FINANCIAL ISSR TR 6.5 01/05/28			2	4.A FE	996,906	104.250	1,016,438	975,000	993,717	(1,834)	(1,355)			6.500	6.113	MN	10,562	32,040	06/29/2021	05/01/2028
59590A-AA-7	MIDCAP FINANCIAL 5.625 15/01/30			2	4.A FE	250,000	100.261	250,651	250,000	250,000					5.625	5.625	JJ	7,070		06/28/2021	01/15/2030
596278-AB-7	MIDDLEBY CORP 1 01/09/25				3.B YE	331,030	159.813	404,326	253,000	316,183		(14,846)			1.000	-5.109	MS	843	2,157	05/25/2021	09/01/2025
60688Q-AS-4	MIZUHO BANK LTD 3.5 21/03/23		D		1.F FE	2,017,440	103.161	2,063,209	2,000,000	2,002,515		(1,977)			3.500	3.395	MS	19,444	70,000	05/29/2013	03/21/2023
608190-AJ-3	MOHAWK INDUSTRIES INC 3.85 01/02/23			2	2.A FE	2,288,266	102.316	2,281,656	2,230,000	2,239,292		(10,782)			3.850	3.344	FA	35,773	85,855	06/05/2017	02/01/2023
60856B-AC-8	MOLEX ELECTRONICS TECH 3.9 15/04/25			2	2.B FE	1,069,352	104.898	1,084,642	1,034,000	1,049,785		(4,846)			3.900	3.371	AO	8,513	40,326	09/25/2017	04/15/2025
61744Y-AQ-1	MORGAN STANLEY 3.737 24/04/24			2	1.G FE	997,880	103.462	1,034,624	1,000,000	1,000,246		2,068			3.737	0.459	JAJO	6,955	37,370	04/25/2018	04/24/2024
61746B-EF-9	MORGAN STANLEY 3.625 20/01/27				1.G FE	989,990	108.482	1,084,820	1,000,000	994,476		974			3.625	3.745	JJ	16,212	36,250	01/17/2017	01/20/2027
626717-AH-5	MURPHY OIL CORP 6.875 15/08/24			2	3.C FE	152,613	102.060	147,987	145,000	145,000	1,562	(4,129)			6.875	6.875	FA	3,766	11,302	06/27/2019	08/15/2024
626717-AM-4	MURPHY OIL CORP 5.875 01/12/27			2	3.C FE	475,000	103.125	489,844	475,000	475,000	4,750				5.875	5.875	JD	2,326	27,906	11/13/2019	12/01/2027
626717-AN-2	MURPHY OIL CORP 6.375 15/07/28			2	3.B FE	535,000	106.283	531,415	500,000	531,415	(2,110)	(1,475)			6.375	4.752	JJ	14,698		10/06/2021	07/15/2028
626738-AE-8	MURPHY OIL USA INC 4.75 15/09/29			2	3.B FE	656,188	105.250	684,125	650,000	655,544		(288)			4.750	4.666	MS	9,091	30,875	09/04/2019	09/15/2029
62886H-BC-4	NCL CORPORATION LTD 1.125 15/02/27				4.C Z	383,542	93.630	367,966	393,000	367,966	(15,586)	10			1.125	1.614	FA	516		12/23/2021	02/15/2027
629377-CC-4	NRG ENERGY INC 6.625 15/01/27			2	3.A FE	132,065	103.954	126,823	122,000	122,000		(6,106)			6.625	6.625	JJ	3,727	8,083	08/14/2019	01/15/2027
629377-CG-5	NRG ENERGY INC 2.75 01/06/48			2	3.B	708,920	118.630	723,643	610,000	690,181	(547)	(18,192)			2.750	-1.025	JD	1,398	13,943	06/18/2021	06/01/2048
63254A-AE-8	NATIONAL AUSTRALIA BK/NY 3 20/01/23		D		1.D FE	1,418,130	102.435	1,536,527	1,500,000	1,489,511		9,568			3.000	3.676	JJ	20,125	45,000	06/20/2013	01/20/2023
637432-NL-5	NATIONAL RURAL UTIL COOP 2.95 07/02/24			2	1.E FE	1,935,080	103.613	2,072,267	2,000,000	1,973,029		12,125			2.950	3.617	FA	23,600	59,000	09/25/2018	02/07/2024
63938C-AK-4	NAVIENT CORP 5 15/03/27			2	3.C FE	573,375	101.922	560,571	550,000	560,571	(11,102)	(1,702)			5.000	4.079	MS	8,097	13,750	07/29/2021	03/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
63938C-AM-0	NAVIENT CORP 5.5 15/03/29			2	3.C FE	775,875	99.750	773,063	775,000	773,063	(2,795)	(17)			5.500	5.480	MS	6,749		12/06/2021	03/15/2029
64110L-AT-3	NETFLIX INC 5.875 15/11/28				2.C FE	1,600,000	120.250	1,863,875	1,550,000	1,592,867	4,617	(5,659)			5.875	5.438	MN	11,636	91,063	07/28/2020	11/15/2028
64110L-AV-8	NETFLIX INC 4.875 15/06/30			2	3.A FE	313,125	116.625	349,875	300,000	311,040		(1,096)			4.875	4.341	JD	650	14,625	01/16/2020	06/15/2030
647551-AC-4	NEW MOUNTAIN FINANCE COR 5.75 15/08/23			2	2.C PL	698,259	105.750	704,295	666,000	683,836		(8,235)			5.750	3.757	FA	14,467	32,603	11/29/2021	08/15/2023
649840-CQ-6	NY STATE ELECTRIC & GAS 3.25 01/12/26			2	1.G FE	2,000,120	106.467	2,129,348	2,000,000	2,000,069		(13)			3.250	3.249	JD	5,417	65,000	07/07/2017	12/01/2026
651229-AX-4	NEWELL BRANDS INC 5.875 01/04/36			2	3.A FE	518,500	123.250	523,813	425,000	517,705		(795)			5.875	3.832	AO	6,242		11/02/2021	04/01/2036
651229-AY-2	NEWELL BRANDS INC 5.5 01/04/46			2	3.A FE	602,875	128.304	609,444	475,000	585,115	(14,772)	(2,772)			6.000	4.278	AO	7,125	28,500	02/12/2021	04/01/2046
65341B-AD-8	NEXTERA ENERGY PARTNERS 0 15/11/25	@			3.A	513,840	113.950	548,100	481,000	481,000		(41,437)				1.284				07/20/2021	11/15/2025
65409Q-BF-8	NIELSEN FINANCE LLC/CO 5.875 01/10/30			2	4.B FE	790,313	105.584	791,880	750,000	789,417		(895)			5.875	5.048	AO	11,016		10/08/2021	10/01/2030
656531-AD-2	EQUINOR ASA 7.15 15/11/25		D		1.D FE	1,767,879	120.503	1,773,798	1,472,000	1,640,350		(39,438)			7.150	3.963	MN	13,448	105,248	10/18/2018	11/15/2025
665859-AN-4	NORTHERN TRUST CORP 2.375 02/08/22				1.F FE	756,709	101.035	757,765	750,000	750,806		(1,344)			2.375	2.191	FA	7,372	17,813	06/05/2017	08/02/2022
66679N-AA-8	NORTHRIVER MIDSTREAM FIN 5.625 15/02/26		A	2	3.C FE	348,037	104.081	364,284	350,000	348,430		328			5.625	5.747	AO	4,156	19,688	10/09/2020	02/15/2026
669771-AS-6	NOVA GAS TRANSMISSION 7.875 01/04/23		A		2.A FE	1,265,000	108.086	1,080,861	1,000,000	1,042,524		(32,311)			7.875	4.380	AO	19,688	78,750	01/10/2014	04/01/2023
66977W-AR-0	NOVA CHEMICALS CORP 5.25 01/06/27		A	2	3.C FE	664,000	106.500	692,250	650,000	662,329		(1,810)			5.250	4.836	JD	2,844	34,125	03/12/2021	06/01/2027
66977W-AS-8	NOVA CHEMICALS CORP 4.25 15/05/29		A	2	3.C FE	250,656	100.406	251,015	250,000	250,580		(76)			4.250	4.192	MN	1,358	5,431	04/27/2021	05/15/2029
67059T-AE-5	NUSTAR LOGISTICS LP 5.625 28/04/27			2	3.C FE	446,113	105.750	470,588	445,000	445,774		(128)			5.625	5.586	AO	4,380	25,031	03/19/2019	04/28/2027
67103B-70-4	OFS CAPITAL CORP 4.95 31/10/28				2.B PL	2,400,000	25.650	2,462,400	2,400,000	2,400,000					4.950	4.950	JAJO	24,948		10/22/2021	10/31/2028
674599-CJ-2	OCCIDENTAL PETROLEUM COR 4.4 15/04/46			2	3.B FE	210,625	102.500	256,250	250,000	211,188		563			4.400	5.567	AO	2,322	11,000	03/24/2021	04/15/2046
674599-CR-4	OCCIDENTAL PETROLEUM COR 3.2 15/08/26			2	3.B FE	1,215,875	103.052	1,777,638	1,725,000	1,322,469		66,199			3.200	9.457	FA	20,853	55,200	05/13/2020	08/15/2026
674599-CY-9	OCCIDENTAL PETROLEUM COR 4.4 15/08/49			2	3.B FE	226,625	101.250	354,375	350,000	228,809		1,309			4.400	7.326	FA	5,818	15,400	04/09/2020	08/15/2049
674599-EC-5	OCCIDENTAL PETROLEUM COR 6.375 01/09/28			2	3.B FE	743,625	118.734	771,771	650,000	737,107		(6,526)			6.375	3.926	MS	13,813	20,719	06/17/2021	09/01/2028
677071-AN-2	OHANA MILITARY COMM LLC 5.558 01/10/36				1.D FE	1,842,170	120.420	1,625,666	1,350,000	1,794,102		(38,051)			5.558	2.038	AO	18,758	75,033	09/22/2020	10/01/2036
677415-CF-6	OHIO POWER COMPANY 6.6 15/02/33				1.G FE	1,319,520	134.912	1,349,121	1,000,000	1,249,040		(17,604)			6.600	3.845	FA	24,933	66,000	09/26/2017	02/15/2033
678858-BU-4	OKLAHOMA G&E CO 3.3 15/03/30			2	1.G FE	1,131,790	106.880	1,068,796	1,000,000	1,114,072		(13,722)			3.300	1.719	MS	9,717	33,000	09/10/2020	03/15/2030
680223-AK-0	OLD REPUBLIC INTL CORP 3.875 26/08/26			2	2.B FE	499,095	108.332	541,659	500,000	499,535		89			3.875	3.897	FA	6,727	19,375	08/23/2016	08/26/2026
682189-AP-0	ON SEMICONDUCTOR CORP 1.625 15/10/23				3.B FE	201,562	328.375	558,238	170,000	186,352		(9,592)			1.625	-3.566	AO	583	2,763	06/03/2020	10/15/2023
682189-AR-6	ON SEMICONDUCTOR CORP 0 01/05/27	@			3.B	212,000	145.500	308,460	212,000	212,000										05/12/2021	05/01/2027
68327L-AC-0	CADILLAC FAIRVIEW PRP TR 4.125 01/02/29		A	2	1.E FE	1,128,990	111.202	1,112,019	1,000,000	1,098,754		(13,058)			4.125	2.549	FA	17,188	41,250	08/22/2019	02/01/2029
683720-AC-0	OPEN TEXT/OPEN TEXT HOLD 4.125 01/12/31		A	2	3.B FE	499,688	101.000	505,000	500,000	499,690		3			4.125	4.133	JD	2,120		11/10/2021	12/01/2031
690732-AF-9	OWENS & MINOR INC 4.5 31/03/29			2	4.A FE	579,813	102.500	589,375	575,000	579,114		(699)			4.500	4.315	MS	6,541	14,375	03/05/2021	03/31/2029

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69120V-AA-9	OWL ROCK CORE INCOME COR 3.125 23/09/26			2	2.C FE	1,895,022	96.614	1,835,671	1,900,000	1,895,271		249			3.125	3.182	MS	16,163		09/21/2021	09/23/2026
69145L-AA-2	OXFORD FIN LLC/CO-ISS II 6.375 15/12/22			2	4.B FE	790,563	100.125	775,969	775,000	775,000	10,729	(8,792)			6.375	6.375	JD	2,196	49,406	06/25/2018	12/15/2022
69318F-AK-4	PBF HOLDING CO LLC 9.25 15/05/25			2	3.C FE	513,500	95.125	451,844	475,000	451,844	(4,050)	(12,409)			9.250	6.328	MN	5,614	43,938	07/23/2020	05/15/2025
69331C-AH-1	PG&E CORP 5 01/07/28			2	3.C FE	1,014,375	105.182	1,051,820	1,000,000	1,014,134		(241)			5.000	4.829	JJ	25,000	25,556	10/05/2021	07/01/2028
694606-AA-2	PACIFIC LIFE INSURANCE C 7.9 30/12/23				1.F FE	1,864,563	112.839	1,658,728	1,470,000	1,558,160		(41,042)			7.900	4.751	JD	323	116,130	01/28/2013	12/30/2023
697435-AF-2	PALO ALTO NETWORKS 0.375 01/06/25				4.C FE	488,048	189.440	729,344	385,000	469,407		(18,641)			0.375	-5.421	JD	120	1,275	06/23/2021	06/01/2025
701094-AN-4	PARKER-HANNIFIN CORP 3.25 14/06/29			2	2.A FE	2,140,340	106.072	2,121,432	2,000,000	2,127,967		(12,373)			3.250	2.286	JD	3,069	65,000	03/23/2021	06/14/2029
70202L-AB-8	PARSONS CORP 0.25 15/08/25				2.C	632,958	99.170	590,062	595,000	627,911		(5,046)			0.250	-1.241	FA	562	744	08/03/2021	08/15/2025
70509V-AA-8	PEBBLEBROOK HOTEL TRUST 1.75 15/12/26				4.A	469,514	110.115	473,494	430,000	465,780		(3,734)			1.750	0.070	JD	334	6,213	08/24/2021	12/15/2026
708062-AD-6	PENNANTPARK INVESTMENT C 4 01/11/26			2	2.B PL	2,386,464	99.312	2,383,485	2,400,000	2,386,930		466			4.000	4.124	MN	18,667		10/14/2021	11/01/2026
712704-AA-3	PEOPLE'S UNITED FIN INC 3.65 06/12/22			2	2.B FE	2,272,223	101.934	2,242,556	2,200,000	2,208,143		(11,612)			3.650	3.102	JD	5,576	80,300	06/05/2017	12/06/2022
716442-AH-1	SUNCOR ENERGY INC 5.35 15/07/33		A		2.A FE	1,968,549	121.320	2,110,970	1,740,000	1,919,795		(11,847)			5.350	4.218	JJ	42,925	93,090	07/26/2017	07/15/2033
718546-AR-5	PHILLIPS 66 3.9 15/03/28			2	2.A FE	727,208	108.458	764,631	705,000	720,980		(2,373)			3.900	3.478	MS	8,096	27,495	04/15/2019	03/15/2028
723787-AP-2	PIONEER NATURAL RESOURCE 0.25 15/05/25				2.B FE	6,028,315	178.188	9,486,703	5,324,000	5,826,938		(153,489)			0.250	-2.334	MN	1,701	13,310	04/16/2021	05/15/2025
724479-AQ-3	PITNEY BOWES INC 7.25 15/03/29			2	4.A FE	600,000	102.750	616,500	600,000	600,000					7.250	7.250	MS	12,808	21,267	03/12/2021	03/15/2029
73102Q-AA-4	POLAR TANKERS INC 5.951 10/05/37				1.G FE	684,152	123.189	739,134	600,000	661,748		(5,600)			5.951	4.529	MN	5,058	35,706	06/05/2017	05/10/2037
74052B-AA-5	PREMIER HEALTH PARTNERS 2.911 15/11/26			2	2.A FE	1,870,941	102.117	2,042,349	2,000,000	1,929,511		12,928			2.911	3.704	MN	7,439	58,220	06/05/2017	11/15/2026
741503-AW-6	BOOKING HOLDINGS INC 3.65 15/03/25			2	1.G FE	2,802,973	106.267	2,922,345	2,750,000	2,772,364		(7,104)			3.650	3.361	MS	29,555	100,375	06/05/2017	03/15/2025
74166M-AC-0	PRIME SECSRVC BRW/FINANC 5.75 15/04/26				3.C FE	357,000	107.367	375,785	350,000	354,852		(979)			5.750	5.387	MS	5,926	20,125	09/13/2019	04/15/2026
74166M-AE-6	PRIME SECSRVC BRW/FINANC 6.25 15/01/28			2	4.C FE	330,375	104.250	338,813	325,000	329,229		(1,007)			6.250	5.867	JJ	9,366	20,313	11/05/2020	01/15/2028
74166N-AA-2	ADT SEC CORP 4.875 15/07/32				3.C FE	526,125	102.100	612,597	600,000	535,268		4,163			4.875	6.287	JJ	13,488	29,250	05/28/2020	07/15/2032
74348T-AT-9	PROSPECT CAPITAL CORP 6.375 01/03/25				2.C FE	556,143	109.630	589,809	538,000	538,000		(18,067)			6.375	6.375	MS	11,433	34,298	12/29/2020	03/01/2025
743917-AH-9	PRUDENTIAL INSURANCE CO 8.3 01/07/25				1.F FE	939,730	121.054	1,210,544	1,000,000	978,761		4,935			8.300	9.009	JJ	41,500	83,000	07/22/2009	07/01/2025
747262-AZ-6	QVC INC 4.375 01/09/28			2	3.A FE	746,250	99.250	744,375	750,000	744,375	(1,888)	13			4.375	4.462	MS	10,938		12/16/2021	09/01/2028
74841C-AB-7	QUICKEN LOANS LLC/QUICKN 3.875 01/03/31			2	3.A FE	507,500	101.500	507,500	500,000	507,358		(143)			3.875	3.788	MS	6,458	18,675	01/26/2021	03/01/2031
74949L-AC-6	RELX CAPITAL INC 4 18/03/29			2	2.A FE	1,098,630	111.007	1,110,066	1,000,000	1,076,111		(9,723)			4.000	2.833	MS	11,444	40,000	08/22/2019	03/18/2029
74965L-AB-7	RLJ LODGING TRUST LP 4 15/09/29			2	3.C FE	651,531	98.932	643,058	650,000	643,058	(8,391)	(82)			4.000	3.948	MS	7,800		09/10/2021	09/15/2029
751212-AC-5	RALPH LAUREN CORP 3.75 15/09/25			2	1.G FE	1,030,180	107.781	1,077,811	1,000,000	1,017,913		(4,700)			3.750	3.214	MS	11,042	37,500	04/23/2019	09/15/2025
75419T-AA-1	RATTLER MIDSTREAM LP 5.625 15/07/25			2	3.A FE	519,500	104.000	520,000	500,000	514,797	(302)	(4,402)			5.625	4.702	JJ	12,969	16,891	04/19/2021	07/15/2025
754907-AA-1	RAYONIER INC 3.75 01/04/22			2	2.C FE	1,259,363	100.000	1,250,000	1,250,000	1,250,004		(1,397)			3.750	3.646	AO	11,719	46,875	05/27/2014	04/01/2022
75625Q-AC-3	RECKITT BENCKISER TSY 2.375 24/06/22		D	2	1.G FE	1,456,024	100.749	1,536,419	1,525,000	1,516,198		17,836			2.375	3.588	JD	704	36,219	06/18/2018	06/24/2022

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
75625Q-AD-1	RECKITT BENCKISER TSY 2.75 26/06/24		D	2	1.G FE	1,906,200	103.347	2,066,930	2,000,000	1,959,816		15,179			2.750	3.596	JD	764	55,000	04/12/2018	06/26/2024
76119L-AB-7	RESIDEO FUNDING INC 4 01/09/29			2	4.A FE	500,000	98.099	490,493	500,000	490,493	(9,508)				4.000	4.000	MS	6,944		08/10/2021	09/01/2029
76680R-AF-4	RINGCENTRAL INC 0 01/03/25	@			4.B YE	463,781	93.946	455,638	485,000	455,638	(8,161)	18				1.411				12/30/2021	03/01/2025
76680R-AH-0	RINGCENTRAL INC 0 15/03/26	@			4.B YE	416,953	88.547	363,928	411,000	363,928	(45,669)	(7,266)				-0.300				11/12/2021	03/15/2026
767754-CL-6	RITE AID CORP 8 15/11/26			2	4.C FE	205,231	102.000	244,800	240,000	214,902		3,710			8.000	10.770	JJ	8,853	18,560	03/18/2020	11/15/2026
77509N-AF-0	ROGERS COMMUNICATIONS IN 8.75 01/05/32		A		2.A FE	1,511,730	150.954	1,622,753	1,075,000	1,408,737		(24,196)			8.750	4.913	MN	15,677	94,063	05/08/2017	05/01/2032
776743-AF-3	ROPER TECHNOLOGIES INC 4.2 15/09/28			2	2.A FE	664,308	112.346	674,077	600,000	648,629		(6,768)			4.200	2.826	MS	7,420	25,200	08/16/2019	09/15/2028
780153-BB-7	ROYAL CARIBBEAN CRUISES 4.25 15/06/23				4.B	563,969	127.250	582,805	458,000	524,451		(40,049)			4.250	-4.751	JD	865	19,465	03/23/2021	06/15/2023
780153-BF-8	ROYAL CARIBBEAN CRUISES 2.875 15/11/23				4.B	107,186	117.800	106,020	90,000	106,020	(979)	(187)			2.875	-6.564	MN	331		12/21/2021	11/15/2023
78355H-KD-0	RYDER SYSTEM INC 2.8 01/03/22		2		2.B FE	1,952,420	100.175	2,003,498	2,000,000	1,997,461		14,676			2.800	3.553	MS	18,667	56,000	10/18/2018	03/01/2022
79466L-AE-4	SALESFORCE.COM INC 3.25 11/04/23		2		1.F FE	1,988,500	103.154	2,063,082	2,000,000	1,996,751		2,441			3.250	3.380	AO	14,444	65,000	06/19/2018	04/11/2023
806851-AG-6	SCHLUMBERGER HLDGS CORP 4 21/12/25		2		2.A FE	137,086	107.759	139,009	129,000	132,878		(966)			4.000	3.144	JD	143	5,160	05/18/2017	12/21/2025
806851-AK-7	SCHLUMBERGER HLDGS CORP 3.9 17/05/28		2		2.A FE	1,988,266	108.102	2,113,397	1,955,000	1,961,011		(1,375)			3.900	3.816	MN	9,319	76,245	05/18/2017	05/17/2028
806854-AH-8	SCHLUMBERGER INVESTMENT 3.65 01/12/23		D	2	1.F FE	1,996,547	104.459	2,063,056	1,975,000	1,982,440		(4,258)			3.650	3.418	JD	6,007	72,088	07/13/2018	12/01/2023
808513-AY-1	CHARLES SCHWAB CORP 3.55 01/02/24		2		1.F FE	2,995,830	105.257	3,157,707	3,000,000	2,998,250		794			3.550	3.579	FA	44,375	106,500	10/29/2018	02/01/2024
808513-BW-4	CHARLES SCHWAB CORP 3.3 01/04/27		2		1.F FE	2,014,914	107.230	2,144,595	2,000,000	2,014,217		(697)			3.300	3.146	AO	16,500	33,000	09/24/2021	04/01/2027
81211K-AK-6	SEALED AIR CORP 6.875 15/07/33				3.B FE	867,625	127.125	921,656	725,000	852,220		(8,030)			6.875	4.886	JJ	22,984	49,844	02/12/2020	07/15/2033
81725W-AK-9	SENSATA TECHNOLOGIES BV 4 15/04/29		2		3.C FE	450,000	102.125	459,563	450,000	450,000					4.000	4.000	AO	3,800	9,800	03/15/2021	04/15/2029
81761L-AA-0	SERVICE PROPERTIES TRUST 7.5 15/09/25		2		3.B FE	914,688	108.387	921,289	850,000	897,561		(12,157)			7.500	5.720	MS	18,771	63,750	07/23/2020	09/15/2025
82452J-AA-7	SHIFT4 PAYMENTS INC 0 15/12/25	@			4.B Z	373,011	105.440	369,040	350,000	350,000		(23,011)				-1.600				12/31/2021	12/15/2025
82452J-AC-3	SHIFT4 PAYMENTS INC 0.5 01/08/27				4.C	419,029	87.810	367,046	418,000	367,046	(51,929)	(55)			0.500	0.460	FA	900		10/15/2021	08/01/2027
826200-AD-9	SIEMENS FINANCIERINGSMAT 6.125 17/08/26		D		1.E FE	2,145,920	119.273	2,385,455	2,000,000	2,054,721		(10,113)			6.125	5.455	FA	45,597	122,500	02/11/2010	08/17/2026
82620K-AD-5	SIEMENS FINANCIERINGSMAT 2.9 27/05/22		D		1.E FE	2,132,958	100.966	2,185,920	2,165,000	2,161,400		8,613			2.900	3.311	MN	5,930	62,785	07/19/2018	05/27/2022
82967N-BG-2	SIRIUS XM RADIO INC 4.125 01/07/30		2		3.C FE	560,875	100.000	550,000	550,000	548,230	(10,984)	(1,145)			4.125	3.897	JJ	11,344	18,219	05/18/2021	07/01/2030
82967N-BM-9	SIRIUS XM RADIO INC 3.875 01/09/31		2		3.C FE	1,199,375	98.045	1,176,540	1,200,000	1,176,540	(22,854)	19			3.875	3.881	MS	17,438		08/03/2021	09/01/2031
83304A-AE-6	SNAP INC 0 01/05/27	@			4.B	575,838	96.704	557,982	577,000	557,982	(17,874)	19				0.034				05/21/2021	05/01/2027
842434-CQ-3	SOUTHERN CALIF GAS CO 2.6 15/06/26		2		1.D FE	998,060	103.882	1,038,820	1,000,000	999,078		192			2.600	2.622	JD	1,156	26,000	05/31/2016	06/15/2026
842587-CU-9	SOUTHERN CO 2.95 01/07/23		2		2.B FE	999,150	102.418	1,024,178	1,000,000	999,811		121			2.950	2.963	JJ	14,750	29,500	05/19/2016	07/01/2023
84265V-AH-8	SOUTHERN COPPER CORP 3.875 23/04/25		D		2.A FE	2,030,180	106.750	2,135,000	2,000,000	2,013,608		(3,797)			3.875	3.657	AO	14,639	77,500	04/28/2017	04/23/2025
844741-BD-9	SOUTHWEST AIRLINES CO 2.75 16/11/22		2		2.A FE	1,945,940	101.391	2,027,822	2,000,000	1,988,372		12,828			2.750	3.423	MN	6,875	55,000	07/17/2018	11/16/2022
844741-BG-2	SOUTHWEST AIRLINES CO 1.25 01/05/25				2.A FE	6,899,783	133.300	7,731,400	5,800,000	6,633,626		(196,841)			1.250	-2.629	MN	12,083	65,625	12/23/2021	05/01/2025

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844895-AV-4	SOUTHWEST GAS CORP 3.875 01/04/22			2	2.A FE	2,020,580	100.175	2,003,493	2,000,000	2,000,018		(6,317)			3.875	3.553	AO	19,375	77,500	08/06/2018	04/01/2022	
845467-AP-4	SOUTHWESTERN ENERGY CO 8.375 15/09/28			2	3.B FE	556,563	111.625	613,938	550,000	556,196		(261)			8.375	8.157	MS	13,563	48,366	08/19/2020	09/15/2028	
84859B-AA-9	SPIRIT LOYALTY KY LTD/IP 8 20/09/25			2	3.B FE	462,820	110.197	494,559	448,795	448,795		(13,150)			8.000	8.000	JAJO	7,081	39,195	09/08/2020	09/20/2025	
848637-AC-8	SPLUNK INC 0.5 15/09/23				3.C	1,021,128	106.684	906,812	850,000	906,812	(89,362)	(24,954)			0.500	-8.782	MS	1,251	1,140	11/15/2021	09/15/2023	
848637-AF-1	SPLUNK INC 1.125 15/06/27				3.C	385,686	93.250	363,675	390,000	363,675	(22,276)	266			1.125	1.322	JD	195	2,194	08/12/2021	06/15/2027	
84921R-AA-8	SPOTIFY USA INC 0 15/03/26	@			3.C	405,813	90.440	388,892	430,000	388,892	(17,831)	910				1.323					10/27/2021	03/15/2026
85172F-AQ-2	ONEMAIN FINANCE CORP 6.625 15/01/28			2	3.B FE	200,000	112.000	224,000	200,000	200,000					6.625	6.625	JJ	6,110	13,250	05/07/2019	01/15/2028	
85172F-AR-0	ONEMAIN FINANCE CORP 5.375 15/11/29			2	3.B FE	1,415,563	108.730	1,440,666	1,325,000	1,408,390		(7,176)			5.375	4.376	MN	9,100	71,219	04/05/2021	11/15/2029	
852234-AK-9	SQUARE INC 0.25 01/11/27				3.C	1,400,521	106.063	1,332,145	1,256,000	1,315,958	(70,670)	(13,893)			0.250	-1.431	MN	523	2,132	10/05/2021	11/01/2027	
853496-AG-2	STANDARD INDUSTRIES INC 4.375 15/07/30			2	4.A FE	708,563	102.012	714,084	700,000	708,229		(258)			4.375	4.211	JJ	14,122	25,977	03/11/2021	07/15/2030	
85771P-AK-8	EQUINOR ASA 2.65 15/01/24		D		1.D FE	2,058,844	103.118	2,268,600	2,200,000	2,168,438		14,673			2.650	3.379	JJ	26,883	58,300	06/05/2017	01/15/2024	
860630-AD-4	STIFEL FINANCIAL CORP 4.25 18/07/24				2.C FE	1,226,534	106.504	1,316,387	1,236,000	1,233,038		1,075			4.250	4.349	JJ	23,784	52,530	08/05/2015	07/18/2024	
863667-AN-1	STRYKER CORP 3.5 15/03/26			2	2.A FE	1,404,816	107.214	1,500,997	1,400,000	1,402,958		(686)			3.500	3.443	MS	14,428	49,000	03/12/2019	03/15/2026	
864486-AL-9	SUBURBAN PROPANE PARTNRS 5 01/06/31			2	4.A FE	770,625	101.125	758,438	750,000	758,438	(12,067)	(121)			5.000	4.821	JD	3,125	19,479	08/26/2021	06/01/2031	
866082-AA-8	SUMMIT HOTEL PROPERTIES 1.5 15/02/26				3.B FE	570,555	104.300	578,865	555,000	570,515		(39)			1.500	0.811	FA	3,145		12/29/2021	02/15/2026	
86765L-AQ-0	SUNOCO LP/FINANCE CORP 6 15/04/27			2	3.C FE	303,063	104.290	312,870	300,000	302,136		(765)			6.000	5.628	AO	3,800	18,000	03/31/2021	04/15/2027	
86765L-AT-4	SUNOCO LP/FINANCE CORP 4.5 15/05/29			2	3.C FE	460,688	101.553	456,986	450,000	456,986	(3,639)	(62)			4.500	4.353	MN	2,588	10,125	09/02/2021	05/15/2029	
86787E-AN-7	TRUIST BANK 2.75 01/05/23			2	1.F FE	989,150	102.548	1,025,482	1,000,000	998,361		1,186			2.750	2.875	MN	4,583	27,500	05/14/2013	05/01/2023	
869099-AH-4	TRUIST BANK 5.375 15/08/22				1.G FE	3,435,865	102.812	3,161,476	3,075,000	3,120,537		(71,116)			5.375	2.981	FA	62,440	165,281	06/05/2017	08/15/2022	
87089H-AA-1	SWISS RE TREASURY (US) 2.875 06/12/22				1.D FE	939,000	101.545	1,015,451	1,000,000	992,888		7,356			2.875	3.651	JD	1,997	28,750	08/29/2013	12/06/2022	
87256Y-AC-7	TKC HOLDINGS INC 6.875 15/05/28			2	4.B FE	602,250	102.000	612,000	600,000	602,007		(243)			6.875	6.787	MN	5,271	20,740	05/04/2021	05/15/2028	
87265H-AG-4	TRI POINTE HOMES INC 5.7 15/06/28			2	3.C FE	617,125	110.000	632,500	575,000	609,997		(5,019)			5.700	4.535	JD	1,457	32,775	07/24/2020	06/15/2028	
87305Q-CD-1	TTX CO 3.05 15/11/22				1.F FE	1,266,266	101.943	1,274,289	1,250,000	1,252,783		(3,098)			3.050	2.792	MN	4,872	38,125	06/05/2017	11/15/2022	
87422V-AF-5	TALEN ENERGY SUPPLY LLC 7.25 15/05/27			2	4.A FE	558,469	88.500	486,750	550,000	486,750	(67,648)	(1,648)			7.250	6.884	MN	5,095	39,875	05/09/2019	05/15/2027	
87470L-AG-6	TALLGRASS NRG PRTRN/FIN 6 01/03/27			2	3.C FE	618,750	104.000	624,000	600,000	618,575		(175)			6.000	5.743	MS	12,000	18,000	08/12/2021	03/01/2027	
87612B-BE-1	TARGA RESOURCES PARTNERS 5.375 01/02/27			2	3.A FE	245,625	103.057	257,643	250,000	248,275		286			5.375	5.531	FA	5,599	13,438	02/05/2019	02/01/2027	
87612B-BG-6	TARGA RESOURCES PARTNERS 5 15/01/28			2	3.A FE	144,000	105.370	158,055	150,000	145,049		669			5.000	5.646	JJ	3,458	7,500	05/21/2020	01/15/2028	
87612B-BQ-4	TARGA RESOURCES PARTNERS 5.5 01/03/30			2	3.A FE	879,500	109.250	955,938	875,000	878,887		(323)			5.500	5.440	MS	16,042	48,125	01/16/2020	03/01/2030	
87724R-AJ-1	TAYLOR MORRISON COMM 5.125 01/08/30			2	3.C FE	567,500	110.000	577,500	525,000	562,177		(3,810)			5.125	4.097	FA	11,211	27,579	07/30/2020	08/01/2030	
87901J-AH-8	TEGNA INC 5 15/09/29			2	3.B FE	828,063	102.250	818,000	800,000	812,791	(12,851)	(2,687)			5.000	4.445	MS	11,778	40,000	03/02/2021	09/15/2029	
87918A-AF-2	TELADOC HEALTH INC 1.25 01/06/27				4.B	454,500	91.063	455,313	500,000	454,500					1.250	3.075	JD	521		12/29/2021	06/01/2027	
87927V-AM-0	TELECOM ITALIA CAPITAL 6 30/09/34		D		3.B FE	345,000	105.766	317,298	300,000	317,298	(16,727)	(1,889)			6.000	4.808	MS	4,550	18,000	02/05/2020	09/30/2034	
87971M-BD-4	TELUS CORP 2.8 16/02/27		A	2	2.A FE	1,852,686	104.021	1,976,403	1,900,000	1,873,420		4,687			2.800	3.097	FA	19,950	53,200	06/05/2017	02/16/2027	

SCHEDULE D - PART 1

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

E10.25

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
880349-AT-2	TENNECO INC 5.125 15/04/29			2	3.C FE	824,063	97.750	806,438	825,000	806,438	(17,690)	65			5.125	5.142	AO	8,926	24,429	04/28/2021	04/15/2029
883556-CK-6	THERMO FISHER SCIENTIFIC 1.75 15/10/28			2	2.A FE	999,520	99.437	994,369	1,000,000	999,542		22			1.750	1.757	AO	6,222		08/09/2021	10/15/2028
88579Y-BB-6	3M COMPANY 3.25 14/02/24			2	1.E FE	2,992,680	104.543	3,136,295	3,000,000	2,996,976		1,353			3.250	3.299	FA	37,104	97,500	09/11/2018	02/14/2024
887389-AJ-3	TIMKEN CO 3.875 01/09/24			2	2.C FE	1,245,138	105.125	1,314,068	1,250,000	1,248,085		667			3.875	3.936	MS	16,146	48,438	05/04/2017	09/01/2024
89114R-5B-8	TORONTO-DOMINION BANK 2.375 08/11/27		A	2	1.F FE	1,233,000	100.564	1,206,769	1,200,000	1,218,976		(10,008)			2.375	1.510	FMAN	4,196	28,500	07/31/2020	11/08/2027
892231-AB-7	TOWNSQUARE MEDIA INC 6.875 01/02/26			2	4.B FE	725,906	106.125	742,875	700,000	723,070		(2,836)			6.875	6.066	FA	20,052	27,405	06/07/2021	02/01/2026
89233P-5T-9	TOYOTA MOTOR CREDIT CORP 3.3 12/01/22				1.E FE	1,518,607	100.057	1,500,862	1,500,000	1,500,156		(4,614)			3.300	2.988	JJ	23,238	49,500	06/05/2017	01/12/2022
892356-AA-4	TRACTOR SUPPLY CO 1.75 01/11/30			2	2.B FE	958,120	93.732	937,320	1,000,000	958,729		609			1.750	2.266	MN	2,917		11/04/2021	11/01/2030
893647-BQ-9	TRANSDIGM INC 4.875 01/05/29			2	4.C FE	224,906	100.430	225,968	225,000	224,913		7			4.875	4.881	MN	1,828	5,789	04/13/2021	05/01/2029
89566E-AG-3	TRISTATE GEN&TRANS ASSN 3.7 01/11/24			2	1.G FE	398,480	105.357	421,430	400,000	399,294		231			3.700	3.766	MN	2,467	14,800	04/17/2018	11/01/2024
896442-AG-5	TRINITY CAPITAL INC/MD 4.375 24/08/26			2	2.B PL	2,400,000	99.816	2,395,584	2,400,000	2,400,000					4.375	4.375	FA	37,042		08/19/2021	08/24/2026
90184L-AF-9	TWITTER INC 0.25 15/06/24				3.B	422,183	108.953	370,440	340,000	370,440	(38,517)	(13,226)			0.250	-7.230	JD	38	691	10/27/2021	06/15/2024
902252-AA-3	TYLER TECHNOLOGIES INC 0.25 15/03/26				2.B	926,650	122.340	1,006,858	823,000	923,549		(3,101)			0.250	-2.443	MS	606	411	12/10/2021	03/15/2026
904678-AF-6	UNICREDIT SPA 5.861 19/06/32		D	2	3.A FE	278,125	109.240	273,099	250,000	273,099	(1,103)	(3,674)			4.979	3.055	JD	415	14,653	12/03/2020	06/19/2032
904678-AS-8	UNICREDIT SPA 5.459 30/06/35		D	2	3.A FE	782,550	109.055	817,913	750,000	778,870		(2,258)			5.459	-0.438	JD	114	35,620	07/23/2020	06/30/2035
907818-EH-7	UNION PACIFIC CORP 2.75 01/03/26			2	2.A FE	1,393,305	104.811	1,572,157	1,500,000	1,434,661		14,162			2.750	3.883	MS	13,750	41,250	12/13/2018	03/01/2026
907818-EQ-7	UNION PACIFIC CORP 3.6 15/09/37			2	2.A FE	499,505	111.117	555,587	500,000	499,584		19			3.600	3.607	MS	5,300	18,000	09/12/2017	09/15/2037
90932L-AH-0	UNITED AIRLINES INC 4.625 15/04/29			2	3.B FE	1,031,875	103.125	1,031,250	1,000,000	1,026,624	(3,542)	(1,709)			4.625	4.116	AO	9,764	22,354	08/27/2021	04/15/2029
911363-AM-1	UNITED RENTALS NORTH AM 3.875 15/02/31			2	3.B FE	558,250	101.500	558,250	550,000	557,875		(150)			3.875	3.793	FA	8,051	21,609	07/31/2020	02/15/2031
913017-DB-2	RAYTHEON TECH CORP 3.65 16/08/23			2	2.A FE	33,997	103.975	35,351	34,000	33,999		1			3.650	3.652	FA	465	1,241	08/13/2018	08/16/2023
913026-AT-7	UNITED TELEPHONE FLORIDA 8.375 15/01/25			2	2.C FE	1,347,934	111.456	1,212,644	1,088,000	1,171,469		(24,473)			8.375	5.625	JJ	42,016	91,120	02/11/2013	01/15/2025
91832V-AA-2	VOC ESCROW LTD 5 15/02/28			2	4.B FE	553,875	99.000	519,750	525,000	519,750	3,658	(4,971)			5.000	3.893	FA	9,917	26,250	12/13/2019	02/15/2028
92240M-BL-1	VECTOR GROUP LTD 5.75 01/02/29			2	3.C FE	1,367,750	97.306	1,313,631	1,350,000	1,313,631	(52,258)	(1,861)			5.750	5.530	FA	32,344	39,459	02/26/2021	02/01/2029
92277G-AU-1	VENTAS REALTY LP 3 15/01/30			2	2.A FE	499,610	103.304	516,518	500,000	499,688		34			3.000	3.009	JJ	6,917	15,000	08/16/2019	01/15/2030
92343X-AB-6	VERINT SYSTEMS INC 0.25 15/04/26				4.A FE	376,582	106.440	381,055	358,000	376,544		(38)			0.250	-0.932	AO	189		12/27/2021	04/15/2026
925550-AB-1	VIAVI SOLUTIONS INC 1 01/03/24				3.B	433,334	141.625	497,104	351,000	421,797		(10,230)			1.000	-7.314	MS	1,170	1,235	11/05/2021	03/01/2024
92564R-AE-5	VICI PROPERTIES / NOTE 4.125 15/08/30			2	3.B FE	633,625	105.750	687,375	650,000	635,686		1,288			4.125	4.441	FA	10,129	26,813	07/28/2020	08/15/2030
92769X-AP-0	VIRGIN MEDIA SECURED FIN 5.5 15/05/29		D	2	3.C FE	789,688	105.250	789,375	750,000	788,186		(1,501)			5.500	4.341	MN	5,271	20,625	10/08/2021	05/15/2029
928377-AC-4	VISTA OUTDOOR INC 4.5 15/03/29			2	4.A FE	600,000	100.625	603,750	600,000	600,000					4.500	4.500	MS	7,950	14,400	02/17/2021	03/15/2029
92840V-AH-5	VISTRA OPERATIONS CO LLC 4.375 01/05/29			2	3.B FE	1,126,250	100.163	1,126,834	1,125,000	1,125,686	(429)	(135)			4.375	4.350	MN	8,203	23,379	05/27/2021	05/01/2029
948565-AD-8	WEEKLEY HOMES LLC/ FINAN 4.875 15/09/28			2	3.C FE	518,563	103.000	515,000	500,000	511,250	(4,092)	(3,221)			4.875	4.055	MS	7,177	23,833	01/21/2021	09/15/2028
94973V-BG-1	ANTHEM INC 2.75 15/10/42				2.B FE	4,236,964	657.100	6,991,544	1,064,000	3,814,071		(211,669)			2.750	-4.598	AO	6,177	29,260	01/06/2021	10/15/2042
95001D-4J-6	WELLS FARGO & COMPANY 3.5 19/06/31			2	2.A FE	877,000	99.543	872,995	877,000	877,000					5.000	3.500	JD	1,023	30,695	06/24/2019	06/19/2031

E10.26

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

1	2	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	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			Rate Used To Obtain Fair Value	Fair Value			Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
95040Q-AJ-3	WELLTOWER INC 3.1 15/01/30			2	2.A FE	999,580	104.861	1,048,613	1,000,000	999,664		36			3.100	3.105	JJ	14,294	31,000	08/09/2019	01/15/2030	
95081Q-AP-9	WESCO DISTRIBUTION INC 7.25 15/06/28			2	3.C FE	538,750	109.625	548,125	500,000	528,964		(6,947)			7.250	5.500	JD	1,611	36,250	07/23/2020	06/15/2028	
958667-AC-1	WESTERN MIDSTREAM OPERAT 4.05 01/02/30			2	3.A FE	1,252,875	110.102	1,486,377	1,350,000	1,265,591		7,585			5.300	6.320	FA	29,813	69,863	08/12/2020	02/01/2030	
961214-DZ-3	WESTPAC BANKING CORP 3.65 15/05/23		D		1.D FE	2,000,620	103.990	2,079,794	2,000,000	2,000,185		(129)			3.650	3.643	MN	9,328	73,000	06/20/2018	05/15/2023	
976826-BE-6	WISCONSIN POWER & LIGHT 6.375 15/08/37				1.G FE	665,913	140.732	703,660	500,000	639,082		(6,296)			6.375	3.981	FA	12,042	31,875	06/05/2017	08/15/2037	
98138H-AF-8	WORKDAY INC 0.25 01/10/22				4.B FE	196,163	186.000	353,400	190,000	190,975		(1,300)			0.250	-0.430	AO	119	475	01/10/2018	10/01/2022	
98310W-AN-8	WYNDHAM DESTINATIONS INC 5.75 01/04/27			2	3.C FE	860,000	108.677	923,755	850,000	857,244		(1,216)			6.000	5.803	AO	12,750	51,000	08/03/2020	04/01/2027	
98313R-AG-1	WYNN MACAU LTD 5.5 15/01/26		D	2	4.B FE	477,594	94.000	446,500	475,000	446,500	(30,411)	(469)			5.500	5.389	JJ	12,047	28,012	08/19/2020	01/15/2026	
984121-CL-5	XEROX CORPORATION 4.8 01/03/35				3.B FE	955,688	100.625	1,006,250	1,000,000	964,677		1,826			4.800	5.170	MS	16,000	48,000	02/06/2020	03/01/2035	
98955D-AA-8	ZIGGO BV 4.875 15/01/30		D	2	4.A FE	527,500	102.560	512,800	500,000	512,800	(11,267)	(3,433)			4.875	3.881	AO	5,146	24,375	02/16/2021	01/15/2030	
98978V-AL-7	ZOETIS INC 3 12/09/27			2	2.A FE	1,489,230	105.481	1,582,214	1,500,000	1,493,460		1,034			3.000	3.084	MS	13,625	45,000	09/12/2017	09/12/2027	
BK6867-03-4	STMICROELECTRONICS NV 0 04/08/25	@	D		2.B FE	478,980	131.460	525,840	400,000	400,000						-3.725				12/04/2020	08/04/2025	
BK6867-06-7	STMICROELECTRONICS NV 0 04/08/27	@	D		2.B FE	841,650	131.659	1,053,268	800,000	800,000						-0.724				08/26/2020	08/04/2027	
3299999 – Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						540,720,895	XXX	566,621,423	509,667,344	529,810,399	(1,062,314)	(3,482,892)	358,018		XXX	XXX	XXX		5,292,809	17,340,342	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities																						
36262M-AC-2	GS MORT SEC TRUST 1.26 POOL ID IP			4	1.D FE	2,400,000	99.891	2,397,391	2,400,000	2,400,000					1.260	1.240	MON	1,428	5,045	09/29/2021	10/15/2036	
58403Y-AN-6	MED TRUST 1.9 POOL ID MDLN			4	1.D FE	2,350,000	99.749	2,344,108	2,350,000	2,350,000					1.900	1.900	MON	2,108	3,701	10/29/2021	11/15/2038	
3499999 – Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities						4,750,000	XXX	4,741,500	4,750,000	4,750,000					XXX	XXX	XXX		3,536	8,746	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities																						
12510H-AM-2	CAPITAL AUTOMOTIVE REIT 1.92 POOL ID 1A			4	1.E FE	1,749,565	98.446	1,722,812	1,750,000	1,749,625		60			1.920	1.929	MON	1,493	11,107	07/27/2021	08/15/2051	
13079W-DG-0	SYMPHONY CLO LTD 2.6222 POOL ID 9A		D	4	1.F FE	2,150,000	100.299	2,156,434	2,150,000	2,150,000					2.622	2.622	JAJO	11,746	3,855	09/08/2021	07/16/2032	
22535B-AE-3	CR ACCEPT AUTO LOAN TR 1.94 POOL ID 4			4	1.F FE	2,399,832	99.143	2,379,424	2,400,000	2,399,847		16			1.940	1.944	MON	2,069	6,079	10/19/2021	02/18/2031	
33938M-AA-7	FLEXENTIAL ISSUER, LLC 3.25 POOL ID 1A			4	1.G FE	2,382,685	99.812	2,395,498	2,400,000	2,383,195		510			3.250	3.549	MON	1,300	5,417	11/23/2021	11/27/2051	
38178X-AC-7	GOLUB CAP PART FUND 3.9936 POOL ID 2A			4	2.B FE	1,300,000	99.239	1,290,108	1,300,000	1,300,000					3.994	3.994	JAJO	8,076		10/15/2021	10/19/2029	
64129K-BG-1	NEUBERGER BERMAN CLO LTD 1.4738 POOL ID 15A		D	4	1.C FE	2,400,000	100.013	2,400,305	2,400,000	2,400,000					1.474	1.476	JAJO	7,664	2,358	08/31/2021	10/15/2029	
65253M-AA-6	NEWTEK SM BUS LOAN TRU 1.8535 POOL ID 1			4	1.F FE	1,974,688	100.000	1,974,688	1,974,688	1,974,688					1.854	1.854	MON	712	1,830	12/02/2021	12/25/2048	
68377W-AA-9	OPORTUN FUNDING LLC 2.18 POOL ID C			4	1.F FE	2,399,722	99.917	2,398,015	2,400,000	2,399,757		35			2.180	2.189	MON	3,343	5,959	10/25/2021	10/08/2031	
76042U-AB-9	REP FIN ISSUANCE TRUS 2.8 POOL ID A			4	1.G FE	2,399,113	99.693	2,392,636	2,400,000	2,399,169		56			2.800	2.825	MON	2,053	5,227	11/10/2021	12/22/2031	
80290C-AE-4	SANTANDER BK AUTO CR-LN 1.833 PL ID1A			4	2.B FE	2,330,000	99.913	2,327,971	2,330,000	2,330,000					1.833	1.833	MON	1,305		12/13/2021	12/15/2031	
92243R-AC-8	VCP RRL ABS I, LTD 2.848 POOL ID 1A			4	2.B FE	1,410,000	99.564	1,403,848	1,410,000	1,410,000					2.848	2.848	JAJO	15,728		07/28/2021	10/20/2031	
3599999 – Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities						22,895,604	XXX	22,841,738	22,914,688	22,896,282		678			XXX	XXX	XXX		55,488	41,830	XXX	XXX
3899999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)						568,366,499	XXX	594,204,661	537,332,032	557,456,681	(1,062,314)	(3,482,214)	358,018		XXX	XXX	XXX		5,351,833	17,390,918	XXX	XXX
SVO Identified Funds, Exchange Traded Funds – as Identified by the SVO																						

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
464288-16-6	ISHARES AGENCY BOND ETF				1.A	37,632,475	117.170	37,494,400		37,864,459		175,245					N/A		306,699	04/27/2021	
464288-63-8	ISHARES 5-10 YR INV GRADE CORP BOND ETF				2.B	17,902,900	59.270	17,781,000		17,890,938		6,572					N/A		274,785	12/27/2021	
464288-64-6	ISHARES TRT ISHARES 1-5 YR INV GR CORP				2.A	36,808,972	53.880	36,369,000		36,683,834		(125,138)					N/A		363,119	12/27/2021	
6099999 – SVO Identified Funds, Exchange Traded Funds – as Identified by the SVO						92,344,347	XXX	91,644,400		92,439,231		56,679			XXX	XXX	XXX		944,603	XXX	XXX
7699999 – Subtotals – Issuer Obligations						1,017,886,193	XXX	1,045,474,826	948,574,927	989,752,995	7,064,488	(8,954,855)	358,018		XXX	XXX	XXX	9,006,665	29,932,511	XXX	XXX
7799999 – Subtotals – Residential Mortgage-Backed Securities						205,890,613	XXX	202,931,669	197,494,211	203,932,181		(1,998,334)			XXX	XXX	XXX	465,504	5,041,644	XXX	XXX
7899999 – Subtotals – Commercial Mortgage-Backed Securities						42,451,687	XXX	42,168,979	40,935,433	42,110,671		(326,391)			XXX	XXX	XXX	83,483	854,004	XXX	XXX
7999999 – Subtotals – Other Loan-Backed and Structured Securities						49,083,878	XXX	48,611,574	47,787,675	49,248,745		(302,252)			XXX	XXX	XXX	111,349	731,204	XXX	XXX
8099999 – Subtotals – SVO Identified Funds						92,344,347	XXX	91,644,400		92,439,231		56,679			XXX	XXX	XXX		944,603	XXX	XXX
8399999 – Subtotals – Total Bonds						1,407,656,718	XXX	1,430,831,448	1,234,792,245	1,377,483,810	7,064,488	(11,525,153)	358,018		XXX	XXX	XXX	9,667,001	37,503,966	XXX	XXX

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
	1A	1A \$569,647,607	1B \$60,782,532	1C \$79,828,394	1D \$63,521,608	1E \$53,065,339	1F \$83,500,779	1G \$94,528,008			
	1B	2A \$126,309,927	2B \$75,054,429	2C \$30,027,360							
	1C	3A \$29,771,464	3B \$34,153,835	3C \$40,363,208							
	1D	4A \$15,890,562	4B \$15,547,268	4C \$5,091,508							
	1E	5A \$	5B \$400,000	5C \$							
	1F	6 \$									

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book / Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP 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 B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
00170F-20-9	AMG CAPITAL TRUST II 5.15 15/10/37			72,371.000			4,247,273	58.688	4,247,273	2,925,942	45,677	169,196		658,136			658,136		2.C FE	10/18/2021
060505-68-2	BANK OF AMERICA CORP 7.25			2,975.000			4,300,065	1,445.400	4,300,065	4,226,567	54,521	188,863		(188,273)			(188,273)		2.C FE	12/17/2021
101137-20-6	BOSTON SCIENTIFIC CORP 5.5 01/06/23			8,902.000			1,020,703	114.660	1,020,703	1,040,027	6,392	10,878		(19,323)			(19,323)		2.C Z	12/16/2021
65339F-73-9	NEXTERA ENERGY INC 6.219 01/09/23			45,100.000			2,611,741	57.910	2,611,741	2,247,404	13,634	122,445		352,668	6,974		359,642		2.B FE	10/11/2021
949746-80-4	WELLS FARGO & COMPANY 7.5			3,814.000			5,684,881	1,490.530	5,684,881	5,320,202	27,810	286,659		(104,389)			(104,389)		2.B FE	12/22/2020
8499999 – Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							17,864,664	XXX	17,864,664	15,760,141	148,035	778,040		698,818	6,974		705,792		XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
025537-12-7	AMERICAN ELECTRIC POWER 6.125 15/03/22			32,750.000	50.00		1,650,645	50.120	1,641,430	1,652,779	5,293	100,297			3,813		3,813		2.B FE	11/13/2020
02557T-30-7	AMERICAN ELECTRIC POWER 6.125 15/08/23			69,153.000	50.00		3,432,149	52.600	3,637,448	3,415,356	28,826	150,975		(4,508)	17,486		12,978		2.B FE	12/16/2021
233331-84-2	DTE ENERGY CO 6.25 01/11/22			84,318.000	50.00		4,157,031	51.340	4,328,886	4,138,873	55,626	214,502			17,054		17,054		2.A FE	12/16/2021
235851-30-0	DANAHER CORP 4.75 15/04/22			485.000	1,000.00		522,987	2,194.000	1,064,090	710,244	5,951	23,038		3,672	(156,646)		(152,974)		2.A FE	11/12/2020
25746U-13-3	DOMINION ENERGY INC 7.25 01/06/22			32,643.000	100.00		3,346,885	100.640	3,285,192	3,373,025	22,228	236,662			(13,989)		(13,989)		2.C FE	11/13/2020
48251W-40-1	KKR & CO INC 6 1 5/09/23			115,044.000	50.00		10,713,272	93.150	10,716,349	6,184,518	32,596	343,413		4,158,675	(63,243)		4,095,432		2.B FE	12/17/2021
65339F-77-0	NEXTERA ENERGY INC 5.279 01/03/23			52,265.000	50.00		2,582,863	57.540	3,007,328	2,520,017	10,034	120,038			28,286		28,286		2.B FE	08/13/2021
65339F-79-6	NEXTERA ENERGY INC 4.872 01/09/22			52,300.000	50.00		2,699,270	68.090	3,561,107	2,812,981	10,916	127,403			(89,667)		(89,667)		2.B FE	11/12/2020
65473P-12-1	NISOURCE INC 7.75 01/03/24			39,758.000	100.00		4,141,220	111.990	4,452,498	4,162,707	25,677	120,536			(21,487)		(21,487)		2.C FE	12/10/2021
842587-60-2	SOUTHERN CO 6.75 01/08/22			78,860.000	50.00		3,987,268	53.750	4,238,725	4,042,545	44,939	232,951			(49,649)		(49,649)		2.C FE	08/12/2021
854502-84-6	STANLEY BLACK & DECKER 15.25 15/11/22			55,659.000	100.00		5,268,564	109.190	6,077,406	5,146,000	39,773	286,325			128,708		128,708		2.A FE	06/24/2021
8599999 – Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							42,502,153	XXX	46,010,459	38,159,044	281,860	1,956,138		4,157,839	(199,334)		3,958,505		XXX	XXX
8999999 – Total Preferred Stocks							60,366,817	XXX	63,875,123	53,919,185	429,895	2,734,178		4,856,657	(192,359)		4,664,298		XXX	XXX

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1B	2A \$9,948,582	2B \$29,374,821	2C \$21,043,414				
1C	3A \$	3B \$	3C \$				
1D	4A \$	4B \$	4C \$				
1E	5A \$	5B \$	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 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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
00123Q-10-4	AGNC INVESTMENT CORP			89,800.000	1,350,592	15.040	1,350,592	1,324,618	10,776	103,346		(62,669)		(62,669)		12/20/2021	XXX
00182C-10-3	ANI PHARMACEUTICALS INC			15,425.000	710,784	46.080	710,784	475,290				235,468		235,468		10/04/2021	XXX
00206R-10-2	AT&T INC			11,705.000	287,943	24.600	287,943	148,607		24,346		(48,693)		(48,693)		10/28/2020	XXX
002824-10-0	ABBOTT LABORATORIES			15,134.000	2,129,959	140.740	2,129,959	303,468		27,241		472,938		472,938		03/24/2020	XXX
00287Y-10-9	ABBVIE INC			400.000	54,160	135.400	54,160	6,235		2,080		11,300		11,300		01/02/2013	XXX
00507V-10-9	ACTIVISION BLIZZARD INC			5,500.000	365,915	66.530	365,915	417,329		1,410		(100,760)		(100,760)		10/13/2021	XXX
00724F-10-1	ADOBE INC			5,066.000	2,872,726	567.060	2,872,726	269,657				339,118		339,118		06/22/2017	XXX
00751Y-10-6	ADVANCE AUTO PARTS INC			400.000	95,952	239.880	95,952	81,773	400	400		14,180		14,180		06/25/2021	XXX
00773T-10-1	ADVANSIX INC			10,428.000	492,723	47.250	492,723	214,563			1,104	223,755		223,755		12/13/2021	XXX
00846U-10-1	AGILENT TECHNOLOGIES INC			1,900.000	303,335	159.650	303,335	25,077		1,474		78,204		78,204		01/09/2019	XXX
009158-10-6	AIR PRODUCTS AND CHEMICALS INC			2,000.000	608,520	304.260	608,520	97,123	3,000	11,680		62,080		62,080		12/18/2003	XXX
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC			54,600.000	1,604,148	29.380	1,604,148	1,393,230				161,716		161,716		10/12/2021	XXX
00971T-10-1	AKAMAI TECHNOLOGIES INC			400.000	46,816	117.040	46,816	38,780				8,036		8,036		03/11/2021	XXX
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES INC			1,800.000	401,328	222.960	401,328	343,777	2,070	2,016		57,551		57,551		10/13/2021	XXX
017175-10-0	ALLEGHANY CORP			2,000.000	1,335,180	667.590	1,335,180	1,259,049				111,138		111,138		09/27/2021	XXX
020002-10-1	ALLSTATE CORP/THE			1,300.000	152,945	117.650	152,945	38,493	1,701	3,861		10,036		10,036		06/25/2021	XXX
02079K-10-7	ALPHABET INC			2,502.000	7,239,762	2,893.593	7,239,762	559,431				2,856,558		2,856,558		06/22/2017	XXX
02079K-30-5	ALPHABET INC			2,460.000	7,126,718	2,897.040	7,126,718	1,421,354				2,815,224		2,815,224		09/10/2015	XXX
02156K-10-3	ALTICE USA INC			82,100.000	1,328,378	16.180	1,328,378	1,444,797				(116,419)		(116,419)		12/27/2021	XXX
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP			162.970	8,404	51.570	8,404	595	13	46		(629)		(629)		07/05/2016	XXX
02209S-10-3	ALTRIA GROUP INC			13,515.000	640,476	47.390	640,476	420,119	13,244	21,298		29,970		29,970		10/13/2021	XXX
023135-10-6	AMAZON.COM INC			1,300.000	4,334,642	3,334.340	4,334,642	4,209,322				(43,898)		(43,898)		06/25/2021	XXX
023608-10-2	AMEREN CORP			1,400.000	124,614	89.010	124,614	114,438			1,540	10,176		10,176		06/25/2021	XXX
025537-10-1	AMERICAN ELECTRIC POWER CO INC			3,400.000	302,498	88.970	302,498	278,907				17,415		17,415		10/13/2021	XXX
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC			38,600.000	977,352	25.320	977,352	1,019,042			13,896	(41,690)		(41,690)		09/17/2021	XXX
025676-20-6	AMERICAN EQUITY INV LIFE HOLDING CO			27,900.000	1,085,868	38.920	1,085,868	880,178			9,486	205,690		205,690		10/04/2021	XXX
02665T-30-6	AMERICAN HOMES 4 RENT			1,300.000	56,693	43.610	56,693	51,521			260	5,172		5,172		06/25/2021	XXX
03027X-10-0	AMERICAN TOWER CORP			3,300.000	965,250	292.500	965,250	133,485	4,587	16,599		224,532		224,532		01/14/2020	XXX
030420-10-3	AMERICAN WATER WORKS CO INC			300.000	56,658	188.860	56,658	14,679				10,617		10,617		06/29/2015	XXX
03073E-10-5	AMERISOURCEBERGEN CORP			800.000	106,312	132.890	106,312	10,538			1,424	28,104		28,104		12/19/2002	XXX
03076C-10-6	AMERIPRISE FINANCIAL INC			1,082.000	326,396	301.660	326,396	29,357			4,793	116,131		116,131		10/04/2005	XXX
031162-10-0	AMGEN INC			1,704.000	383,349	224.970	383,349	79,659		11,996		(8,435)		(8,435)		07/16/2002	XXX
032095-10-1	AMPHENOL CORP			9,200.000	804,632	87.460	804,632	57,863	1,840	5,336		203,090		203,090		10/23/2008	XXX
032654-10-5	ANALOG DEVICES INC			3,296.000	579,338	175.770	579,338	257,675			7,110	73,750		73,750		10/13/2021	XXX
03662Q-10-5	ANSYS INC			300.000	120,336	401.120	120,336	48,292				11,196		11,196		01/22/2019	XXX
03674X-10-6	ANTERO RESOURCES CORP			27,900.000	488,250	17.500	488,250	500,486				(12,236)		(12,236)		12/06/2021	XXX
037833-10-0	APPLE INC			10,690.000	1,898,223	177.570	1,898,223	884,253			9,247	479,767		479,767		06/26/2020	XXX
039483-10-2	ARCHER-DANIELS-MIDLAND CO			4,387.000	296,517	67.590	296,517	159,625			4,051	47,847		47,847		10/13/2021	XXX
04621X-10-8	ASSURANT INC			1,300.000	202,618	155.860	202,618	30,196				25,532		25,532		04/06/2009	XXX
049560-10-5	ATMOS ENERGY CORP			2,000.000	209,540	104.770	209,540	184,400			1,360	25,140		25,140		10/13/2021	XXX
053015-10-3	AUTOMATIC DATA PROCESSING INC			2,700.000	665,766	246.580	665,766	93,930	2,808	10,044		190,026		190,026		10/04/2017	XXX
053332-10-2	AUTOZONE INC			200.000	419,278	2,096.390	419,278	295,854				123,424		123,424		06/25/2021	XXX
053484-10-1	AVALONBAY COMMUNITIES INC			600.000	151,554	252.590	151,554	128,365	954	1,908		23,189		23,189		06/25/2021	XXX
058498-10-6	BALL CORP			3,600.000	346,572	96.270	346,572	24,583			2,520	11,124		11,124		12/18/2003	XXX
071813-10-9	BAXTER INTERNATIONAL INC			5,864.000	503,366	85.840	503,366	79,229	1,642	6,157		32,838		32,838		12/18/2003	XXX
075887-10-9	BECTON DICKINSON AND CO			1,650.000	414,942	251.480	414,942	50,184				2,079		2,079		12/29/2017	XXX
084670-70-2	BERKSHIRE HATHAWAY INC			14,794.000	4,423,406	299.000	4,423,406	1,223,268				993,121		993,121		01/25/2016	XXX
09062X-10-3	BIOGEN INC			200.000	47,984	239.920	47,984	44,158				(988)		(988)		08/27/2019	XXX
09247X-10-1	BLACKROCK INC			1,000.000	915,560	915.560	915,560	170,067		16,520		194,020		194,020		06/08/2012	XXX
101137-10-7	BOSTON SCIENTIFIC CORP			5,072.000	215,459	42.480	215,459	26,731				33,120		33,120		12/12/2011	XXX
110122-10-8	BRISTOL-MYERS SQUIBB CO			3,075.000	191,726	62.350	191,726	65,782			6,027	984		984		01/14/2020	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
11135F-10-1	BROADCOM INC.			400,000	266,164	665.410	266,164	194,004		1,640		72,160		72,160		10/13/2021	XXX
115637-20-9	BROWN-FORMAN CORP.			4,562,000	332,387	72.860	332,387	45,293		8,697		(29,972)		(29,972)		12/18/2003	XXX
12503M-10-8	CBOE GLOBAL MARKETS INC.			700,000	91,280	130.400	91,280	85,573		672		5,707		5,707		08/26/2021	XXX
12508E-10-1	CDK GLOBAL INC.			25,200,000	1,051,848	41.740	1,051,848	1,096,963		11,550		(155,916)		(155,916)		09/02/2021	XXX
12541W-20-9	CH ROBINSON WORLDWIDE INC.			200,000	21,526	107.630	21,526	17,998	110	102		3,528		3,528		08/26/2021	XXX
125581-80-1	CIT GROUP INC.			18,300,000	939,522	51.340	939,522	388,627		25,620		282,552		282,552		03/19/2020	XXX
12572Q-10-5	CME GROUP INC.			2,800,000	639,688	228.460	639,688	484,851	9,100	9,800		98,854		98,854		10/13/2021	XXX
125896-10-0	CMS ENERGY CORP.			3,200,000	208,160	65.050	208,160	69,385		5,046		13,455		13,455		06/25/2021	XXX
126408-10-3	CSX CORP.			10,200,000	383,520	37.600	383,520	329,643		1,381		53,877		53,877		10/13/2021	XXX
126650-10-0	CVS HEALTH CORP.			1,780,000	183,625	103.160	183,625	24,251		3,560		62,051		62,051		02/19/2002	XXX
127190-30-4	CACI INTERNATIONAL INC.			2,600,000	699,946	269.210	699,946	554,850				51,688		51,688		10/26/2020	XXX
133131-10-2	CAMDEN PROPERTY TRUST.			1,300,000	232,284	178.680	232,284	175,788	1,079	2,158		56,496		56,496		06/25/2021	XXX
134429-10-9	CAMPBELL SOUP CO.			4,300,000	186,878	43.460	186,878	178,516				8,362		8,362		10/13/2021	XXX
13645T-10-0	CANADIAN PACIFIC RAILWAY LTD.		A	0.200	14	71.950	14	15				(1)		(1)		06/25/2021	XXX
13765N-10-7	CANNAE HOLDINGS INC.			51,800,000	1,820,770	35.150	1,820,770	1,943,483				(122,713)		(122,713)		10/13/2021	XXX
14149Y-10-8	CARDINAL HEALTH INC.			496,000	25,539	51.490	25,539	9,239	243	969		(1,027)		(1,027)		02/25/2000	XXX
14448C-10-4	CARRIER GLOBAL CORP.			5,035,000	273,098	54.240	273,098	23,555	755	2,417		83,178		83,178		02/25/2000	XXX
149123-10-1	CATERPILLAR INC.			500,000	103,370	206.740	103,370	9,034		2,140		12,360		12,360		02/28/2000	XXX
15189T-10-7	CENTERPOINT ENERGY INC.			54,500,000	1,521,095	27.910	1,521,095	1,019,845		32,297		345,379		345,379		09/16/2021	XXX
156782-10-4	CERNER CORP.			1,800,000	167,166	92.870	167,166	101,164	486	1,540		27,382		27,382		03/11/2021	XXX
16119P-10-8	CHARTER COMMUNICATIONS INC.			71,000	46,290	651.970	46,290	3,946				(680)		(680)		05/19/2016	XXX
165167-73-5	CHESAPEAKE ENERGY CORP.			11,100,000	716,172	64.520	716,172	722,248		4,856		(6,076)		(6,076)		11/08/2021	XXX
166764-10-0	CHEVRON CORP.			1,012,000	118,758	117.350	118,758	30,516		5,374		33,295		33,295		10/11/2019	XXX
171340-10-2	CHURCH & DWIGHT CO INC.			1,500,000	153,750	102.500	153,750	80,294		1,515		22,905		22,905		10/11/2019	XXX
172062-10-1	CINCINNATI FINANCIAL CORP.								126							08/26/2021	XXX
17275R-10-2	CISCO SYSTEMS INC/DELAWARE			32,000,000	2,027,840	63.370	2,027,840	709,673		45,924		583,285		583,285		03/11/2021	XXX
177376-10-0	CITRIX SYSTEMS INC.			100,000	9,459	94.590	9,459	1,032		148		(3,551)		(3,551)		10/11/2019	XXX
189054-10-9	CLOROX CO/THE			2,000,000	348,720	174.360	348,720	95,871		9,080		(55,120)		(55,120)		06/29/2015	XXX
191216-10-0	COCA-COLA CO/THE			25,330,000	1,499,789	59.210	1,499,789	522,487		42,428		110,752		110,752		10/13/2021	XXX
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS CORP.			7,200,000	638,784	88.720	638,784	112,626		6,912		48,744		48,744		04/08/2008	XXX
19249H-10-3	COHERUS BIOSCIENCES INC.			39,200,000	625,632	15.960	625,632	618,554				13,958		13,958		12/13/2021	XXX
194162-10-3	COLGATE-PALMOLIVE CO.			10,400,000	887,536	85.340	887,536	265,138		18,616		(1,768)		(1,768)		10/21/2005	XXX
20030N-10-1	COMCAST CORP.			34,910,000	1,757,020	50.330	1,757,020	279,389		34,212		(72,264)		(72,264)		10/07/2010	XXX
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC.			13,700,000	699,796	51.080	699,796	790,520		22,719		(152,807)		(152,807)		06/18/2021	XXX
205887-10-2	CONAGRA BRANDS INC.			7,267,000	248,168	34.150	248,168	239,021		2,329		7,576		7,576		10/13/2021	XXX
209115-10-4	CONSOLIDATED EDISON INC.			6,900,000	588,708	85.320	588,708	514,941		8,835		73,767		73,767		10/13/2021	XXX
216648-40-2	COOPER COS INC/THE			100,000	41,894	418.940	41,894	40,110				1,784		1,784		10/13/2021	XXX
217204-10-6	COPART INC.			1,300,000	197,106	151.620	197,106	181,112				15,994		15,994		10/13/2021	XXX
22052L-10-4	CORTEVA INC.			1,223,000	57,823	47.280	57,823	6,611		660		10,469		10,469		09/05/2017	XXX
22160K-10-5	COSTCO WHOLESALE CORP.			4,412,000	2,504,692	567.700	2,504,692	157,421		13,545		842,339		842,339		08/16/2005	XXX
22822V-10-1	CROWN CASTLE INTERNATIONAL CORP.			200,000	41,748	208.740	41,748	10,520		1,092		9,910		9,910		06/26/2019	XXX
229663-10-9	CUBESMART			3,300,000	187,803	56.910	187,803	157,348	1,419	2,244		30,455		30,455		06/25/2021	XXX
229899-10-9	CULLEN/FROST BANKERS INC.			1,600,000	201,712	126.070	201,712	183,628		2,400		18,084		18,084		08/26/2021	XXX
23204G-10-0	CUSTOMERS BANCORP INC.			10,700,000	699,459	65.370	699,459	343,312				356,147		356,147		09/28/2021	XXX
233331-10-7	DTE ENERGY CO			500,000	59,770	119.540	59,770	55,527	443	413		4,243		4,243		06/25/2021	XXX
23345M-10-7	DT MIDSTREAM INC.			1,000,000	47,980	47.980	47,980	42,424	600	600		5,556		5,556		08/26/2021	XXX
235851-10-2	DANAHER CORP.			6,400,000	2,105,664	329.010	2,105,664	81,246	1,344	5,184		683,968		683,968		10/23/2008	XXX
244199-10-5	DEERE & CO			800,000	274,312	342.890	274,312	14,737	840	2,888		59,072		59,072		02/28/2000	XXX
24906P-10-9	DENTSPLY SIRONA INC.			525,000	29,290	55.790	29,290	12,624	58	221		1,801		1,801		07/10/2018	XXX
25401T-10-8	DIGITALBRIDGE GROUP INC.			100,300,000	835,499	8.330	835,499	468,174				292,398		292,398		09/10/2021	XXX
254687-10-6	WALT DISNEY CO/THE			4,775.997	739,754	154.890	739,754	76,292				(125,561)		(125,561)		12/19/2002	XXX
256677-10-5	DOLLAR GENERAL CORP.			3,000,000	707,490	235.830	707,490	504,380		2,754		77,599		77,599		10/13/2021	XXX

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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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
25746U-10-9	DOMINION ENERGY INC			5,600.000	439,936	78.560	439,936	251,455		9,387		23,391		23,391		10/13/2021	XXX
25754A-20-1	DOMINO'S PIZZA INC			200.000		112,866	564,330	91,596				21,270		21,270		06/25/2021	XXX
260003-10-8	DOVER CORP			600.000	108,960	181.600	108,960	52,686		747		23,871		23,871		10/13/2021	XXX
260557-10-3	DOW INC			865.000	49,063	56.720	49,063	9,595		2,422		1,055		1,055		09/05/2017	XXX
26154D-10-0	DREAM FINDERS HOMES INC			23,800.000	462,910	19.450	462,910	495,571				(32,661)		(32,661)		09/13/2021	XXX
264411-50-5	DUKE REALTY CORP			900.000	59,076	65.640	59,076	43,291		482		15,785		15,785		06/25/2021	XXX
26441C-20-4	DUKE ENERGY CORP			2,200.000	230,780	104.900	230,780	219,387		4,334		11,393		11,393		06/25/2021	XXX
26614N-10-2	DUPONT DE NEMOURS INC			445.000	35,947	80.780	35,947	7,568		534		(2,978)		(2,978)		09/05/2017	XXX
26884L-10-9	EQT CORP			34,100.000	743,721	21.810	743,721	390,055				290,094		290,094		12/02/2021	XXX
277432-10-0	EASTMAN CHEMICAL CO			339.000	40,988	120.910	40,988	6,428	258	936		6,994		6,994		12/18/2003	XXX
278642-10-3	EBAY INC			2,000.000	133,000	66.500	133,000	11,636		1,440		32,500		32,500		08/16/2002	XXX
278768-10-6	ECHOSTAR CORP			71,100.000	1,873,485	26.350	1,873,485	1,657,247				216,238		216,238		10/27/2021	XXX
278865-10-0	ECOLAB INC			2,178.000	510,937	234.590	510,937	60,413	1,111	4,182		39,705		39,705		11/28/2018	XXX
28176E-10-8	EDWARDS LIFESCIENCES CORP			1,200.000	155,460	129.550	155,460	12,506				45,984		45,984		12/10/2013	XXX
28414H-10-3	ELANCO ANIMAL HEALTH INC			1,839.961	52,218	28.380	52,218					(4,214)		(4,214)		01/22/2019	XXX
285512-10-9	ELECTRONIC ARTS INC			2,000.000	263,800	131.900	263,800	192,814		697		(14,092)		(14,092)		10/13/2021	XXX
291011-10-4	EMERSON ELECTRIC CO			2,600.000	241,722	92.970	241,722	148,539		4,066		14,003		14,003		06/25/2021	XXX
29364G-10-3	ENTERGY CORP			2,100.000	236,565	112.650	236,565	213,321		4,116		23,244		23,244		06/25/2021	XXX
294429-10-5	EQUIFAX INC			1,614.000	472,563	292.790	472,563	38,437		2,518		161,319		161,319		05/15/2009	XXX
29444U-70-0	EQUINIX INC			500.000	422,920	845.840	422,920	387,710		2,296		35,210		35,210		10/13/2021	XXX
294600-10-1	EQUITRANS MIDSTREAM CORP			93,500.000	966,790	10.340	966,790	739,476		24,990		227,314		227,314		12/13/2021	XXX
294628-10-2	EQUITY COMMONWEALTH			113,400.000	2,937,060	25.900	2,937,060	3,394,813				(136,898)		(136,898)		10/04/2021	XXX
29472R-10-8	EQUITY LIFESTYLE PROPERTIES INC			1,000.000	87,660	87.660	87,660	75,741	363	363		11,919		11,919		06/25/2021	XXX
29476L-10-7	EQUITY RESIDENTIAL			200.000	18,100	90.500	18,100	15,714	121	121		2,386		2,386		06/25/2021	XXX
29530P-10-2	ERIE INDEMNITY CO			530.000	102,110	192.660	102,110	44,069		2,194		(28,058)		(28,058)		11/04/2015	XXX
297178-10-5	ESSEX PROPERTY TRUST INC			100.000	35,223	352.230	35,223	30,735	209	418		4,488		4,488		06/25/2021	XXX
298736-10-9	EURONET WORLDWIDE INC			8,900.000	1,060,613	119.170	1,060,613	932,735				(158,107)		(158,107)		11/02/2021	XXX
30034W-10-6	EVERGY INC			3,500.000	240,135	68.610	240,135	215,814		3,876		24,321		24,321		06/25/2021	XXX
30040W-10-8	EVERSOURCE ENERGY			3,100.000	282,038	90.980	282,038	113,088		6,507		18,832		18,832		06/25/2021	XXX
30161N-10-1	EXELON CORP			2,400.000	138,624	57.760	138,624	107,115		1,836		31,509		31,509		06/25/2021	XXX
30212P-30-3	EXPEDIA GROUP INC			400.000	72,288	180.720	72,288	8,517				19,328		19,328		07/17/2008	XXX
302130-10-9	EXPEDITORS INTERNATIONAL OF WASHINGTON INC			1,600.000	214,864	134.290	214,864	185,836		928		29,028		29,028		10/13/2021	XXX
30225T-10-2	EXTRA SPACE STORAGE INC			1,200.000	272,076	226.730	272,076	199,670		3,000		72,407		72,407		06/25/2021	XXX
30226D-10-6	EXTREME NETWORKS INC			27,700.000	434,890	15.700	434,890	297,945				136,945		136,945		09/28/2021	XXX
30303M-10-2	META PLATFORMS INC			16,435.000	5,527,912	336.350	5,527,912	3,439,094				1,038,528		1,038,528		06/26/2020	XXX
303075-10-5	FACTSET RESEARCH SYSTEMS INC			500.000	243,005	486.010	243,005	204,852		410		38,153		38,153		10/13/2021	XXX
311900-10-4	FASTENAL CO			6,400.000	409,984	64.060	409,984	54,556		7,168		97,472		97,472		10/23/2008	XXX
31428X-10-6	FEDEX CORP			617.000	159,581	258.640	159,581	42,645		1,789		(605)		(605)		12/18/2003	XXX
315616-10-2	F5 INC			300.000	73,413	244.710	73,413	57,992				15,421		15,421		06/25/2021	XXX
31620M-10-6	FIDELITY NATIONAL INFO SERV INC			2,100.000	229,215	109.150	229,215	48,700		3,276		(67,851)		(67,851)		11/13/2006	XXX
31620R-30-3	FIDELITY NATIONAL FINANCIAL INC			700.000	36,526	52.180	36,526	31,319		588		5,207		5,207		06/25/2021	XXX
31847R-10-2	FIRST AMERICAN FINANCIAL CORP			900.000	70,407	78.230	70,407	56,629		918		13,778		13,778		06/25/2021	XXX
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST INC			3,600.000	238,320	66.200	238,320	192,353	972	1,944		45,968		45,968		06/25/2021	XXX
337738-10-8	FISERV INC			6,800.000	705,772	103.790	705,772	55,121				(68,476)		(68,476)		12/19/2002	XXX
339750-10-1	FLOOR & DECOR HOLDINGS INC			200.000	26,002	130.010	26,002	20,904				5,098		5,098		06/25/2021	XXX
343498-10-1	FLOWERS FOODS INC			5,100.000	140,097	27.470	140,097	117,740		3,973		23,769		23,769		03/11/2021	XXX
34959J-10-8	FORTIVE CORP			2,464.000	187,979	76.290	187,979	14,040		690		13,478		13,478		07/05/2016	XXX
35905A-10-9	FRONTDOOR INC			34,800.000	1,275,420	36.650	1,275,420	1,383,982				(158,905)		(158,905)		11/09/2021	XXX
363576-10-9	ARTHUR J GALLAGHER & CO			600.000	101,802	169.670	101,802	38,716		480		13,086		13,086		10/13/2021	XXX
36467J-10-8	GAMING AND LEISURE PROPERTIES INC			10,465.000	509,227	48.660	509,227	414,276	2,512	23,886		60,134		60,134		06/25/2021	XXX
366505-10-5	GARRETT MOTION INC		D	65,100.000	522,753	8.030	522,753	472,896				49,857		49,857		08/30/2021	XXX
369550-10-8	GENERAL DYNAMICS CORP			200.000	41,694	208.470	41,694	37,962		476		3,732		3,732		06/25/2021	XXX

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		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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
370334-10-4	GENERAL MILLS INC			7,100.000	478,398	67.380	478,398	161,569		14,484		60,918		60,918		08/16/2005	XXX
371901-10-9	GENTEX CORP			2,400.000	83,640	34.850	83,640	76,216		396		7,424		7,424		08/26/2021	XXX
375558-10-3	GILEAD SCIENCES INC			8,700.000	631,707	72.610	631,707	554,559		13,206		74,247		74,247		10/13/2021	XXX
37940X-10-2	GLOBAL PAYMENTS INC			1,450.000	196,011	135.180	196,011	25,062		1,290		(116,348)		(116,348)		01/03/2008	XXX
37959E-10-2	GLOBE LIFE INC			2,500.000	234,300	93.720	234,300	32,335		1,950		(3,100)		(3,100)		04/06/2009	XXX
384313-50-8	GRAFTECH INTERNATIONAL LTD			54,200.000	641,186	11.830	641,186	593,066		1,754		48,120		48,120		07/19/2021	XXX
384637-10-4	GRAHAM HOLDINGS CO			2,700.000	1,700,541	629.830	1,700,541	1,035,721		15,704		247,797		247,797		03/03/2021	XXX
388689-10-1	GRAPHIC PACKAGING HOLDING CO			83,800.000	1,634,100	19.500	1,634,100	1,181,934	5,633	20,910		191,268		191,268		12/23/2021	XXX
39304D-10-2	GREEN DOT CORP			43,400.000	1,572,816	36.240	1,572,816	1,792,828				(228,301)		(228,301)		12/23/2021	XXX
398905-10-9	GROUP 1 AUTOMOTIVE INC			2,300.000	449,006	195.220	449,006	354,207		1,587		94,799		94,799		06/17/2021	XXX
405024-10-0	HAEMONETICS CORP			21,100.000	1,119,144	53.040	1,119,144	1,200,017				(80,873)		(80,873)		11/09/2021	XXX
410867-10-5	HANOVER INSURANCE GROUP INC/THE			900.000	117,954	131.060	117,954	124,345		1,305		(6,391)		(6,391)		06/25/2021	XXX
412822-10-8	HARLEY-DAVIDSON INC			16,700.000	629,423	37.690	629,423	702,191		4,586		(72,768)		(72,768)		09/28/2021	XXX
418056-10-7	HASBRO INC			130.000	13,231	101.780	13,231	2,483		354		1,071		1,071		10/21/2005	XXX
42225P-50-1	HEALTHCARE TRUST OF AMERICA INC			6,200.000	207,018	33.390	207,018	173,670		3,999		33,348		33,348		06/25/2021	XXX
426281-10-1	JACK HENRY & ASSOCIATES INC			900.000	150,291	166.990	150,291	74,003		1,656		4,500		4,500		04/13/2016	XXX
427866-10-8	HERSHEY CO/THE			400.000	77,388	193.470	77,388	44,611		1,364		16,456		16,456		01/14/2020	XXX
436106-10-8	HOLLYFRONTIER CORP			25,200.000	826,056	32.780	826,056	681,813		4,340		99,463		99,463		07/19/2021	XXX
437076-10-2	HOME DEPOT INC/THE			9,405.000	3,903,169	415.010	3,903,169	110,574		62,073		1,405,013		1,405,013		01/22/1997	XXX
438516-10-6	HONEYWELL INTERNATIONAL INC			7,900.000	1,647,229	208.510	1,647,229	228,911		29,783		(33,101)		(33,101)		12/18/2003	XXX
440452-10-0	HORMEL FOODS CORP			3,600.000	175,716	48.810	175,716	28,707		3,528		7,920		7,920		06/26/2020	XXX
444859-10-2	HUMANA INC			662.000	307,075	463.860	307,075	175,614	463	784		33,103		33,103		10/13/2021	XXX
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC			5,300.000	989,722	186.740	989,722	837,104		24,380		94,660		94,660		01/26/2021	XXX
44925C-10-3	ICF INTERNATIONAL INC			6,780.000	695,289	102.550	695,289	433,411	949	3,797		191,332		191,332		09/21/2020	XXX
451107-10-6	IDACORP INC			2,400.000	271,944	113.310	271,944	240,075		3,504		31,869		31,869		06/25/2021	XXX
45168D-10-4	IDEXX LABORATORIES INC			200.000	131,692	658.460	131,692	124,128				7,564		7,564		06/25/2021	XXX
452308-10-9	ILLINOIS TOOL WORKS INC			5,300.000	1,308,040	246.800	1,308,040	150,258	6,466	24,592		227,476		227,476		11/20/2001	XXX
45687V-10-6	INGERSOLL RAND INC			1,323.000	81,854	61.870	81,854	7,369		26		21,578		21,578		10/24/2011	XXX
457187-10-2	INGREDION INC			200.000	19,328	96.640	19,328	17,520	130	130		1,808		1,808		08/26/2021	XXX
458140-10-0	INTEL CORP			36,100.000	1,859,150	51.500	1,859,150	879,096		50,179		60,648		60,648		01/25/2016	XXX
45866F-10-4	INTERCONTINENTAL EXCHANGE INC			3,810.000	521,094	136.770	521,094	55,240		5,029		81,839		81,839		03/24/2020	XXX
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCES INC			478.000	72,011	150.650	72,011	16,859	378	1,395		28,345		28,345		09/05/2017	XXX
461202-10-3	INTUIT INC			2,900.000	1,865,338	643.220	1,865,338	51,011		7,105		763,773		763,773		07/10/2001	XXX
46120E-60-2	INTUITIVE SURGICAL INC			3,390.000	1,218,027	359.300	1,218,027	142,619				293,574		293,574		06/22/2016	XXX
46625H-10-0	JPMORGAN CHASE & CO			2,245.000	355,496	158.350	355,496	43,493		8,307		70,224		70,224		01/22/2019	XXX
478160-10-4	JOHNSON & JOHNSON			23,755.000	4,063,768	171.070	4,063,768	764,771		99,533		325,206		325,206		03/24/2020	XXX
48203R-10-4	JUNIPER NETWORKS INC			4,600.000	164,266	35.710	164,266	127,380		1,840		36,886		36,886		06/25/2021	XXX
487836-10-8	KELLOGG CO			1,300.000	83,746	64.420	83,746	77,281		2,146		6,465		6,465		10/13/2021	XXX
489398-10-7	KENNEDY-WILSON HOLDINGS INC			20,400.000	487,152	23.880	487,152	348,398	4,896	14,118		130,031		130,031		01/27/2021	XXX
49271V-10-0	KEURIG DR PEPPER INC			1,207.000	44,490	36.860	44,490	24,757		815		5,866		5,866		10/23/2008	XXX
49338L-10-3	KEYSIGHT TECHNOLOGIES INC			677.000	139,807	206.510	139,807	6,443				50,382		50,382		11/06/2014	XXX
494368-10-3	KIMBERLY-CLARK CORP			4,500.000	643,140	142.920	643,140	202,820	5,130	20,205		36,405		36,405		05/13/2003	XXX
497498-10-5	KIRKLAND'S INC			11,900.000	177,667	14.930	177,667	238,926				(63,542)		(63,542)		09/28/2021	XXX
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC			1,400.000	85,316	60.940	85,316	64,290		280		21,026		21,026		06/25/2021	XXX
50060P-10-6	KOPPERS HOLDINGS INC			17,700.000	554,010	31.300	554,010	545,497				8,513		8,513		08/19/2021	XXX
501044-10-1	KROGER CO/THE			2,241.000	101,428	45.260	101,428	16,317		1,748		30,254		30,254		03/02/2000	XXX
501889-20-8	LKQ CORP			17,900.000	1,074,537	60.030	1,074,537	446,542		4,475		443,741		443,741		12/11/2020	XXX
502431-10-9	L3HARRIS TECHNOLOGIES INC			1,365.000	291,073	213.240	291,073	43,309		5,569		33,060		33,060		10/23/2008	XXX
50540R-40-9	LABORATORY CORP OF AMERICA HOLDINGS			464.000	145,793	314.210	145,793	22,943				51,346		51,346		08/16/2005	XXX
512807-10-8	LAM RESEARCH CORP			438.000	314,988	719.150	314,988	9,916	657	2,365		108,133		108,133		06/06/2012	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
513272-10-4	LAMB WESTON HOLDINGS INC			1,100.000	69,718	63.380	69,718	12,065		1,034		(16,896)		(16,896)		11/10/2016	XXX
515098-10-1	LANDSTAR SYSTEM INC			100.000	17,902	179.020	17,902	16,060		50		1,842		1,842		06/25/2021	XXX
518439-10-4	ESTEE LAUDER COS INC/THE			1,889.000	699,308	370.200	699,308	43,929		4,137		196,475		196,475		05/22/2008	XXX
526057-30-2	LENNAR CORP			800.000	76,496	95.620	76,496	62,329		400		14,167		14,167		06/25/2021	XXX
53223X-10-7	LIFE STORAGE INC			1,700.000	260,406	153.180	260,406	184,282		2,720		76,124		76,124		06/25/2021	XXX
532457-10-8	ELI LILLY & CO			1,797.997	496,643	276.220	496,643	63,938		6,113		193,069		193,069		01/22/2019	XXX
539830-10-9	LOCKHEED MARTIN CORP			1,855.000	659,286	355.410	659,286	70,853		19,663		798		798		08/27/2019	XXX
540424-10-8	LOEWS CORP			22,800.000	1,316,928	57.760	1,316,928	784,310		5,419		278,274		278,274		09/14/2021	XXX
546347-10-5	LOUISIANA-PACIFIC CORP			9,600.000	752,160	78.350	752,160	528,740		3,240		223,420		223,420		09/28/2021	XXX
548661-10-7	LOWE'S COS INC			733.000	189,466	258.480	189,466	7,755		2,052		71,812		71,812		02/28/2000	XXX
552848-10-3	MGIC INVESTMENT CORP			2,600.000	37,492	14.420	37,492	36,845		416		647		647		06/25/2021	XXX
55354G-10-0	MSCI INC			200.000	122,538	612.690	122,538	77,572		468		15,494		15,494		08/26/2021	XXX
55826T-10-2	MADISON SQUARE GARDEN ENTERTAINMENT CORP			26,960.000	1,896,366	70.340	1,896,366	1,904,649				(359,117)		(359,117)		12/16/2021	XXX
57060D-10-8	MARKETAXESS HOLDINGS INC			300.000	123,381	411.270	123,381	77,087		792		(47,787)		(47,787)		03/24/2020	XXX
571748-10-2	MARSH & MCLENNAN COS INC			5,700.000	990,774	173.820	990,774	137,535		11,400		323,874		323,874		11/08/2007	XXX
574599-10-6	MASCO CORP			3,200.000	224,704	70.220	224,704	181,792		752		42,912		42,912		10/13/2021	XXX
57636Q-10-4	MASTERCARD INC			8,160.000	2,932,051	359.320	2,932,051	171,751		14,362		19,421		19,421		11/19/2009	XXX
579780-20-6	MCCORMICK & CO INC/MD			800.000	77,288	96.610	77,288	42,324	296			808		808		06/20/2018	XXX
580135-10-1	MCDONALD'S CORP			7,100.000	1,903,297	268.070	1,903,297	157,057		37,275		379,779		379,779		12/18/2003	XXX
58463J-30-4	MEDICAL PROPERTIES TRUST INC			7,100.000	167,773	23.630	167,773	145,559	1,988			22,214		22,214		06/25/2021	XXX
58933Y-10-5	MERCK & CO INC			21,426.000	1,642,089	76.640	1,642,089	655,832	14,784			(77,727)		(77,727)		06/26/2019	XXX
594918-10-4	MICROSOFT CORP			62,563.000	21,041,188	336.320	21,041,188	2,875,162		143,895		7,125,926		7,125,926		03/24/2020	XXX
59522J-10-3	MID-AMERICA APARTMENT COMMUNITIES INC			600.000	137,664	229.440	137,664	102,091		1,230		35,573		35,573		06/25/2021	XXX
60871R-20-9	MOLSON COORS BEVERAGE CO			21,500.000	996,525	46.350	996,525	772,796		13,906		26,065		26,065		10/26/2021	XXX
609207-10-5	MONDELEZ INTERNATIONAL INC			7,700.000	510,587	66.310	510,587	313,852	2,695			60,368		60,368		06/20/2018	XXX
61174X-10-9	MONSTER BEVERAGE CORP			2,619.000	251,529	96.040	251,529	186,975				24,339		24,339		10/13/2021	XXX
615369-10-5	MOODY'S CORP			900.000	351,522	390.580	351,522	18,212		2,232		90,306		90,306		12/19/2002	XXX
620076-30-7	MOTOROLA SOLUTIONS INC			693.000	188,288	271.700	188,288	22,584	547			70,437		70,437		03/05/2019	XXX
62886E-10-8	NCR CORP			10,200.000	410,040	40.200	410,040	283,231				41,583		41,583		03/04/2021	XXX
62944T-10-5	NVR INC			30.000	177,266	5,908.870	177,266	145,335				31,931		31,931		06/25/2021	XXX
62955J-10-3	NOV INC			31,600.000	428,180	13.550	428,180	357,879		1,777		(16,737)		(16,737)		08/17/2021	XXX
62989*-10-5	NAMIC Insurance Company			141.000	44,714	317.120	44,714	7,050								04/07/1985	XXX
631103-10-8	NASDAQ INC			100.000	21,001	210.010	21,001	19,724		54		1,277		1,277		10/13/2021	XXX
636180-10-1	NATIONAL FUEL GAS CO			400.000	25,576	63.940	25,576	20,162	182			5,414		5,414		08/26/2021	XXX
64110D-10-4	NETAPP INC			300.000	27,597	91.990	27,597	3,108				588		7,725		07/10/2001	XXX
64828T-20-1	NEW RESIDENTIAL INVESTMENT CORP			64,200.000	687,582	10.710	687,582	571,044	16,050			40,951		40,951		07/19/2021	XXX
649445-10-3	NEW YORK COMMUNITY BANCORP INC			95,800.000	1,169,718	12.210	1,169,718	1,110,537				59,181		59,181		10/27/2021	XXX
651639-10-6	NEWMONT CORP			2,000.000	124,040	62.020	124,040	112,740		1,100		11,300		11,300		10/13/2021	XXX
65249B-10-9	NEWS CORP			450.000	10,040	22.310	10,040	1,831		90		1,953		1,953		09/25/2020	XXX
65339F-10-1	NEXTERA ENERGY INC			8,776.000	819,327	93.360	819,327	75,561		13,130		143,903		143,903		06/25/2021	XXX
654106-10-3	NIKE INC			12,400.000	2,066,708	166.670	2,066,708	115,766		14,012		312,480		312,480		03/04/2004	XXX
65473P-10-5	NISOURCE INC			71,061.000	1,961,994	27.610	1,961,994	1,551,113		55,736		361,542		361,542		09/28/2021	XXX
655663-10-2	NORDSON CORP			100.000	25,527	255.270	25,527	22,067	51			3,460		3,460		06/25/2021	XXX
655844-10-8	NORFOLK SOUTHERN CORP			1,600.000	476,336	297.710	476,336	33,647		6,656		96,160		96,160		12/17/2018	XXX
666807-10-2	NORTHROP GRUMMAN CORP			1,514.000	586,024	387.070	586,024	51,746		9,326		124,678		124,678		12/14/2000	XXX
67066G-10-4	NVIDIA CORP			2,100.000	617,631	294.110	617,631	402,689		168		214,942		214,942		08/26/2021	XXX
670837-10-3	OGE ENERGY CORP			49,000.000	1,880,620	38.380	1,880,620	1,505,996		71,975		316,461		316,461		09/29/2021	XXX
67103H-10-7	O'REILLY AUTOMOTIVE INC			592.000	418,088	706.230	418,088	131,033				123,731		123,731		10/13/2021	XXX
680223-10-4	OLD REPUBLIC INTERNATIONAL CORP			46,500.000	1,142,970	24.580	1,142,970	1,151,938		94,522		(8,968)		(8,968)		09/07/2021	XXX
68235P-10-8	ONE GAS INC			600.000	46,554	77.590	46,554	9,666		1,392		492		492		02/06/2014	XXX
68389X-10-5	ORACLE CORP			16,500.000	1,438,965	87.210	1,438,965	155,786		19,800		371,580		371,580		10/11/2016	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
68622V-10-6	ORGANON & CO			47,442.000	1,444,609	30.450	1,444,609	1,379,820		23,096		64,789		64,789		12/09/2021	XXX
68902V-10-7	OTIS WORLDWIDE CORP			2,800.000	243,796	87.070	243,796	36,642		2,576		54,656		54,656		05/13/2003	XXX
693475-10-5	PNC FINANCIAL SERVICES GROUP INC/THE			76.000	15,240	200.520	15,240	2,789		365		3,916		3,916		07/14/2009	XXX
693506-10-7	PPG INDUSTRIES INC			2,507.000	432,307	172.440	432,307	61,355		5,666		70,748		70,748		03/21/2001	XXX
69351T-10-6	PPL CORP			11,400.000	342,684	30.060	342,684	322,634	4,731	4,731		20,050		20,050		06/25/2021	XXX
693718-10-8	PACCAR INC			2,600.000	229,476	88.260	229,476	194,585	3,900	1,564		9,856		9,856		10/13/2021	XXX
701094-10-4	PARKER-HANNIFIN CORP			150.000	47,718	318.120	47,718	4,640		596		6,857		6,857		12/19/2002	XXX
713448-10-8	PEPSICO INC			10,782.000	1,872,941	173.710	1,872,941	390,190	11,591	45,231		273,971		273,971		06/26/2019	XXX
714046-10-9	PERKINELMER INC			2,200.000	442,332	201.060	442,332	30,602		616		126,632		126,632		10/21/2005	XXX
717081-10-3	PFIZER INC			44,916.000	2,652,290	59.050	2,652,290	632,811		70,069		998,932		998,932		08/27/2019	XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL INC			1,700.000	161,500	95.000	161,500	139,740	2,125	6,205		20,757		20,757		12/23/2020	XXX
73278L-10-5	POOL CORP			400.000	226,400	566.000	226,400	176,148		320		50,252		50,252		10/13/2021	XXX
733174-70-0	POPULAR INC	D		11,700.000	959,868	82.040	959,868	442,687	5,265	20,571		300,924		300,924		10/27/2020	XXX
736508-84-7	PORTLAND GENERAL ELECTRIC CO								3,354							03/04/2021	XXX
737446-10-4	POST HOLDINGS INC			19,700.000	2,220,781	112.730	2,220,781	1,909,070				236,624		236,624		12/01/2021	XXX
74051N-10-2	PREMIER INC			700.000	28,819	41.170	28,819	24,627		280		4,192		4,192		06/25/2021	XXX
74144T-10-8	T ROWE PRICE GROUP INC			3,200.000	629,248	196.640	629,248	101,709		23,424		144,800		144,800		06/07/2006	XXX
74164M-10-8	PRIMERICA INC			100.000	15,327	153.270	15,327	15,000		47		327		327		08/26/2021	XXX
742718-10-9	PROCTER & GAMBLE CO/THE			22,132.000	3,620,353	163.580	3,620,353	1,249,670		75,251		540,906		540,906		06/26/2020	XXX
74319R-10-1	PROG HOLDINGS INC			22,700.000	1,023,997	45.110	1,023,997	1,125,948				(101,951)		(101,951)		10/28/2021	XXX
743315-10-3	PROGRESSIVE CORP/THE			3,700.000	379,805	102.650	379,805	227,233		23,680		13,949		13,949		06/20/2018	XXX
74340W-10-3	PROLOGIS INC			5,400.000	909,144	168.360	909,144	679,038		5,733		230,106		230,106		10/13/2021	XXX
743606-10-5	PROSPERITY BANCSHARES INC			1,100.000	79,530	72.300	79,530	81,335	572	539		(1,805)		(1,805)		06/25/2021	XXX
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP INC			3,100.000	206,863	66.730	206,863	185,570		3,162		21,293		21,293		06/25/2021	XXX
74460D-10-9	PUBLIC STORAGE			1,400.000	524,384	374.560	524,384	89,138		11,200		201,082		201,082		06/26/2019	XXX
747525-10-3	QUALCOMM INC			419.000	76,623	182.870	76,623	7,808		1,127		12,792		12,792		04/02/2002	XXX
74834L-10-0	QUEST DIAGNOSTICS INC			1,300.000	224,913	173.010	224,913	37,663		3,146		69,992		69,992		12/19/2002	XXX
74915M-10-0	QURATE RETAIL INC			122,700.000	932,520	7.600	932,520	1,058,258		147,750		(375,887)		(375,887)		12/22/2021	XXX
750236-10-1	RADIAN GROUP INC			55,500.000	1,172,715	21.130	1,172,715	1,242,578		13,230		(69,863)		(69,863)		12/20/2021	XXX
754907-10-3	RAYONIER INC			1,600.000	64,576	40.360	64,576	57,298		864		7,278		7,278		06/25/2021	XXX
756109-10-4	REALTY INCOME CORP			4,600.000	329,314	71.590	329,314	304,293	1,134	6,553		25,021		25,021		06/25/2021	XXX
758750-10-3	REGAL REXNORD CORP			600.000	102,108	170.180	102,108	79,297	198	4,590		22,811		22,811		06/25/2021	XXX
75886F-10-7	REGENERON PHARMACEUTICALS INC			200.000	126,304	631.520	126,304	88,485				29,682		29,682		03/24/2020	XXX
75972A-30-1	RENEWABLE ENERGY GROUP INC			6,400.000	271,616	42.440	271,616	354,360				(82,744)		(82,744)		08/31/2021	XXX
760759-10-0	REPUBLIC SERVICES INC			500.000	69,725	139.450	69,725	24,756	230	868		21,575		21,575		10/11/2019	XXX
761152-10-7	RESMED INC			600.000	156,288	260.480	156,288	125,988		972		28,752		28,752		12/23/2020	XXX
76169C-10-0	REXFORD INDUSTRIAL REALTY INC			1,600.000	129,776	81.110	129,776	94,722	384	768		35,054		35,054		06/25/2021	XXX
76171L-10-6	REYNOLDS CONSUMER PRODUCTS INC			54,100.000	1,698,740	31.400	1,698,740	1,608,660		44,882		100,627		100,627		08/12/2021	XXX
770323-10-3	ROBERT HALF INTERNATIONAL INC			1,200.000	133,824	111.520	133,824	28,038		1,824		58,848		58,848		03/04/2004	XXX
773903-10-9	ROCKWELL AUTOMATION INC			900.000	313,965	348.850	313,965	26,667		3,897		88,236		88,236		03/04/2004	XXX
776696-10-6	ROPER TECHNOLOGIES INC			300.000	147,558	491.860	147,558	74,818		675		18,231		18,231		01/22/2019	XXX
78409V-10-4	S&P GLOBAL INC			1,600.000	755,088	471.930	755,088	46,970		4,928		229,120		229,120		04/29/2016	XXX
78410G-10-4	SBA COMMUNICATIONS CORP			200.000	77,804	389.020	77,804	63,820		232		13,984		13,984		06/25/2021	XXX
78442P-10-6	SLM CORP			50,800.000	999,236	19.670	999,236	494,382		9,404		323,380		323,380		09/08/2021	XXX
80007P-86-9	SANDRIDGE ENERGY INC			38,100.000	398,526	10.460	398,526	502,470				(103,944)		(103,944)		11/19/2021	XXX
80689H-10-2	SCHNEIDER NATIONAL INC			5,100.000	137,241	26.910	137,241	111,492	357	357		25,749		25,749		06/25/2021	XXX
808513-10-5	CHARLES SCHWAB CORP/THE			2,095.000	176,190	84.100	176,190	19,739		1,508		65,071		65,071		05/10/2004	XXX
81211K-10-0	SEALED AIR CORP			11,400.000	769,158	67.470	769,158	558,655		5,944		196,982		196,982		09/10/2021	XXX
816851-10-9	SEMPRA ENERGY			1,700.000	224,876	132.280	224,876	215,645	1,870	9,231		9,231		9,231		10/13/2021	XXX
824348-10-6	SHERWIN-WILLIAMS CO/THE			1,000.000	352,160	352.160	352,160	280,371		880		71,789		71,789		10/13/2021	XXX
832696-40-5	J M SMUCKER CO/THE			1,159.000	157,415	135.820	157,415	47,791		4,381		23,435		23,435		12/05/2008	XXX
833034-10-1	SNAP-ON INC			900.000	193,842	215.380	193,842	25,565		4,599		39,816		39,816		12/18/2003	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
842587-10-7	SOUTHERN CO/THE			6,500.000	445,770	68.580	445,770	404,651		5,412		41,119		41,119		10/13/2021	XXX
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC.			7,320.000	744,590	101.720	744,590	309,301		11,458		164,942		164,942		07/08/2021	XXX
84857L-10-1	SPIRE INC			13,800.000	900,036	65.220	900,036	870,019	9,453			30,017		30,017		11/30/2021	XXX
855244-10-9	STARBUCKS CORP			5,000.000	584,850	116.970	584,850	26,493		9,200		49,950		49,950		03/21/2001	XXX
860372-10-1	STEWART INFORMATION SERVICES CORP.			13,900.000	1,108,247	79.730	1,108,247	514,683		17,848		414,014		414,014		06/17/2021	XXX
863667-10-1	STRYKER CORP			2,900.000	775,518	267.420	775,518	296,331	2,016	7,308		64,902		64,902		01/22/2019	XXX
866674-10-4	SUN COMMUNITIES INC.			400.000	83,988	209.970	83,988	70,049	332	664		13,940		13,940		06/25/2021	XXX
87162W-10-0	TD SYNnex CORP			5,400.000	617,544	114.360	617,544	569,750		880		47,794		47,794		10/21/2021	XXX
87240R-10-7	TFS FINANCIAL CORP			1,600.000	28,592	17.870	28,592	31,088		904		(2,496)		(2,496)		08/26/2021	XXX
872540-10-9	TJX COS INC/THE			1,000.000	75,920	75.920	75,920	3,112		1,040		7,630		7,630		12/14/2000	XXX
872590-10-4	T-MOBILE US INC			2,185.000	253,416	115.980	253,416	176,483				(41,231)		(41,231)		06/26/2020	XXX
87612E-10-6	TARGET CORP			888.000	205,519	231.440	205,519	24,614		2,806		48,760		48,760		06/26/2000	XXX
87901J-10-5	TEGNA INC			3,100.000	57,536	18.560	57,536	6,959	295	1,023		14,291		14,291		06/08/2015	XXX
879369-10-6	TELEFLEX INC			100.000	32,848	328.480	32,848	16,487		136		(8,309)		(8,309)		10/11/2016	XXX
879512-30-9	TELESAT CORP	A		7,000.000	200,690	28.670	200,690	259,368				(58,678)		(58,678)		05/12/2021	XXX
88076W-10-3	TERADATA CORP			2,200.000	93,434	42.470	93,434	12,562				44,000		44,000		10/01/2007	XXX
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC			10,700.000	644,675	60.250	644,675	667,364				(22,689)		(22,689)		09/02/2021	XXX
882508-10-4	TEXAS INSTRUMENTS INC.			8,300.000	1,564,301	188.470	1,564,301	195,862		34,943		202,022		202,022		10/04/2017	XXX
883556-10-2	THERMO FISHER SCIENTIFIC INC			4,096.000	2,733,015	667.240	2,733,015	114,748	1,144	4,096		825,180		825,180		04/06/2009	XXX
88579Y-10-1	3M CO			6,200.000	1,101,306	177.630	1,101,306	290,302		36,704		17,608		17,608		04/11/2002	XXX
889478-10-3	TOLL BROTHERS INC			14,100.000	1,020,699	72.390	1,020,699	817,308		3,434		203,391		203,391		09/30/2021	XXX
89055F-10-3	TOPBUILD CORP			300.000	82,773	275.910	82,773	57,594				25,179		25,179		06/25/2021	XXX
892356-10-6	TRACTOR SUPPLY CO.			400.000	95,440	238.600	95,440	72,117		416		23,324		23,324		06/25/2021	XXX
89417E-10-9	TRAVELERS COS INC/THE			4,105.000	642,145	156.430	642,145	143,521		14,326		65,926		65,926		06/07/2006	XXX
902252-10-5	TYLER TECHNOLOGIES INC			200.000	107,590	537.950	107,590	45,734				20,286		20,286		08/27/2019	XXX
902494-10-3	TYSON FOODS INC			1,500.000	130,740	87.160	130,740	21,836		2,693		34,080		34,080		05/03/2006	XXX
902681-10-5	UGI CORP			32,200.000	1,478,302	45.910	1,478,302	1,151,246	11,109	44,097		343,632		343,632		09/14/2021	XXX
907818-10-8	UNION PACIFIC CORP.			8,179.000	2,060,535	251.930	2,060,535	95,826		35,088		357,504		357,504		12/15/2004	XXX
911312-10-6	UNITED PARCEL SERVICE INC.			300.000	64,302	214.340	64,302	15,597		1,224		13,782		13,782		05/15/2009	XXX
91307C-10-2	UNITED THERAPEUTICS CORP.			2,300.000	496,984	216.080	496,984	376,641				118,055		118,055		06/02/2021	XXX
91324P-10-2	UNITEDHEALTH GROUP INC.			8,775.000	4,406,279	502.140	4,406,279	245,728		49,140		1,329,062		1,329,062		04/06/2009	XXX
922475-10-8	VEEVA SYSTEMS INC			1,000.000	255,480	255.480	255,480	234,930				(16,770)		(16,770)		06/26/2020	XXX
92343E-10-2	VERISIGN INC			1,500.000	380,730	253.820	380,730	33,803				56,130		56,130		11/13/2006	XXX
92343V-10-4	VERIZON COMMUNICATIONS INC			8,400.000	436,464	51.960	436,464	255,292		21,189		(57,036)		(57,036)		03/24/2020	XXX
92345Y-10-6	VERISK ANALYTICS INC.			800.000	182,984	228.730	182,984	90,979		928		16,912		16,912		01/22/2019	XXX
92556V-10-6	VIATRIS INC			5,573.000	75,403	13.530	75,403	34,900		1,839		(29,035)		(29,035)		10/16/2009	XXX
92826C-83-9	VISA INC			17,774.000	3,851,804	216.710	3,851,804	362,686		23,728		(35,903)		(35,903)		06/15/2011	XXX
92840M-10-2	VISTRA CORP			76,000.000	1,730,520	22.770	1,730,520	1,327,832		37,461		348,969		348,969		09/29/2021	XXX
928881-10-1	VONTIER CORP			46,585.000	1,431,557	30.730	1,431,557	1,386,911		2,736		(78,376)		(78,376)		12/17/2021	XXX
92936U-10-9	WP CAREY INC			2,300.000	188,715	82.050	188,715	178,322	2,427	4,835		10,393		10,393		06/25/2021	XXX
92939U-10-6	WEC ENERGY GROUP INC.			3,000.000	291,210	97.070	291,210	60,046		8,130		15,120		15,120		01/13/2009	XXX
931142-10-3	WALMART INC			15,000.000	2,170,350	144.690	2,170,350	827,966	8,250	32,850		8,100		8,100		08/27/2019	XXX
931427-10-8	WALGREENS BOOTS ALLIANCE INC			948.000	49,448	52.160	49,448	24,057		1,792		11,641		11,641		01/02/2015	XXX
94106L-10-9	WASTE MANAGEMENT INC			5,700.000	951,330	166.900	951,330	98,468		13,110		279,129		279,129		12/19/2002	XXX
941848-10-3	WATERS CORP			1,100.000	409,860	372.600	409,860	36,799				137,698		137,698		12/18/2003	XXX
95082P-10-5	WESCO INTERNATIONAL INC			5,000.000	657,950	131.590	657,950	287,921				241,404		241,404		06/17/2021	XXX
955306-10-5	WEST PHARMACEUTICAL SERVICES INC.			400.000	187,604	469.010	187,604	112,572		276		74,280		74,280		12/23/2020	XXX
959802-10-9	WESTERN UNION CO/THE			2,769.000	49,399	17.840	49,399	24,430		2,603		(11,353)		(11,353)		10/02/2006	XXX
96208T-10-4	WEX INC			7,700.000	1,081,003	140.390	1,081,003	1,148,851				(312,267)		(312,267)		11/23/2021	XXX
981475-10-6	WORLD FUEL SERVICES CORP.			16,600.000	439,402	26.470	439,402	409,581	1,992	7,284		(73,910)		(73,910)		02/26/2021	XXX
98262P-10-1	WW INTERNATIONAL INC			27,200.000	438,736	16.130	438,736	626,660				(188,552)		(188,552)		10/27/2021	XXX
98389B-10-0	XCEL ENERGY INC			5,161.000	349,400	67.700	349,400	90,121	2,361	9,303		5,316		5,316		02/25/2009	XXX
98390M-10-3	XPERI HOLDING CORP			53,345.000	1,008,754	18.910	1,008,754	865,770		9,939		(102,499)		(102,499)		11/09/2021	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
983919-10-1	XILINX INC			900.000	190,827	212.030	190,827	136,006		333		54,821		54,821		08/26/2021	XXX
98419M-10-0	XYLEM INC/NY			2,100.000	251,832	119.920	251,832	28,473		2,352		38,073		38,073		11/04/2011	XXX
988498-10-1	YUM! BRANDS INC			600.000	83,316	138.860	83,316	73,181		500		10,136		10,136		08/26/2021	XXX
98850P-10-9	YUM CHINA HOLDINGS INC		D	1,300.000	64,792	49.840	64,792	7,026		624		(9,425)		(9,425)		11/01/2016	XXX
98978V-10-3	ZOETIS INC			4,400.000	1,073,732	244.030	1,073,732	406,336		4,400		345,532		345,532		10/11/2019	XXX
G0176J-10-9	ALLEGION PLC			200.000	26,488	132.440	26,488	4,581		288		3,212		3,212		12/02/2013	XXX
G0403H-10-8	AON PLC			1,100.000	330,616	300.560	330,616	268,082		1,122		62,534		62,534		06/25/2021	XXX
G1151C-10-1	ACCENTURE PLC			5,500.000	2,280,025	414.550	2,280,025	576,114		19,855		843,370		843,370		01/22/2019	XXX
G25839-10-4	COCA-COLA EUROPACIFIC PARTNERS PLC		D	100.000	5,593	55.930	5,593	1,675		162		610		610		10/04/2010	XXX
G29183-10-3	EATON CORP PLC			2,017.000	348,578	172.820	348,578	38,451		6,132		106,256		106,256		12/19/2002	XXX
G3075P-10-1	ENSTAR GROUP LTD			3,955.000	979,218	247.590	979,218	793,905				113,992		113,992		09/27/2021	XXX
G3223R-10-8	EVEREST RE GROUP LTD			300.000	82,176	273.920	82,176	77,885		775		4,291		4,291		08/26/2021	XXX
G47567-10-5	IHS MARKIT LTD			1,700.000	225,964	132.920	225,964	202,604		340		23,360		23,360		10/13/2021	XXX
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC			1,076.000	87,490	81.310	87,490	41,782	1,420	751		27,108		27,108		10/13/2021	XXX
G5494J-10-3	LINDE PLC		D	2,623.000	908,686	346.430	908,686	110,982		11,122		217,499		217,499		08/27/2019	XXX
G5960L-10-3	MEDTRONIC PLC			6,700.000	693,115	103.450	693,115	722,255	5,985	13,778		(91,723)		(91,723)		10/13/2021	XXX
G6564A-10-5	NOMAD FOODS LTD		D	57,300.000	1,454,847	25.390	1,454,847	1,495,610				(40,763)		(40,763)		11/23/2021	XXX
G7500T-10-4	PENTAIR PLC			800.000	58,424	73.030	58,424	53,385		320		5,039		5,039		06/25/2021	XXX
G8473T-10-0	STERIS PLC			200.000	48,682	243.410	48,682	41,943		172		6,739		6,739		08/26/2021	XXX
G8994E-10-3	TRANE TECHNOLOGIES PLC			1,500.000	303,045	202.030	303,045	25,424		3,540		85,305		85,305		10/24/2011	XXX
G9456A-10-0	GOLAR LNG LTD		D	52,400.000	649,236	12.390	649,236	651,159				(1,923)		(1,923)		12/27/2021	XXX
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROUP LTD			2,100.000	2,129,190	1,013.900	2,129,190	1,868,200		2,100		(19,760)		(19,760)		03/11/2021	XXX
G96629-10-3	WILLIS TOWERS WATSON PLC			800.000	189,992	237.490	189,992	194,310	640	80		(4,318)		(4,318)		10/13/2021	XXX
H1467J-10-4	CHUBB LTD			1,800.000	347,958	193.310	347,958	298,730	1,440	1,440		49,228		49,228		08/26/2021	XXX
H2906T-10-9	GARMIN LTD			1,000.000	136,170	136.170	136,170	144,371		1,340		(8,201)		(8,201)		06/25/2021	XXX
H84989-10-4	TE CONNECTIVITY LTD			1,247.000	201,191	161.340	201,191	39,623		2,469		50,217		50,217		12/12/2011	XXX
N00985-10-6	AERCAP HOLDINGS NV		D	11,800.000	771,956	65.420	771,956	548,974				222,982		222,982		12/15/2021	XXX
Y41053-10-2	INTERNATIONAL SEAWAYS INC			35,400.000	519,672	14.680	519,672	570,635		37,005		(64,921)		(64,921)		07/19/2021	XXX
9099999 – Industrial and Miscellaneous (Unaffiliated) Publicly Traded					273,121,701	XXX	273,121,701	128,601,862	211,050	3,161,854		42,997,189		42,997,189		XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Other																	
31337#-10-5	FHLB of Cincinnati			103,075.000	10,307,500	100.000	10,307,500	10,307,600		206,008						05/14/2020	XXX
9199999 – Industrial and Miscellaneous (Unaffiliated) Other					10,307,500	XXX	10,307,500	10,307,600		206,008						XXX	XXX
Parent, Subsidiaries and Affiliates Other																	
38704#-10-5	Grange Indemnity Ins Co			1,000.000	63,508,371	63,508.370	63,508,371	7,000,000				1,368,059		1,368,059		05/17/1995	XXX
38704@-10-7	Grange Insurance Company of MI			1,000.000	47,990,651	47,990.650	47,990,651	10,000,000				916,384		916,384		04/27/2001	XXX
38708#-10-1	Grange Property & Casualty Ins			1,000.000	48,173,568	48,173.570	48,173,568	15,000,000				1,100,715		1,100,715		04/14/2004	XXX
89840#-10-3	Trustgard Insurance Company			2,000,000.000	79,881,491	39.940	79,881,491	8,276,318				1,811,487		1,811,487		12/31/1990	XXX
9399999 – Parent, Subsidiaries and Affiliates Other					239,554,081	XXX	239,554,081	40,276,318				5,196,645		5,196,645		XXX	XXX
Mutual Funds																	
19766Q-78-3	COLUMBIA PYRFORD INTERNATL ST FD			6,249,365.600	90,490,814	14.480	90,490,814	79,772,329		2,927,339		1,855,582		1,855,582		12/07/2021	
233203-37-1	DFA INTERNATIONAL CORE EQUITY PORTFOLIO			5,685,658.540	91,539,103	16.100	91,539,103	71,277,441		2,554,509		7,403,197		7,403,197		12/28/2021	
87234N-76-5	TCW EMERGING MARKETS INCOME FUND			14,677,404.150	113,162,786	7.710	113,162,786	115,500,000		4,762,820		(10,366,405)		(10,366,405)		12/22/2021	
893509-22-4	TRANSAMERICA INTERNATIONAL EQUITY			4,295,233.830	90,672,386	21.110	90,672,386	76,015,445		3,071,406		6,208,510		6,208,510		12/28/2021	
9499999 – Mutual Funds					385,865,089	XXX	385,865,089	342,565,214		13,316,074		5,100,884		5,100,884		XXX	XXX
Closed-End Funds																	
03462A-10-2	ANGEL OAK DYNAMIC FIN STRAT INC TERM TRT			82,462.000	1,698,717	20.600	1,698,717	1,683,659		22,690		15,058		15,058		12/02/2021	
09247F-10-0	BLACKROCK INCOME TRUST INC			496,850.000	2,807,203	5.650	2,807,203	2,874,122	17,092	15,200		(66,920)		(66,920)		12/31/2021	

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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
092508-10-0	BLACKROCK CREDIT ALLOCATION INCOME TRUST			567,323.000	8,538,211	15.050	8,538,211	8,679,166	47,598	100,766		(140,955)		(140,955)		12/30/2021	
09254M-10-5	BLACKROCK MUNIYIELD CALIFORNIA FUND INC			85,964.000	1,293,758	15.050	1,293,758	1,313,423		16,442		(19,665)		(19,665)		12/16/2021	
09255K-10-8	BLACKROCK ENHANCED GOVERNMENT FUND INC			71,189.000	894,846	12.570	894,846	897,805	2,919	4,808		(2,959)		(2,959)		12/17/2021	
09662E-10-9	BNY MELLON STRATEGIC MUNI BD FUND INC			66,200.000	552,770	8.350	552,770	533,272		4,158		19,498		19,498		10/21/2021	
233368-10-9	DWS MUNICIPAL INCOME TRUST			195,181.000	2,307,039	11.820	2,307,039	2,354,636		16,597		(47,596)		(47,596)		12/10/2021	
258623-10-7	DOUBLELINE OPPORTUNISTIC CREDIT FUND			238,498.000	4,572,007	19.170	4,572,007	4,672,452		71,132		(100,445)		(100,445)		12/30/2021	
27828H-10-5	EATON VANCE LTD DURATION INCOME FUND			695,726.000	9,114,011	13.100	9,114,011	9,246,832		156,380		(132,822)		(132,822)		12/31/2021	
27828V-10-4	EATON VANCE ST DURATION DIVER INC FUND			45,176.000	599,486	13.270	599,486	603,059		14,985		(3,573)		(3,573)		09/30/2021	
33734E-10-3	FIRST TRUST MORTGAGE INCOME FUND			26,271.000	357,811	13.620	357,811	355,378		1,732		2,433		2,433		12/14/2021	
35472T-10-1	FRANKLIN LTD DURATION INCOME TRUST			7,100.000	64,539	9.090	64,539	65,126	537	519		(587)		(587)		11/29/2021	
410123-10-3	JOHN HANCOCK INCOME SECURITIES TRUST			70,398.000	1,084,833	15.410	1,084,833	1,086,336		19,595		(1,503)		(1,503)		12/28/2021	
45781W-10-9	INSIGHT SELECT INCOME FUND			84,895.000	1,907,591	22.470	1,907,591	1,782,110		53,133		125,481		125,481		12/13/2021	
46132K-10-9	INVESTCO PA VALUE MUNI INCTRUST			95,684.000	1,336,705	13.970	1,336,705	1,282,072		9,011		54,633		54,633		12/16/2021	
46132L-10-7	INVESTCO BOND FUND			128,036.000	2,553,038	19.940	2,553,038	2,551,109		48,474		1,929		1,929		12/30/2021	
46135X-10-8	INVESTCO HIGH INC 2023 TARG TERM FD			105,424.000	987,823	9.370	987,823	987,791		32		32		32		12/27/2021	
46136K-10-5	INVESTCO HIGH INC 2024 TARG TERM FD			66,868.000	659,318	9.860	659,318	660,110		5,914		(791)		(791)		12/28/2021	
55273C-10-7	MFS INTERMEDIATE INCOME TRUST			1,939,894.000	6,964,219	3.590	6,964,219	7,078,188		119,878		(113,968)		(113,968)		12/17/2021	
552939-10-0	MFS GOVERNMENT MARKETS INCOME TRUST			495,759.000	2,106,976	4.250	2,106,976	2,141,089		30,094		(34,113)		(34,113)		12/31/2021	
670657-10-5	NUVEEN AMT-FREE QUALITY MUNI INC FUND			83,900.000	1,308,840	15.600	1,308,840	1,283,544		10,296		25,296		25,296		12/23/2021	
67066V-10-1	NUVEEN QUALITY MUNICIPAL INCOME FUND			82,000.000	1,321,020	16.110	1,321,020	1,294,039		10,169		26,981		26,981		12/28/2021	
67069Y-10-2	NUVEEN NJ QUALITY MUNI INC FUND			83,855.000	1,289,690	15.380	1,289,690	1,304,844		9,620		(15,154)		(15,154)		11/12/2021	
67072C-10-5	NUVEEN PREF & INC SEC FUND			521,500.000	5,068,980	9.720	5,068,980	5,158,976		62,327		(89,996)		(89,996)		12/22/2021	
67073B-10-6	NUVEEN PREF & INC OPP FUND			324,114.000	3,163,353	9.760	3,163,353	3,211,622		39,870		(48,269)		(48,269)		12/30/2021	
67075A-10-6	NUVEEN PREFERRED & INCOME TERM FUND			65,652.000	1,699,074	25.880	1,699,074	1,675,178		21,672		23,896		23,896		11/11/2021	
67075J-10-7	NUVEEN MULTI-MARKET INCOME FUND			58,890.000	446,386	7.580	446,386	437,671		2,502		8,715		8,715		12/20/2021	
67075T-10-5	NUVEEN PRE AND INC 2022 TERM FUND			67,035.000	1,647,050	24.570	1,647,050	1,650,261		14,162		(3,212)		(3,212)		12/03/2021	
670972-10-8	NUVEEN PA QUALITY MUNI INC FUND			44,350.000	660,815	14.900	660,815	670,700		4,819		(9,885)		(9,885)		12/29/2021	
72200X-10-4	PIMCO STRATEGIC INCOME FUND INC			293,019.000	1,989,599	6.790	1,989,599	2,066,971	12,755	22,132		(77,372)		(77,372)		12/20/2021	
746853-10-0	PUTNAM PREMIER INCOME TRUST			1,538,788.000	6,570,625	4.270	6,570,625	6,799,079	39,743	29,851		(228,454)		(228,454)		12/30/2021	
746909-10-0	PUTNAM MASTER INTERMEDIATE INCOME TRUST			990,677.000	3,913,174	3.950	3,913,174	3,939,280	21,795	20,154		(26,106)		(26,106)		12/16/2021	
872340-10-4	TCW STRATEGIC INCOME FUND INC			457,192.000	2,637,998	5.770	2,637,998	2,651,171	92,307	5,807		(13,174)		(13,174)		12/02/2021	
957664-10-5	WESTERN ASSET PREMIER BOND FUND			186,541.000	2,673,133	14.330	2,673,133	2,646,677		30,447		26,456		26,456		11/15/2021	
95766Q-10-6	WESTERN ASSET INFL - LINKED SEC & INC FD			166,078.000	2,200,534	13.250	2,200,534	2,315,707		165,296		(115,174)		(115,174)		11/15/2021	
95766R-10-4	WESTERN ASSET INFL-LINKED OPP & INC FD			410,567.000	5,575,500	13.580	5,575,500	5,534,925		252,869		40,575		40,575		12/07/2021	
95766T-10-0	WESTERN ASSET INV GR INC FUND INC			5,754.000	89,941	15.631	89,941	88,940		268		1,000		1,000		12/16/2021	
95790A-10-1	WESTERN ASSET INV GR DEF OPP TRUST INC			50,380.000	1,101,307	21.860	1,101,307	1,076,106		4,923		25,201		25,201		12/13/2021	
9699999 – Closed-End Funds					93,757,917	XXX	93,757,917	94,653,426	234,746	1,418,691		(895,508)		(895,508)		XXX	XXX
9799999 – Total Common Stocks					1,002,606,288	XXX	1,002,606,288	616,404,420	445,796	18,102,626		52,399,210		52,399,210		XXX	XXX
9899999 – Total Preferred and Common Stocks					1,062,973,105	XXX	1,066,481,411	670,323,606	875,691	20,836,804		57,255,867		57,063,508		XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds: U.S. Governments								
38380J-TL-2	GOV NATL MORT A 2.5 POOL ID N.A.		08/10/2021	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	2,088,420	1,970,208	1,642
38380R-4Q-0	GOV NATL MORT A 1.75 POOL ID N.A.		05/18/2021	ROBERT W. BAIRD CO.INCORPORATED	XXX	4,025,372	3,982,436	3,872
38380V-4J-7	GOV NATL MORT A 3.2 POOL ID N.A.		06/04/2019	VARIOUS	XXX	70,913	70,913	
38381E-EM-6	GOV NATL MORT A 1.5 POOL ID N.A.		11/22/2021	STIFEL NICOLAUS AND CO	XXX	2,995,502	3,057,000	3,694
38382H-QJ-2	GOV NATL MORT A 3 POOL ID N.A.		07/27/2021	STIFEL NICOLAUS AND CO	XXX	2,367,565	2,308,412	5,579
38382J-DW-3	GOV NATL MORT A 3.5 POOL ID N.A.		05/26/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,325,846	1,274,086	
38382M-VJ-5	GOV NATL MORT A 1.5 POOL ID N.A.		01/21/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	6,480,342	6,364,000	7,425
38382Q-3G-3	GOV NATL MORT A 1 POOL ID N.A.		05/12/2021	FIRST TENNESSEE BANK N.A.	XXX	4,971,875	5,000,000	3,750
912803-FT-5	STRIP PRINC 0 15/11/50		11/30/2021	ICBC FINANCIAL SERVICES LLC - FI BROKER	XXX	2,133,468	3,600,000	
912828-6N-5	TSY INFL IX N/B 0.5 15/04/24		10/27/2021	ICBC FINANCIAL SERVICES LLC - FI BROKER	XXX	12,260,319	11,385,465	2,033
912828-YL-8	TSY INFL IX N/B 0.125 15/10/24		10/27/2021	ICBC FINANCIAL SERVICES LLC - FI BROKER	XXX	5,752,721	5,329,550	238
91282C-AM-3	US TREASURY N/B 0.25 30/09/25		01/26/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	348,004	350,000	286
91282C-AQ-4	TSY INFL IX N/B 0.125 15/10/25		05/10/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,352,510	1,218,888	108
91282C-BF-7	TSY INFL IX N/B 0.125 15/01/31		09/15/2021	VARIOUS	XXX	5,667,908	5,102,544	1,810
91282C-CA-7	TSY INFL IX N/B 0.125 15/04/26		09/15/2021	VARIOUS	XXX	4,715,337	4,277,603	1,152
91282C-CM-1	TSY INFL IX N/B 0.125 15/07/31		11/09/2021	STIFEL NICOLAUS AND CO	XXX	4,250,281	3,767,323	1,093
91282C-DC-2	TSY INFL IX N/B 0.125 15/10/26		11/09/2021	STIFEL NICOLAUS AND CO	XXX	2,881,452	2,604,836	233
0599999 – Bonds: U.S. Governments						63,687,834	61,663,265	32,913
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
437884-QS-1	HOMEWOOD AL 2		08/11/2021	STIFEL NICOLAUS AND CO	XXX	554,843	535,000	
72178J-AG-8	PIMA CNTY AZ PLEDGED REVENUE 0 1.588		05/07/2021	ROBERT W. BAIRD CO.INCORPORATED	XXX	1,512,600	1,500,000	
849765-GV-8	SPRING LAKE MI PUBLIC SCHS 1.46		05/18/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	500,000	500,000	
898735-UN-3	TUCSON AZ COPS 1.702		02/18/2021	FIRST TENNESSEE BANK N.A.	XXX	500,000	500,000	
2499999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						3,067,443	3,035,000	
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3130AG-GM-1	FEDERAL HOME LOAN BANK 2.97 24/05/28		11/09/2021	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	1,013,270	1,000,000	13,695
3130AK-YM-2	FEDERAL HOME LOAN BANK 1 16/08/28		02/02/2021	FIRST TENNESSEE BANK N.A.	XXX	2,500,000	2,500,000	
3130AM-DA-7	FEDERAL HOME LOAN BANK 1.98 19/05/31		05/07/2021	D.A. DAVIDSON AND CO	XXX	3,007,500	3,000,000	
3130AN-QZ-6	FEDERAL HOME LOAN BANK 1.65 25/08/31		08/18/2021	LOOP CAPITAL MARKETS LLC	XXX	500,000	500,000	
3133EL-HM-9	FEDERAL FARM CREDIT BANK 2.08 14/01/27		07/19/2021	PERSHING LLC	XXX	4,541,175	4,500,000	1,560
3133EM-RF-1	FEDERAL FARM CREDIT BANK 1.2 26/02/29		02/18/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,990,500	2,000,000	
3133EM-V9-0	FEDERAL FARM CREDIT BANK 1.84 27/10/31		07/20/2021	PERSHING LLC	XXX	4,000,000	4,000,000	
3133EN-JS-0	FEDERAL FARM CREDIT BANK 2 30/12/30		12/27/2021	STIFEL NICOLAUS AND CO	XXX	3,000,000	3,000,000	
3136AY-6S-7	FANNIEMAE-ACES 2.5782 POOL ID N.A.		12/07/2020	LOOP CAPITAL MARKETS LLC	XXX	(2,987)		(111)
3136B2-7L-0	FANNIEMAE-ACES 3.5809 POOL ID N.A.		01/12/2021	LOOP CAPITAL MARKETS LLC	XXX	3,507,870	3,000,000	4,174
3136B6-3P-6	FANNIE MAE 3 POOL ID N.A.		11/10/2021	LOOP CAPITAL MARKETS LLC	XXX	5,309,441	4,989,783	6,237
3136B6-XJ-7	FANNIEMAE-ACES 2.522 POOL ID N.A.		03/23/2021	BREAN CAPITAL LLC	XXX	4,252,813	4,000,000	7,006
3136BA-TZ-7	FANNIE MAE 2 POOL ID N.A.		04/27/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	3,955,703	3,888,266	6,264
3136BD-F8-6	FANNIE MAE 1.25 POOL ID N.A.		01/27/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	6,303,654	6,225,832	
3136BD-W3-8	FANNIE MAE 1.5 POOL ID N.A.		01/22/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	3,533,359	3,500,000	4,083
3136BF-UK-7	FANNIE MAE 1.25 POOL ID N.A.		03/18/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	4,983,594	5,000,000	5,208
31377U-6E-8	FANNIE MAE 3.65 POOL ID 387969		03/24/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,403,125	1,250,000	3,549
3137FF-ND-5	FREDDIE MAC 2 POOL ID N.A.		05/20/2021	BREAN CAPITAL LLC	XXX	4,080,000	4,000,000	5,333
3137FG-ZZ-1	FHLMC MULTIFAM STRUCT P 3.7 POOL ID N.A.		02/03/2021	D.A. DAVIDSON AND CO	XXX	2,390,360	2,000,000	1,439
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.		08/06/2019	VARIOUS	XXX	33,254	33,254	
3137FY-D8-6	FREDDIE MAC 2.5 POOL ID N.A.		04/23/2021	LOOP CAPITAL MARKETS LLC	XXX	5,225,571	4,975,254	9,329
3137FY-X9-2	FREDDIE MAC 2.25 POOL ID N.A.		08/10/2021	STIFEL NICOLAUS AND CO	XXX	4,745,341	4,609,924	3,457

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.		07/19/2021	STIFEL NICOLAUS AND CO	XXX	4,025,470	3,863,678	5,635
3137FY-XC-5	FREDDIE MAC 3.5 POOL ID N.A.		04/22/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	5,396,094	5,000,000	14,097
3137H0-QU-5	FREDDIE MAC 2 POOL ID N.A.		05/19/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	5,058,594	5,000,000	7,500
3138LK-6M-4	FANNIE MAE 2.925 POOL ID AN7175		02/02/2021	LOOP CAPITAL MARKETS LLC	XXX	3,263,906	3,000,000	975
3138LL-5E-1	FANNIE MAE 3.04 POOL ID AN8044		04/23/2021	LOOP CAPITAL MARKETS LLC	XXX	3,152,391	2,900,000	6,612
3138LM-6U-2	FANNIE MAE 3.44 POOL ID AN8982		03/23/2021	Northern Trust Corp	XXX	5,811,094	5,250,000	12,542
3140HS-NS-6	FANNIE MAE 4.2 POOL ID BL1300		02/03/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	2,344,922	2,000,000	1,633
677555-X4-1	OHIO ST ECON DEV REVENUE 2.186		04/19/2021	NORTHERN TRUST, NA IMLG 1775	XXX	2,000,000	2,000,000	
83756C-P2-5	SOUTH DAKOTA ST HSG DEV AUTH 1.969		07/20/2021	STIFEL NICOLAUS AND CO	XXX	1,238,604	1,210,000	
90376P-CV-1	INT DEVELOPMENT FIN CORP 1.92 05/10/34		03/18/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,500,000	1,500,000	
3199999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						104,064,617	99,695,991	120,218
Bonds: Industrial and Miscellaneous (Unaffiliated)								
00081T-AK-4	ACCO BRANDS CORP 4.25 15/03/29		11/10/2021	VARIOUS	XXX	999,750	1,000,000	1,417
00164V-AF-0	AMC NETWORKS INC 4.25 15/02/29		01/25/2021	J.P. MORGAN SECURITIES LLC	XXX	750,000	750,000	
00253X-AA-9	AMERICAN AIRLINES/AADVAN 5.5 20/04/26		03/10/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	175,000	175,000	
00253X-AB-7	AMERICAN AIRLINES/AADVAN 5.75 20/04/29		03/10/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	125,000	125,000	
00737W-AA-7	ADTALEM GLOBAL EDUCATION 5.5 01/03/28		02/12/2021	MORGAN STANLEY AND CO., LLC 8983105	XXX	850,000	850,000	
00827B-AA-4	AFFRIM HOLDINGS INC 0 15/11/26		11/22/2021	VARIOUS	XXX	416,788	417,000	
009066-AA-9	AIRBNB INC 0 15/03/26		09/08/2021	BARCLAYS CAPITAL INC BARCUS31	XXX	383,670	390,000	
00971T-AL-5	AKAMAI TECHNOLOGIES INC 0.375 01/09/27		10/28/2021	VARIOUS	XXX	862,330	761,000	535
01166V-AA-7	ALASKA AIRLINES 2020 TR 4.8 15/02/29		10/04/2021	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	2,062,659	1,843,223	12,534
013822-AG-6	ALCOA NEDERLAND HOLDING 4.125 31/03/29		03/08/2021	MORGAN STANLEY AND CO., LLC 8983105	XXX	1,001,125	1,000,000	
019579-AA-9	ALLIED UNI HLD / ALL FIN 4.625 01/06/28	D	05/05/2021	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	300,000	300,000	
019736-AF-4	ALLISON TRANSMISSION INC 5.875 01/06/29		06/21/2021	WELLS FARGO BANK, N.A.	XXX	190,969	175,000	628
019736-AG-2	ALLISON TRANSMISSION INC 3.75 30/01/31		08/24/2021	BARCLAYS BANK PLC NY BARCNY	XXX	323,563	325,000	862
02156L-AH-4	ALTICE FRANCE SA 5.5 15/10/29	D	10/08/2021	J.P. MORGAN SECURITIES INC JPMORG4	XXX	744,375	750,000	802
023771-S5-8	AMERICAN AIRLINES INC 11.75 15/07/25		12/01/2021	VARIOUS	XXX	918,750	750,000	29,620
03762U-AD-7	APOLLO CMMRL REAL EST FI 4.625 15/06/29		06/15/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	625,000	625,000	
039653-AA-8	ARCOSA INC 4.375 15/04/29		04/05/2021	VARIOUS	XXX	658,844	650,000	40
04010L-AW-3	ARES CAPITAL CORP 4.625 01/03/24		06/30/2021	BNP PARIBAS PRIME BROKERAGE	XXX	384,300	350,000	5,441
049362-AA-4	ATLAS LUXCO 4 / ALL UNI 4.625 01/06/28		05/05/2021	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	250,000	250,000	
06048W-L9-9	BANK OF AMERICA CORP 1.4 14/05/26		05/13/2021	D.A. DAVIDSON AND CO	XXX	1,000,000	1,000,000	
06738G-8A-1	BARCLAYS BANK PLC 0 04/02/25	D	06/29/2021	BARCLAYS CAPITAL	XXX	374,749	259,000	
08265T-AA-7	BENTLEY SYSTEMS INC 0.125 15/01/26		11/04/2021	VARIOUS	XXX	498,880	444,000	150
09061G-AH-4	BIOMARIN PHARMACEUTICAL 0.599 01/08/24		12/29/2021	VARIOUS	XXX	381,873	361,000	892
09857L-AN-8	BOOKING HOLDINGS INC 0.75 01/05/25		12/21/2021	VARIOUS	XXX	989,741	698,000	1,102
118230-AU-5	BUCKEYE PARTNERS LP 4.5 01/03/28		10/05/2021	CREDIT SUISSE FIRST BOSTON CORPORATION F	XXX	254,375	250,000	1,125
1248EP-CD-3	CCO HLDGS LLC/CAP CORP 4.75 01/03/30		03/04/2021	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	526,250	500,000	462
1248EP-CE-1	CCO HLDGS LLC/CAP CORP 4.5 15/08/30		12/20/2021	VARIOUS	XXX	764,188	750,000	11,663
1248EP-CP-6	CCO HLDGS LLC/CAP CORP 4.25 15/01/34		08/06/2021	VARIOUS	XXX	1,178,813	1,175,000	
12510H-AM-2	CAPITAL AUTOMOTIVE REIT 1.92 POOL ID 1A		07/27/2021	CREDIT SUISSE FIRST BOSTON CORPORATION F	XXX	1,749,565	1,750,000	
12653C-AC-2	CNX RESOURCES CORP 7.25 14/03/27		01/07/2021	UBS AG STAMFORD BRANCH	XXX	269,688	250,000	5,891
12657N-AA-8	CQP HOLDCO LP/BIP-V CHIN 5.5 15/06/31		05/27/2021	NORTHERN TRUST, NA IMLG 1775	XXX	800,000	800,000	
129268-AB-4	CALEDONIA GENERA 1.95 28/02/34		07/21/2021	STIFEL NICOLAUS AND CO	XXX	766,590	750,000	975
13079W-DG-0	SYMPHONY CLO LTD 2.6222 POOL ID 9A	D	09/08/2021	BARCLAYS BANK PLC NY BARCNY	XXX	2,150,000	2,150,000	
131347-CP-9	CALPINE CORP 4.625 01/02/29		01/15/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	357,000	350,000	7,194
140501-AC-1	CAPITAL SOUTHWEST CORP 3.375 01/10/26		08/24/2021	RAYMOND JAMES AND ASSOCIATES RAYMONJS.	XXX	2,386,032	2,400,000	
14856H-AA-6	CASTLELAKE AVIATION FIN 5 15/04/27		10/08/2021	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	525,000	525,000	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
151290-BX-0	CEMEX SAB DE CV 5.2 17/09/30	D	02/16/2021	MORGAN STANLEY AND CO., LLC 8983105	XXX	603,625	550,000	11,996
15135B-AW-1	CENTENE CORP 3 15/10/30		09/02/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	1,300,000	1,250,000	14,792
156700-BD-7	LUMEN TECHNOLOGIES INC 4.5 15/01/29		02/03/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	770,625	750,000	6,375
163851-AH-1	CHEMOURS CO 4.625 15/11/29		08/04/2021	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	525,000	525,000	
16411Q-AH-4	CHENIERE ENERGY PARTNERS 4 01/03/31		02/25/2021	J.P. MORGAN SECURITIES LLC	XXX	800,000	800,000	
17298C-L3-0	CITIGROUP INC 1.5 22/01/31		01/20/2021	FIRST TENNESSEE BANK N.A.	XXX	997,500	1,000,000	
17298C-LM-8	CITIGROUP INC 2 30/09/28		03/30/2021	D.A. DAVIDSON AND CO	XXX	1,996,000	2,000,000	
18538R-AJ-2	CLEARWATER PAPER CORP 4.75 15/08/28		02/10/2021	VARIOUS	XXX	936,250	900,000	18,617
185899-AK-7	CLEVELAND-CLIFFS INC 4.625 01/03/29		04/28/2021	J.P. MORGAN SECURITIES LLC	XXX	510,625	500,000	4,689
202795-JK-7	COMMONWEALTH EDISON CO 2.95 15/08/27		01/26/2021	BREAN CAPITAL LLC	XXX	1,674,975	1,500,000	20,035
203372-AX-5	COMMSCOPE INC 4.75 01/09/29		08/11/2021	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	475,000	475,000	
20903X-AH-6	CONSOLIDATED COMMUNICATI 5 01/10/28		10/28/2021	VARIOUS	XXX	628,906	625,000	1,042
22266L-AF-3	COUPA SOFTWARE INC 0.375 15/06/26		12/29/2021	JEFFERIES & COMPANY JEFFERIE	XXX	461,720	485,000	81
22535B-AE-3	CR ACCEPT AUTO LN TR 1.94 POOL ID 4		10/19/2021	WELLS FARGO BANK, N.A.	XXX	2,399,832	2,400,000	
24665F-AC-6	DELEK LOG PART/FINANCE 7.125 01/06/28		05/20/2021	WELLS FARGO BANK, N.A.	XXX	525,000	525,000	
25277L-AA-4	DIAMOND SPORTS GR/DIAMON 5.375 15/08/26		01/20/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	133,313	150,000	3,516
26442E-AF-7	DUKE ENERGY OHIO INC 3.65 01/02/29		08/23/2021	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	1,123,430	1,000,000	2,433
26884L-AN-9	EQT CORP 3.625 15/05/31		05/10/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	650,000	650,000	
26885B-AK-6	EQM MIDSTREAM PARTNERS L 4.5 15/01/29		05/03/2021	VARIOUS	XXX	913,563	925,000	3,881
26885B-AL-4	EQM MIDSTREAM PARTNERS L 4.75 15/01/31		01/04/2021	BARCLAYS BANK PLC 196101	XXX	525,000	525,000	
28035Q-AB-8	EDGEWELL PERSONAL CARE 4.125 01/04/29		03/02/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	1,000,438	1,000,000	
292052-AF-4	EMPIRE RESORTS INC 7.75 01/11/26		10/14/2021	WELLS FARGO BANK, N.A.	XXX	425,000	425,000	
292505-AD-6	OVINTIV INC 6.5 15/08/34		05/05/2021	J.P. MORGAN SECURITIES LLC	XXX	1,016,875	800,000	10,617
29336U-AF-4	ENLINK MIDSTREAM PARTNER 4.85 15/07/26		03/31/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	241,875	250,000	2,694
29355A-AG-2	ENPHASE ENERGY INC 0 01/03/26		12/27/2021	J.P. MORGAN CLEARING CORP.	XXX	455,866	450,000	
298736-AL-3	EURONET WORLDWIDE INC 0.75 15/03/49		08/31/2021	VARIOUS	XXX	1,794,485	1,516,000	3,307
30212P-BD-6	EXPEDIA GROUP INC 0 15/02/26		12/29/2021	VARIOUS	XXX	4,987,666	4,643,000	
314353-AA-1	FEDEX 2020-1 CLASS AA 1.875 20/08/35		08/16/2021	D.A. DAVIDSON AND CO	XXX	986,724	973,264	9,023
314890-AA-2	FERGUSON FINANCE PLC 4.5 24/10/28		10/25/2021	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	1,430,175	1,250,000	469
316500-AC-1	FIDUS INVESTMENT CORP 3.5 15/11/26		10/01/2021	RAYMOND JAMES AND ASSOCIATES RAYMONJS	XXX	2,399,904	2,400,000	
337932-AC-1	FIRSTENERGY CORP 7.375 15/11/31		11/08/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	930,656	675,000	24,199
33938M-AA-7	FLEXENTIAL ISSUER, LLC 3.25 POOL ID 1A		11/23/2021	PERSHING LLC	XXX	2,382,685	2,400,000	
345370-BY-5	FORD MOTOR COMPANY 6.625 01/10/28		06/18/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	327,938	275,000	4,026
345370-CQ-1	FORD MOTOR COMPANY 4.75 15/01/43		03/04/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	353,500	350,000	2,448
345370-CX-6	FORD MOTOR COMPANY 9.625 22/04/30		10/20/2021	VARIOUS	XXX	778,938	550,000	
345370-CY-4	FORD MOTOR COMPANY 0 15/03/26		04/30/2021	VARIOUS	XXX	1,886,662	1,895,000	
345397-B6-9	FORD MOTOR CREDI 3.625 17/06/31		06/22/2021	VARIOUS	XXX	326,188	325,000	
346845-AC-4	FORT BENNING FAM 0.4455 15/01/36		09/09/2021	STIFEL NICOLAUS AND CO	XXX	3,325,880	3,912,800	2,897
34960P-AD-3	FORTRESS TRANS & INFRAST 5.5 01/05/28		10/29/2021	VARIOUS	XXX	1,414,469	1,400,000	27,725
36262M-AC-2	GS MORT SEC TRUST 1.26 POOL ID IP		09/29/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	2,400,000	2,400,000	
364760-AP-3	GAP INC/THE 3.625 01/10/29		09/13/2021	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	175,000	175,000	
364760-AQ-1	GAP INC/THE 3.875 01/10/31		09/13/2021	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	175,000	175,000	
36831F-AB-1	GCM GROSVENOR DIV LLC 6 15/11/41		11/01/2021	UBS WARBURG LLC WARBURGD	XXX	2,400,000	2,400,000	
376546-88-3	GLADSTONE INVESTMENT COR 4.875 01/11/28		08/11/2021	OPPENHEIMER AND CO, INC	XXX	2,550,000	2,550,000	
37960J-AA-6	GLOBAL AIR LEASE CO LTD 6.5 15/09/24	D	03/15/2021	CORPORATE ACTIONS	XXX	14,866	15,964	
380355-AF-4	GOEASY LTD 4.375 01/05/26	A	04/22/2021	BMO CAPITAL MARKETS CORP	XXX	600,000	600,000	
38150A-FR-1	GOLDMAN SACHS GROUP INC 2.25 14/05/31		05/12/2021	FIRST TENNESSEE BANK N.A.	XXX	1,997,000	2,000,000	
38178X-AC-7	GOLUB CAP PART FUNDING 3.9936 POOL ID 2A		10/15/2021	DEUTSCHE BANK SECURITIES CORP DEUTSECU	XXX	1,300,000	1,300,000	

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
382550-BL-4	GOODYEAR TIRE & RUBBER 5 15/07/29		05/13/2021	J.P. MORGAN SECURITIES LLC	XXX	600,000	600,000	
40390D-AC-9	HLF FIN SARL LLC/HERBALI 4.875 01/06/29		05/06/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	325,000	325,000	
41984L-AA-5	HAWAIIAN BRAND INTELLECT 5.75 20/01/26		04/20/2021	VARIOUS	XXX	622,424	600,000	3,414
428102-AE-7	HESS MIDSTREAM OPERATION 4.25 15/02/30		08/03/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	752,750	750,000	
43940T-AB-5	HOPE BANCORP INC 2 15/05/38		01/06/2021	BNP PARIBAS PRIME BROKERAGE INC BNPB	XXX	360,575	380,000	1,119
44106M-AV-4	SERVICE PROPERTIES TRUST 5.25 15/02/26		07/14/2021	VARIOUS	XXX	611,563	600,000	12,892
44267D-AE-7	HOWARD HUGHES CORP 4.125 01/02/29		01/19/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	300,000	300,000	
44267D-AF-4	HOWARD HUGHES CORP 4.375 01/02/31		01/19/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	250,000	250,000	
444454-AF-9	HUGHES SATELLITE SYSTEMS 6.625 01/08/26		11/04/2021	WELLS FARGO BANK, N.A.	XXX	569,375	500,000	8,925
44963B-AE-8	IHO VERWALTUNGS GMBH 6 15/05/27	D	01/12/2021	MORGAN STANLEY AND CO., LLC 8983105	XXX	397,500	375,000	3,688
451102-CA-3	ICAHN ENTERPRISES/FIN 4.375 01/02/29		01/05/2021	VARIOUS	XXX	1,403,906	1,400,000	
452327-AK-5	ILLUMINA INC 0 15/08/23		09/29/2021	VARIOUS	XXX	557,614	467,000	
45258L-AA-5	IMOLA MERGER CORP 4.75 15/05/29		12/16/2021	BARCLAYS BANK PLC NY BARCNY	XXX	766,875	750,000	3,464
46592Q-AA-7	JBS FINANCE LUXEMBOURG 3.625 15/01/32		06/09/2021	Northern Trust Corp.	XXX	599,100	600,000	
47010B-AM-6	JAGUAR LAND ROVER AUTOMO 5.5 15/07/29	D	07/09/2021	J.P. MORGAN SECURITIES LLC	XXX	475,000	475,000	
47077W-AA-6	JANE STREET GRP/JSG FIN 4.5 15/11/29		11/02/2021	J.P. MORGAN SECURITIES INC JPMORG4	XXX	250,000	250,000	
48123V-AD-4	J2 GLOBAL 1.75 01/11/26		03/02/2021	BANK OF AMERICA CORPORATION.	XXX	259,875	225,000	1,345
48129K-AE-0	JPMORGAN CHASE FINANCIAL 0.25 01/05/23		06/29/2021	VARIOUS	XXX	637,912	575,000	129
485170-BD-5	KANSAS CITY SOUTHERN 2.875 15/11/29		08/03/2021	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	1,704,352	1,584,000	10,120
49803X-AB-9	KITE REALTY GROUP LP 0.75 01/04/27		06/09/2021	BARCLAYS CAPITAL INC.	XXX	1,135,781	1,110,000	601
50077L-AL-0	KRAFT HEINZ FOODS CO 5 15/07/35		03/03/2021	VARIOUS	XXX	906,875	750,000	3,125
50077L-AU-0	KRAFT HEINZ FOODS CO 3.75 01/04/30		01/12/2021	J.P. MORGAN SECURITIES LLC	XXX	212,750	200,000	2,146
50077L-AV-8	KRAFT HEINZ FOODS CO 3.75 01/04/30		01/15/2021	VARIOUS	XXX	666,719	625,000	7,000
501797-AL-8	L BRANDS INC 6.875 01/11/35		10/08/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	1,467,094	1,150,000	23,590
501797-AW-4	BATH & BODY WORKS INC 6.625 01/10/30		11/15/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	535,094	475,000	3,957
502160-AN-4	LSB INDUSTRIES 6.25 15/10/28		10/08/2021	VARIOUS	XXX	880,531	875,000	
505742-AP-1	LADDER CAP FIN LLLP/CORP 4.75 15/06/29		06/14/2021	J.P. MORGAN SECURITIES LLC	XXX	1,205,000	1,205,000	
524590-AA-4	LEEWARD RENEWABL 4.25 01/07/29		06/24/2021	J.P. MORGAN SECURITIES LLC	XXX	377,000	375,000	
527298-BR-3	LEVEL 3 FINANCING INC 4.25 01/07/28		07/27/2021	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	1,122,000	1,100,000	3,636
52736R-BJ-0	LEVI STRAUSS & CO 3.5 01/03/31		08/31/2021	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	1,028,031	1,000,000	9,968
55300R-AG-6	MGM CHINA HOLDINGS LTD 4.75 01/02/27	D	03/26/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	502,910	500,000	
55617L-AP-7	MACY'S RETAIL HLDGS LLC 5.875 01/04/29		10/13/2021	VARIOUS	XXX	907,969	850,000	8,568
58403Y-AN-6	MED TRUST 1.9 POOL ID MDLN		10/29/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	2,350,000	2,350,000	
588056-BA-8	MERCER INTL INC 5.125 01/02/29	C	02/18/2021	VARIOUS	XXX	711,250	700,000	1,388
588056-BB-6	MERCER INTL INC 5.125 01/02/29	D	11/05/2021	VARIOUS	XXX	301,000	300,000	4,114
59567L-AA-2	MIDCAP FINANCIAL ISSR TR 6.5 01/05/28		06/29/2021	J.P. MORGAN SECURITIES LLC	XXX	996,906	975,000	4,081
59590A-AA-7	MIDCAP FINANCIAL 5.625 15/01/30		06/28/2021	J.P. MORGAN SECURITIES LLC	XXX	250,000	250,000	
596278-AA-9	MIDDLEBY CORP 1 01/09/25		05/25/2021	VARIOUS	XXX	544,881	425,000	1,817
626717-AN-2	MURPHY OIL CORP 6.375 15/07/28		10/06/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	535,000	500,000	7,349
62886H-BC-4	NCL CORPORATION LTD 1.125 15/02/27		12/23/2021	BARCLAYS BANK PLC BARCLABP	XXX	383,542	393,000	479
629377-CG-5	NRG ENERGY INC 2.75 01/06/48		06/18/2021	VARIOUS	XXX	967,165	818,000	4,778
63938C-AK-4	NAVIENT CORP 5 15/03/27		07/29/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	573,375	550,000	10,465
63938C-AM-0	NAVIENT CORP 5.5 15/03/29		12/06/2021	VARIOUS	XXX	775,875	775,000	1,299
64129K-BG-1	NEUBERGER BERMAN CLO LTD1.4738 PL ID15A	D	08/31/2021	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	2,400,000	2,400,000	
647551-AC-4	NEW MOUNTAIN FINANCE COR 5.75 15/08/23		11/29/2021	VARIOUS	XXX	262,061	249,000	5,917
651229-AX-4	NEWELL BRANDS INC 5.875 01/04/36		11/02/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	518,500	425,000	2,289
651229-AY-2	NEWELL BRANDS INC 5.5 01/04/46		02/12/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	466,375	350,000	7,933
65253M-AA-6	NEWTEK SM BUS LN TRU 1.8535 POOL ID 1		12/02/2021	DEUTSCHE BANK SECURITIES CORP DEUTSECU	XXX	2,070,000	2,070,000	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
65341B-AD-8	NEXTERA ENERGY PARTNERS 0 15/11/25		07/20/2021	VARIOUS	XXX	644,437	603,000	
65409Q-BF-8	NIELSEN FINANCE LLC/CO 5.875 01/10/30		10/08/2021	J.P. MORGAN SECURITIES INC JPMORG4	XXX	790,313	750,000	1,469
66977W-AR-0	NOVA CHEMICALS CORP 5.25 01/06/27	A	03/12/2021	VARIOUS	XXX	309,750	300,000	4,594
66977W-AS-8	NOVA CHEMICALS CORP 4.25 15/05/29	A	04/27/2021	VARIOUS	XXX	250,656	250,000	
67103B-70-4	OFS CAPITAL CORP 4.95 31/10/28		10/22/2021	NATIONAL FINANCIAL SERVICES	XXX	2,400,000	2,400,000	
674599-CJ-2	OCCIDENTAL PETROLEUM COR 4.4 15/04/46		03/24/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	210,625	250,000	4,919
674599-EC-5	OCCIDENTAL PETROLEUM COR 6.375 01/09/28		06/17/2021	VARIOUS	XXX	887,063	775,000	14,924
682189-AR-6	ON SEMICONDUCTOR CORP 0 01/05/27		05/12/2021	BANK OF AMERICA CORPORATION.	XXX	461,000	461,000	
683720-AC-0	OPEN TEXT/OPEN TEXT HOLD 4.125 01/12/31	A	11/10/2021	BARCLAYS BANK PLC NY BARCNY	XXX	499,688	500,000	
68377W-AA-9	OPORTUN FUNDING LLC 2.18 POOL ID C		10/25/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	2,399,722	2,400,000	
690732-AF-9	OWENS & MINOR INC 4.5 31/03/29		03/05/2021	VARIOUS	XXX	829,813	825,000	
69120V-AA-9	OWL ROCK CORE INCOME COR 3.125 23/09/26		09/21/2021	DEUTSCHE BANK SECURITIES CORP DEUTSECU	XXX	1,895,022	1,900,000	
69331C-AH-1	PG&E CORP 5 01/07/28		10/05/2021	CREDIT SUISSE FIRST BOSTON CORPORATION F	XXX	514,375	500,000	6,667
697435-AF-2	PALO ALTO NETWORKS 0.375 01/06/25		06/23/2021	VARIOUS	XXX	512,842	405,000	409
701094-AN-4	PARKER-HANNIFIN CORP 3.25 14/06/29		03/23/2021	Northern Trust Corp.	XXX	2,140,340	2,000,000	18,236
70202L-AA-0	PARSONS CORP 0.25 15/08/25		08/03/2021	NATIONAL FINANCIAL SERVICES LLC	XXX	570,198	535,000	431
70202L-AA-0	PARSONS CORP 0.25 15/08/25		08/03/2021	VARIOUS	XXX	62,760	60,000	71
70509V-AA-8	PEBBLEBROOK HOTEL TRUST 1.75 15/12/26		08/24/2021	VARIOUS	XXX	469,514	430,000	2,723
708062-AD-6	PENNANTPARK INVESTMENT C 4 01/11/26		10/14/2021	RAYMOND JAMES AND ASSOCIATES RAYMONJS	XXX	2,386,464	2,400,000	
723787-AN-7	PIONEER NATURAL RESOURCE 0.25 15/05/25		04/16/2021	VARIOUS	XXX	447,014	299,000	286
724479-AQ-3	PITNEY BOWES INC 7.25 15/03/29		03/12/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	925,000	925,000	
747262-AZ-6	QVC INC 4.375 01/09/28		12/16/2021	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	746,250	750,000	9,935
74841C-AB-7	QUICKEN LOANS LLC/QUICKN 3.875 01/03/31		01/26/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	761,250	750,000	10,818
74965L-AB-7	RLJ LODGING TRUST LP 4 15/09/29		09/10/2021	WELLS FARGO BANK, N.A.	XXX	651,531	650,000	19
75419T-AA-1	RATTLER MIDSTREAM LP 5.625 15/07/25		04/19/2021	BARCLAYS BANK PLC 196101	XXX	419,500	400,000	5,297
76042U-AB-9	REP FIN ISSUANCE TRUS 2.8 POOL ID A		11/10/2021	WELLS FARGO BANK, N.A.	XXX	2,399,113	2,400,000	
76119L-AB-7	RESIDEO FUNDING INC 4 01/09/29		08/10/2021	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	900,000	900,000	
76680R-AF-4	RINGCENTRAL INC 0 01/03/25		12/30/2021	JEFFERIES & COMPANY JEFFERIE	XXX	463,781	485,000	
76680R-AG-2	RINGCENTRAL INC 0 15/03/26		06/18/2021	VARIOUS	XXX	422,991	417,000	
76680R-AH-0	RINGCENTRAL INC 0 15/03/26		11/12/2021	BANK OF AMERICA CORPORATION.	XXX	58,853	57,000	
780153-BA-9	ROYAL CARIBBEAN CRUISES 4.25 15/06/23		03/23/2021	BANK OF AMERICA CORPORATION.	XXX	356,952	250,000	2,951
780153-BF-8	ROYAL CARIBBEAN CRUISES 2.875 15/11/23		12/21/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	107,186	90,000	273
80290C-AE-4	SANTANDER BK AUTO CR-LIN 1.833 PL ID 1A		12/13/2021	J.P. MORGAN SECURITIES INC JPMORG4	XXX	2,330,000	2,330,000	
808513-BW-4	CHARLES SCHWAB CORP 3.3 01/04/27		09/24/2021	CORPORATE ACTIONS	XXX	2,014,914	2,000,000	
81725W-AK-9	SENSATA TECHNOLOGIES BV 4 15/04/29		03/15/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	450,000	450,000	
82452J-AA-7	SHIFT4 PAYMENTS INC 0 15/12/25		12/31/2021	WELLS FARGO BANK, N.A.	XXX	373,011	350,000	
82452J-AC-3	SHIFT4 PAYMENTS INC 0.5 01/08/27		10/15/2021	VARIOUS	XXX	445,766	445,000	299
82967N-BG-2	SIRIUS XM RADIO INC 4.125 01/07/30		05/18/2021	J.P. MORGAN SECURITIES LLC	XXX	248,125	250,000	3,965
82967N-BM-9	SIRIUS XM RADIO INC 3.875 01/09/31		08/03/2021	VARIOUS	XXX	1,199,375	1,200,000	
83304A-AE-6	SNAP INC 0 01/05/27		05/21/2021	VARIOUS	XXX	575,838	577,000	
844741-BG-2	SOUTHWEST AIRLINES CO 1.25 01/05/25		12/23/2021	VARIOUS	XXX	1,104,644	773,000	2,469
848637-AC-8	SPLUNK INC 0.5 15/09/23		11/15/2021	VARIOUS	XXX	1,021,128	850,000	1,232
848637-AF-1	SPLUNK INC 1.125 15/06/27		08/12/2021	BARCLAYS CAPITAL INC BARCUS31	XXX	385,686	390,000	743
84921R-AA-8	SPOTIFY USA INC 0 15/03/26		10/27/2021	JEFFERIES & COMPANY JEFFERIE	XXX	405,813	430,000	
85172F-AR-0	ONEMAIN FINANCE CORP 5.375 15/11/29		04/05/2021	VARIOUS	XXX	1,626,563	1,525,000	29,021
852234-AH-6	SQUARE INC 0.25 01/11/27		10/05/2021	VARIOUS	XXX	1,133,521	989,000	438
853496-AG-2	STANDARD INDUSTRIES INC 4.375 15/07/30		03/11/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	254,063	250,000	1,823
864486-AL-9	SUBURBAN PROPANE PARTNRS 5 01/06/31		08/26/2021	CREDIT SUISSE FIRST BOSTON CORPORATION F	XXX	770,625	750,000	9,722

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
866082-AA-8	SUMMIT HOTEL PROPERTIES 1.5 15/02/26		12/29/2021	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	570,555	555,000	3,022
86765L-AQ-0	SUNOCO LP/FINANCE CORP 6 15/04/27		03/31/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	52,438	50,000	1,417
86765L-AT-4	SUNOCO LP/FINANCE CORP 4.5 15/05/29		09/02/2021	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	460,688	450,000	6,300
87256Y-AC-7	TKC HOLDINGS INC 6.875 15/05/28		05/04/2021	VARIOUS	XXX	602,250	600,000	
87470L-AG-6	TALLGRASS NRG PRTNR/FIN 6 01/03/27		08/12/2021	CREDIT SUISSE FIRST BOSTON CORPORATION F	XXX	618,750	600,000	16,500
87901J-AH-8	TEGNA INC 5 15/09/29		03/02/2021	J.P. MORGAN SECURITIES LLC	XXX	782,813	750,000	17,604
87918A-AF-2	TELADOC HEALTH INC 1.25 01/06/27		12/29/2021	JEFFERIES & COMPANY JEFFERIE	XXX	454,500	500,000	521
880349-AT-2	TENNECO INC 5.125 15/04/29		04/28/2021	BARCLAYS BANK PLC 196101	XXX	824,063	825,000	1,530
883556-CK-6	THERMO FISHER SCIENTIFIC 1.75 15/10/28		08/09/2021	BLAYLOCK & COMPANY INC	XXX	999,520	1,000,000	
892231-AB-7	TOWNSQUARE MEDIA INC 6.875 01/02/26		06/07/2021	VARIOUS	XXX	368,500	350,000	7,944
892356-AA-4	TRACTOR SUPPLY CO 1.75 01/11/30		11/04/2021	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	958,120	1,000,000	340
893647-BN-6	TRANSDIGM INC 4.875 01/05/29		04/13/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	224,906	225,000	
896442-AG-5	TRINITY CAPITAL INC/MD 4.375 24/08/26		08/19/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	2,400,000	2,400,000	
90184L-AF-9	TWITTER INC 0.25 15/06/24		10/27/2021	VARIOUS	XXX	758,196	617,000	599
902252-AA-3	TYLER TECHNOLOGIES INC 0.25 15/03/26		12/10/2021	NOMURA SECURITIES NEW YORK	XXX	321,626	310,000	161
902252-AA-3	TYLER TECHNOLOGIES INC 0.25 15/03/26		12/10/2021	VARIOUS	XXX	634,561	540,000	290
90932L-AH-0	UNITED AIRLINES INC 4.625 15/04/29		08/27/2021	VARIOUS	XXX	1,031,875	1,000,000	10,063
92240M-BL-1	VECTOR GROUP LTD 5.75 01/02/29		02/26/2021	VARIOUS	XXX	1,367,750	1,350,000	815
92243R-AC-8	VCP RRL ABS I, LTD 2.848 POOL ID 1A		07/28/2021	MUFG SECURITIES AMERICAS INC	XXX	1,410,000	1,410,000	
92343X-AB-6	VERINT SYSTEMS INC 0.25 15/04/26		12/27/2021	VARIOUS	XXX	376,582	358,000	178
925550-AB-1	VIAMI SOLUTIONS INC 1 01/03/24		11/05/2021	VARIOUS	XXX	316,939	242,000	221
92769X-AP-0	VIRGIN MEDIA SECURED FIN 5.5 15/05/29	D	10/08/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	789,688	750,000	16,920
928377-AC-4	VISTA OUTDOOR INC 4.5 15/03/29		02/17/2021	MORGAN STANLEY AND CO., LLC 8983105	XXX	600,000	600,000	
92840V-AH-5	VISTRA OPERATIONS CO LLC 4.375 01/05/29		05/27/2021	VARIOUS	XXX	1,126,250	1,125,000	1,155
948565-AD-8	WEEKLEY HOMES LLC/ FINAN 4.875 15/09/28		01/21/2021	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	393,563	375,000	6,145
94973V-BG-1	ANTHEM INC 2.75 15/10/42		01/06/2021	MITSUBISHI UFJ SECURITIES (USA),INC	XXX	185,262	40,000	254
98955D-AA-8	ZIGGO BV 4.875 15/01/30	D	02/16/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	527,500	500,000	8,328
3899999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						179,910,481	173,488,251	649,825
Bonds: SVO Identified Funds								
464288-16-6	ISHARES AGENCY BOND ETF		04/27/2021	MORGAN STANLEY SMITH BARNEY LLC	250,000.000	29,529,975		
464288-63-8	ISHARES 5-10 YR INVT GR CORP BOND ETF		12/27/2021	VARIOUS	200,000.000	11,880,900		
464288-64-6	ISHARES TR ISHARES 1-5 YR INV GR CORP BO		12/27/2021	VARIOUS	803,000.000	43,812,825		
8099999 – Bonds: SVO Identified Funds						85,223,700		
8399997 – Subtotals - Bonds - Part 3						435,954,075	337,882,507	802,956
8399998 – Summary Item from Part 5 for Bonds						59,321,304	57,247,450	211,899
8399999 – Subtotals - Bonds						495,275,379	395,129,957	1,014,855
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
00170F-20-9	AMG CAPITAL TRUST II 5.15 15/10/37		10/18/2021	VARIOUS	8,539.000	475,412		
060505-68-2	BANK OF AMERICA CORP 7.25		12/17/2021	VARIOUS	390.000	562,809		
101137-20-6	BOSTON SCIENTIFIC CORP 5.5 01/06/23		12/16/2021	BANK OF AMERICA CORPORATION	484.000	55,662		
101137-20-6	BOSTON SCIENTIFIC CORP 5.5 01/06/23		12/16/2021	VARIOUS	8,418.000	984,364		
65339F-73-9	NEXTERA ENERGY INC 6.219 01/09/23		10/11/2021	VARIOUS	32,039.000	1,616,582		
8499999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,694,830	XXX	
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								
02557T-30-7	AMERICAN ELECTRIC POWER 6.125 15/08/23		12/16/2021	VARIOUS	51,555.000	2,520,263		
233331-84-2	DTE ENERGY CO 6.25 01/11/22		12/16/2021	VARIOUS	26,165.000	1,318,733		
48251W-40-1	KKR & CO INC 6 15/09/23		12/17/2021	BARCLAYS CAPITAL INC	520.000	30,433		

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
48251W-40-1	KKR & CO INC 6 15/09/23		12/17/2021	VARIOUS	573.000	50,697		
65339F-77-0	NEXTERA ENERGY INC 5.279 01/03/23		08/13/2021	BANK OF AMERICA CORPORATION	15,100.000	764,281		
65473P-12-1	NISOURCE INC 7.75 01/03/24		12/10/2021	VARIOUS	39,758.000	4,162,707		
842587-60-2	SOUTHERN CO 6.75 01/08/22		08/12/2021	VARIOUS	20,375.000	1,072,191		
854502-84-6	STANLEY BLACK & DECKER I 5.25 15/11/22		06/24/2021	VARIOUS	6,005.000	655,414		
8599999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						10,574,717	XXX	
8999997 – Subtotals - Preferred Stocks - Part 3						14,269,547	XXX	
8999998 – Summary Item from Part 5 for Preferred Stocks						10,665,683	XXX	
8999999 – Subtotals - Preferred Stocks						24,935,230	XXX	
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00123Q-10-4	AGNC INVESTMENT CORP		12/20/2021	VARIOUS	31,000.000	496,326	XXX	
00182C-10-3	ANI PHARMACEUTICALS INC		10/04/2021	VARIOUS	6,000.000	201,614	XXX	
00507V-10-9	ACTIVISION BLIZZARD INC		10/13/2021	VARIOUS	2,500.000	188,125	XXX	
00751Y-10-6	ADVANCE AUTO PARTS INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	500.000	102,216	XXX	
00773T-10-1	ADVANSIX INC		12/13/2021	VARIOUS	4,500.000	150,467	XXX	
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		10/12/2021	VARIOUS	47,500.000	1,219,918	XXX	
00971T-10-1	AKAMAI TECHNOLOGIES INC		03/11/2021	STATE STREET BANK AND TRUST COMPANY 8106	400.000	38,780	XXX	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES INC		10/13/2021	VARIOUS	1,800.000	343,777	XXX	
017175-10-0	ALLEGHANY CORP		09/27/2021	VARIOUS	1,400.000	861,828	XXX	
02156K-10-3	ALTICE USA INC		12/27/2021	VARIOUS	82,100.000	1,444,797	XXX	
02209S-10-3	ALTRIA GROUP INC		10/13/2021	VARIOUS	8,500.000	406,274	XXX	
023135-10-6	AMAZON.COM INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	1,400.000	4,762,046	XXX	
023608-10-2	AMEREN CORP		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	2,200.000	179,831	XXX	
025537-10-1	AMERICAN ELECTRIC POWER CO INC		10/13/2021	VARIOUS	6,400.000	539,547	XXX	
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		09/17/2021	VARIOUS	51,000.000	1,358,739	XXX	
025676-20-6	AM EQUITY INV LIFE HOLDING CO		10/04/2021	VARIOUS	28,700.000	906,444	XXX	
02665T-30-6	AMERICAN HOMES 4 RENT		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	1,300.000	51,521	XXX	
032654-10-5	ANALOG DEVICES INC		10/13/2021	JPMORGAN CHASE BANK, N.A. (EUROPEAN HEAD	100.000	16,435	XXX	
032654-10-5	ANALOG DEVICES INC		10/13/2021	VARIOUS	1,200.000	197,220	XXX	
03674X-10-6	ANTERO RESOURCES CORP		12/06/2021	VARIOUS	27,900.000	500,486	XXX	
039483-10-2	ARCHER-DANIELS-MIDLAND CO		10/13/2021	SSB-CUSTODIAN SSBCUSO	2,600.000	163,592	XXX	
049560-10-5	ATMOS ENERGY CORP		10/13/2021	SSB-CUSTODIAN SSBCUSO	2,000.000	184,400	XXX	
053332-10-2	AUTOZONE INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	200.000	295,854	XXX	
053484-10-1	AVALONBAY COMMUNITIES INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	600.000	128,365	XXX	
11135F-10-1	BROADCOM INC		10/13/2021	VARIOUS	400.000	194,004	XXX	
12503M-10-8	CBOE GLOBAL MARKETS INC		08/26/2021	VARIOUS	700.000	85,573	XXX	
12508E-10-1	CDK GLOBAL INC		09/02/2021	VARIOUS	9,000.000	368,118	XXX	
12541W-20-9	CH ROBINSON WORLDWIDE INC		08/26/2021	SSB-CUSTODIAN SSBCUSO	200.000	17,998	XXX	
12572Q-10-5	CME GROUP INC		10/13/2021	VARIOUS	800.000	163,408	XXX	
12572Q-10-5	CME GROUP INC		10/13/2021	JPMORGAN CHASE BANK, N.A. (EUROPEAN HEAD	600.000	122,556	XXX	
125896-10-0	CMS ENERGY CORP		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	1,500.000	90,197	XXX	
126408-10-3	CSX CORP		10/13/2021	VARIOUS	7,700.000	346,283	XXX	
133131-10-2	CAMDEN PROPERTY TRUST		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	1,300.000	175,788	XXX	
134429-10-9	CAMPBELL SOUP CO		10/13/2021	SSB-CUSTODIAN SSBCUSO	4,200.000	174,342	XXX	
134429-10-9	CAMPBELL SOUP CO		10/13/2021	VARIOUS	100.000	4,174	XXX	
13765N-10-7	CANNAE HOLDINGS INC		10/13/2021	VARIOUS	53,200.000	1,998,160	XXX	
15189T-10-7	CENTERPOINT ENERGY INC		09/16/2021	VARIOUS	26,900.000	578,452	XXX	
156782-10-4	CERNER CORP		03/11/2021	STATE STREET BANK AND TRUST COMPANY 8106	200.000	14,216	XXX	

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
165167-73-5	CHESAPEAKE ENERGY CORP		11/08/2021	VARIOUS	11,100.000	722,248	XXX	
17275R-10-2	CISCO SYSTEMS INC/DELAWARE		03/11/2021	STATE STREET BANK AND TRUST COMPANY 8106	3,100.000	151,280	XXX	
191216-10-0	COCA-COLA CO/THE		10/13/2021	THE NORTHERN TRUST COMPANY,	2,300.000	124,752	XXX	
19249H-10-3	COHERUS BIOSCIENCES INC		12/13/2021	VARIOUS	28,300.000	422,232	XXX	
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC		06/18/2021	VARIOUS	6,200.000	389,703	XXX	
205887-10-2	CONAGRA BRANDS INC		10/13/2021	VARIOUS	7,200.000	238,162	XXX	
209115-10-4	CONSOLIDATED EDISON INC		10/13/2021	VARIOUS	6,900.000	514,941	XXX	
216648-40-2	COOPER COS INC/THE		10/13/2021	JPMORGAN CHASE BANK, N.A. (EUROPEAN HEAD	200.000	80,220	XXX	
217204-10-6	COPART INC		10/13/2021	VARIOUS	1,400.000	195,094	XXX	
229663-10-9	CUBESMART		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	3,300.000	157,348	XXX	
229899-10-9	CULLEN/FROST BANKERS INC		08/26/2021	VARIOUS	1,600.000	183,628	XXX	
23204G-10-0	CUSTOMERS BANCORP INC		09/28/2021	VARIOUS	7,600.000	258,388	XXX	
23204G-10-0	CUSTOMERS BANCORP INC		09/28/2021	INSTINET INVESTMENT SERVICES LIMITE	4,200.000	109,814	XXX	
233331-10-7	DTE ENERGY CO		08/26/2021	MORGAN STANLEY AND CO., LLC 8983105	1,200.000	157,526	XXX	
23345M-10-7	DT MIDSTREAM INC		08/26/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	400.000	18,163	XXX	
25401T-10-8	DIGITALBRIDGE GROUP INC		09/10/2021	VARIOUS	69,600.000	395,434	XXX	
256677-10-5	DOLLAR GENERAL CORP		10/13/2021	VARIOUS	1,300.000	272,381	XXX	
25746U-10-9	DOMINION ENERGY INC		10/13/2021	VARIOUS	2,500.000	183,425	XXX	
25754A-20-1	DOMINO'S PIZZA INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	200.000	91,596	XXX	
260003-10-8	DOVER CORP		10/13/2021	JPMORGAN CHASE BANK, N.A. (EUROPEAN HEAD	900.000	141,642	XXX	
26154D-10-0	DREAM FINDERS HOMES INC		09/13/2021	INSTINET INV SERVICES LTD LONDON	4,700.000	96,089	XXX	
26154D-10-0	DREAM FINDERS HOMES INC		09/13/2021	VARIOUS	23,000.000	479,216	XXX	
264411-50-5	DUKE REALTY CORP		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	900.000	43,291	XXX	
26441C-20-4	DUKE ENERGY CORP		10/13/2021	MORGAN STANLEY AND CO., LLC 8983105	3,600.000	358,997	XXX	
26884L-10-9	EQT CORP		12/02/2021	VARIOUS	3,000.000	58,346	XXX	
278768-10-6	ECHOSTAR CORP		10/27/2021	VARIOUS	76,900.000	1,790,168	XXX	
285512-10-9	ELECTRONIC ARTS INC		10/13/2021	VARIOUS	1,300.000	177,372	XXX	
291011-10-4	EMERSON ELECTRIC CO		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	1,200.000	115,202	XXX	
29364G-10-3	ENTERGY CORP		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	2,100.000	213,321	XXX	
29444U-70-0	EQUINIX INC		10/13/2021	VARIOUS	600.000	466,051	XXX	
294600-10-1	EQUITRANS MIDSTREAM CORP		12/13/2021	VARIOUS	108,800.000	857,202	XXX	
294628-10-2	EQUITY COMMONWEALTH		10/04/2021	VARIOUS	21,100.000	556,014	XXX	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	1,000.000	75,741	XXX	
29476L-10-7	EQUITY RESIDENTIAL		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	200.000	15,714	XXX	
297178-10-5	ESSEX PROPERTY TRUST INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	100.000	30,735	XXX	
298736-10-9	EURONET WORLDWIDE INC		11/02/2021	VARIOUS	4,000.000	508,612	XXX	
30034W-10-6	EVERGY INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	3,500.000	215,814	XXX	
30040W-10-8	EVERSOURCE ENERGY		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	800.000	64,233	XXX	
30161N-10-1	EXELON CORP		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	2,400.000	107,115	XXX	
302130-10-9	EXPEDITORS INTERNATL OF WA INC		10/13/2021	VARIOUS	1,600.000	185,836	XXX	
30225T-10-2	EXTRA SPACE STORAGE INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	1,200.000	199,670	XXX	
30226D-10-6	EXTREME NETWORKS INC		09/28/2021	VARIOUS	27,700.000	297,644	XXX	
30226D-10-6	EXTREME NETWORKS INC		09/28/2021	SUNGARD INSTITUTIONAL BROKERAGE INC	800.000	8,724	XXX	
303075-10-5	FACTSET RESEARCH SYSTEMS INC		10/13/2021	VARIOUS	500.000	204,852	XXX	
315616-10-2	F5 INC		06/25/2021	VARIOUS	300.000	57,992	XXX	
31620R-30-3	FIDELITY NATIONAL FINANCIAL INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	700.000	31,319	XXX	
31847R-10-2	FIRST AMERICAN FINANCIAL CORP		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	900.000	56,629	XXX	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	3,600.000	192,353	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
339750-10-1	FLOOR & DECOR HOLDINGS INC	D	06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	200.000	20,904	XXX	
343498-10-1	FLOWERS FOODS INC		03/11/2021	INSTINET INVESTMENT SERVICES LIMITE	1,300.000	30,334	XXX	
35905A-10-9	FRONTDOOR INC		11/09/2021	VARIOUS	29,400.000	1,163,191	XXX	
363576-10-9	ARTHUR J GALLAGHER & CO		10/13/2021	VARIOUS	1,000.000	152,124	XXX	
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	1,400.000	64,738	XXX	
366505-10-5	GARRETT MOTION INC		08/30/2021	VARIOUS	67,400.000	489,372	XXX	
369550-10-8	GENERAL DYNAMICS CORP		08/26/2021	MORGAN STANLEY AND CO., LLC 8983105	200.000	37,962	XXX	
371901-10-9	GENTEX CORP		08/26/2021	VARIOUS	2,400.000	76,216	XXX	
375558-10-3	GILEAD SCIENCES INC		10/13/2021	VARIOUS	5,400.000	365,202	XXX	
384313-50-8	GRAFTECH INTERNATIONAL LTD		07/19/2021	VARIOUS	64,800.000	705,537	XXX	
384637-10-4	GRAHAM HOLDINGS CO		03/03/2021	SANFORD C. BERNSTEIN AND CO., LLC	400.000	225,970	XXX	
388689-10-1	GRAPHIC PACKAGING HOLDING CO		12/23/2021	VARIOUS	18,500.000	336,650	XXX	
39304D-10-2	GREEN DOT CORP		12/23/2021	VARIOUS	40,900.000	1,661,617	XXX	
398905-10-9	GROUP 1 AUTOMOTIVE INC		06/17/2021	STEPHENS IN 4153608	2,600.000	400,494	XXX	
405024-10-0	HAEMONETICS CORP		11/09/2021	VARIOUS	22,900.000	1,301,555	XXX	
410867-10-5	HANOVER INSURANCE GROUP INC/THE		08/26/2021	MORGAN STANLEY AND CO., LLC 8983105	900.000	124,345	XXX	
412822-10-8	HARLEY-DAVIDSON INC		09/28/2021	VARIOUS	22,400.000	970,249	XXX	
42225P-50-1	HEALTHCARE TRUST OF AMERICA INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	6,200.000	173,670	XXX	
436106-10-8	HOLLYFRONTIER CORP		07/19/2021	VARIOUS	12,800.000	406,053	XXX	
444859-10-2	HUMANA INC		10/13/2021	VARIOUS	500.000	208,551	XXX	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		06/25/2021	COWEN AND COMPANY, LLC	1,000.000	161,998	XXX	
451107-10-6	IDACORP INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	2,400.000	240,075	XXX	
45168D-10-4	IDEXX LABORATORIES INC		08/26/2021	MORGAN STANLEY AND CO., LLC 8983105	200.000	124,128	XXX	
457187-10-2	INGREDION INC		08/26/2021	CREDIT SUISSE FIRST BOSTON CORPORATION F	200.000	17,520	XXX	
48203R-10-4	JUNIPER NETWORKS INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	4,600.000	127,380	XXX	
485170-30-2	KANSAS CITY SOUTHERN		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	300.000	85,941	XXX	
487836-10-8	KELLOGG CO		10/13/2021	VARIOUS	4,100.000	250,013	XXX	
489398-10-7	KENNEDY-WILSON HOLDINGS INC		01/27/2021	CREDIT SUISSE AG, NEW YORK BRANCH	11,000.000	188,955	XXX	
497498-10-5	KIRKLAND'S INC		09/28/2021	VARIOUS	7,500.000	162,537	XXX	
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	1,400.000	64,290	XXX	
50060P-10-6	KOPPERS HOLDINGS INC		08/19/2021	VARIOUS	19,000.000	587,342	XXX	
515098-10-1	LANDSTAR SYSTEM INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	100.000	16,060	XXX	
526057-30-2	LENNAR CORP		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	800.000	62,329	XXX	
53223X-10-7	LIFE STORAGE INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	1,700.000	184,282	XXX	
540424-10-8	LOEWS CORP		09/14/2021	ELECTRONIC BROKERAGE SYSTEMS, LLC	1,500.000	79,728	XXX	
543881-10-6	LORAL SPACE & COMMUNICATIONS INC		05/12/2021	VARIOUS	7,000.000	259,368	XXX	
546347-10-5	LOUISIANA-PACIFIC CORP		09/28/2021	VARIOUS	9,600.000	528,740	XXX	
552848-10-3	MGIC INVESTMENT CORP		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	2,600.000	36,845	XXX	
55354G-10-0	MSCI INC		08/26/2021	SSB-CUSTODIAN SSBCUSO	100.000	62,391	XXX	
55826T-10-2	MADISON SQUARE GARDEN ENTERTAINMENT CORP		12/16/2021	VARIOUS	17,900.000	1,303,821	XXX	
574599-10-6	MASCO CORP		10/13/2021	SSB-CUSTODIAN SSBCUSO	3,200.000	181,792	XXX	
57772K-10-1	MAXIM INTEGRATED PRODUCTS INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	1,600.000	164,258	XXX	
58463J-30-4	MEDICAL PROPERTIES TRUST INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	9,700.000	198,862	XXX	
59522J-10-3	MID-AMERICA APARTMENT COMMUNITIES INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	600.000	102,091	XXX	
60871R-20-9	MOLSON COORS BEVERAGE CO		10/26/2021	VARIOUS	2,100.000	93,774	XXX	
61174X-10-9	MONSTER BEVERAGE CORP		10/13/2021	SSB-CUSTODIAN SSBCUSO	2,100.000	179,193	XXX	
62886E-10-8	NCR CORP		03/04/2021	VARIOUS	5,100.000	176,850	XXX	
62944T-10-5	NVR INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	30.000	145,335	XXX	

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
62955J-10-3	NOV INC		08/17/2021	VARIOUS	13,100.000	190,912	XXX	
631103-10-8	NASDAQ INC		10/13/2021	DIRECT TRADING INSTITUTIONAL INC	400.000	78,898	XXX	
636180-10-1	NATIONAL FUEL GAS CO		08/26/2021	VARIOUS	400.000	20,162	XXX	
64828T-20-1	NEW RESIDENTIAL INVESTMENT CORP		07/19/2021	VARIOUS	24,000.000	247,043	XXX	
649445-10-3	NEW YORK COMMUNITY BANCORP INC		10/27/2021	VARIOUS	95,800.000	1,110,537	XXX	
651639-10-6	NEWMONT CORP		10/13/2021	SSB-CUSTODIAN SSBCUSTOMO	3,100.000	174,747	XXX	
65339F-10-1	NEXTERA ENERGY INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	500.000	36,931	XXX	
65473P-10-5	NISOURCE INC		09/28/2021	VARIOUS	47,300.000	1,059,697	XXX	
655663-10-2	NORDSON CORP		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	100.000	22,067	XXX	
67066G-10-4	NVIDIA CORP		08/26/2021	VARIOUS	600.000	402,689	XXX	
670837-10-3	OGE ENERGY CORP		09/29/2021	VARIOUS	14,600.000	468,175	XXX	
67103H-10-7	O'REILLY AUTOMOTIVE INC		10/13/2021	VARIOUS	200.000	116,950	XXX	
680223-10-4	OLD REPUBLIC INTERNATIONAL CORP		09/07/2021	VARIOUS	46,500.000	1,151,938	XXX	
68622V-10-6	ORGANON & CO		12/09/2021	VARIOUS	46,400.000	1,381,298	XXX	
69351T-10-6	PPL CORP		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	11,400.000	322,634	XXX	
693718-10-8	PACCAR INC		10/13/2021	SSB-CUSTODIAN SSBCUSTOMO	2,200.000	185,108	XXX	
73278L-10-5	POOL CORP		10/13/2021	VARIOUS	400.000	176,148	XXX	
737446-10-4	POST HOLDINGS INC		12/01/2021	VARIOUS	6,100.000	610,421	XXX	
74051N-10-2	PREMIER INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	700.000	24,627	XXX	
74164M-10-8	PRIMERICA INC		08/26/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	100.000	15,000	XXX	
74319R-10-1	PROG HOLDINGS INC		10/28/2021	VARIOUS	25,100.000	1,257,670	XXX	
74340W-10-3	PROLOGIS INC		10/13/2021	VARIOUS	5,400.000	679,038	XXX	
743606-10-5	PROSPERITY BANCSHARES INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	2,200.000	162,671	XXX	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	3,100.000	185,570	XXX	
74915M-10-0	QURATE RETAIL INC		12/22/2021	VARIOUS	66,400.000	690,796	XXX	
750236-10-1	RADIAN GROUP INC		12/20/2021	VARIOUS	55,500.000	1,242,578	XXX	
754907-10-3	RAYONIER INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	1,600.000	57,298	XXX	
756109-10-4	REALTY INCOME CORP		10/13/2021	MORGAN STANLEY AND CO., LLC 8983105	4,900.000	333,843	XXX	
758750-10-3	REGAL REXNORD CORP		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	600.000	79,297	XXX	
75972A-30-1	RENEWABLE ENERGY GROUP INC		08/31/2021	VARIOUS	9,600.000	556,032	XXX	
76169C-10-0	REXFORD INDUSTRIAL REALTY INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	1,600.000	94,722	XXX	
76171L-10-6	REYNOLDS CONSUMER PRODUCTS INC		08/12/2021	VARIOUS	26,900.000	781,025	XXX	
78410G-10-4	SBA COMMUNICATIONS CORP		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	200.000	63,820	XXX	
78442P-10-6	SLM CORP		09/08/2021	JONES AND ASSOCIATES JONESAND	8,400.000	150,520	XXX	
80007P-86-9	SANDRIDGE ENERGY INC		11/19/2021	VARIOUS	38,100.000	502,470	XXX	
80689H-10-2	SCHNEIDER NATIONAL INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	5,100.000	111,492	XXX	
81211K-10-0	SEALED AIR CORP		09/10/2021	VARIOUS	8,000.000	416,490	XXX	
816851-10-9	SEMPRA ENERGY		10/13/2021	VARIOUS	800.000	101,480	XXX	
816851-10-9	SEMPRA ENERGY		10/13/2021	JPMORGAN CHASE BANK, N.A. (EUROPEAN HEAD	900.000	114,165	XXX	
824348-10-6	SHERWIN-WILLIAMS CO/THE		10/13/2021	VARIOUS	1,200.000	338,359	XXX	
842587-10-7	SOUTHERN CO/THE		10/13/2021	VARIOUS	6,500.000	404,651	XXX	
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		07/08/2021	ELECTRONIC BROKERAGE SYSTEMS, LLC	1,000.000	80,495	XXX	
84857L-10-1	SPIRE INC		11/30/2021	VARIOUS	13,800.000	870,019	XXX	
860372-10-1	STEWART INFORMATION SERVICES CORP		06/17/2021	VARIOUS	4,200.000	225,141	XXX	
866674-10-4	SUN COMMUNITIES INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	400.000	70,049	XXX	
87162W-10-0	TD SYNnex CORP		10/21/2021	VARIOUS	5,400.000	569,750	XXX	
87240R-10-7	TFS FINANCIAL CORP		08/26/2021	SSB-CUSTODIAN SSBCUSTOMO	1,600.000	31,088	XXX	
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC		09/02/2021	VARIOUS	9,200.000	572,948	XXX	

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC		09/02/2021	ELECTRONIC BROKERAGE SYSTEMS, LLC	2,200.000	138,477	XXX	
889478-10-3	TOLL BROTHERS INC		09/30/2021	VARIOUS	17,100.000	994,265	XXX	
89055F-10-3	TOPBUILD CORP		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	300.000	57,594	XXX	
892356-10-6	TRACTOR SUPPLY CO		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	400.000	72,117	XXX	
902681-10-5	UGI CORP		09/14/2021	FIDELITY CAP MKTS NEW YORK-DTC00226	1,000.000	43,918	XXX	
91307C-10-2	UNITED THERAPEUTICS CORP		06/02/2021	VARIOUS	2,300.000	380,528	XXX	
92840M-10-2	VISTRA CORP		09/29/2021	VARIOUS	38,700.000	648,233	XXX	
928881-10-1	VONTIER CORP		12/17/2021	VARIOUS	20,100.000	625,334	XXX	
92936U-10-9	WP CAREY INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	3,000.000	232,594	XXX	
95082P-10-5	WESCO INTERNATIONAL INC		06/17/2021	BTIG, INC.	1,000.000	102,546	XXX	
96208T-10-4	WEX INC		11/23/2021	VARIOUS	4,000.000	640,209	XXX	
981475-10-6	WORLD FUEL SERVICES CORP		02/26/2021	CREDIT SUISSE AG, NEW YORK BRANCH	4,600.000	139,392	XXX	
98262P-10-1	WW INTERNATIONAL INC		10/27/2021	VARIOUS	27,100.000	624,848	XXX	
98390M-10-3	XPERI HOLDING CORP		11/09/2021	VARIOUS	12,900.000	265,953	XXX	
983919-10-1	XILINX INC		08/26/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	900.000	136,006	XXX	
988498-10-1	YUM! BRANDS INC		08/26/2021	VARIOUS	600.000	73,181	XXX	
G0403H-10-8	AON PLC		08/26/2021	MORGAN STANLEY AND CO., LLC 8983105	1,100.000	268,082	XXX	
G3075P-10-1	ENSTAR GROUP LTD		09/27/2021	VARIOUS	2,600.000	587,601	XXX	
G3223R-10-8	EVEREST RE GROUP LTD		08/26/2021	VARIOUS	300.000	77,885	XXX	
G47567-10-5	IHS MARKIT LTD		10/13/2021	VARIOUS	2,300.000	274,190	XXX	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		10/13/2021	MORGAN STANLEY AND CO., LLC 8983105	500.000	33,546	XXX	
G6564A-10-5	NOMAD FOODS LTD	D	11/23/2021	LIQUIDNET INC	22,100.000	572,308	XXX	
G6564A-10-5	NOMAD FOODS LTD	D	11/23/2021	VARIOUS	37,800.000	990,310	XXX	
G7S00T-10-4	PENTAIR PLC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	800.000	53,385	XXX	
G8473T-10-0	STERIS PLC		08/26/2021	VARIOUS	200.000	41,943	XXX	
G9456A-10-0	GOLAR LNG LTD	D	12/27/2021	VARIOUS	52,400.000	651,159	XXX	
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROUP LTD		06/25/2021	VARIOUS	400.000	447,828	XXX	
G96629-10-3	WILLIS TOWERS WATSON PLC		10/13/2021	VARIOUS	1,300.000	312,905	XXX	
H1467J-10-4	CHUBB LTD		08/26/2021	VARIOUS	1,800.000	298,730	XXX	
H2906T-10-9	GARMIN LTD		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	1,100.000	158,808	XXX	
N00985-10-6	AERCAP HOLDINGS NV	D	12/15/2021	VARIOUS	12,400.000	574,137	XXX	
Y41053-10-2	INTERNATIONAL SEAWAYS INC		07/19/2021	VARIOUS	11,600.000	195,939	XXX	
9099999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						75,298,135	XXX	
Common Stocks: Mutual Funds								
09658L-51-3	BMO PYRFORD INTERNATIONAL STOCK FUND		12/07/2021	CHICAGO MUTUAL FUNDS	1,336,470.780	19,903,833	XXX	
233203-37-1	DFA INTERNATIONAL CORE EQUITY PORTFOLIO		12/28/2021	VARIOUS	823,180.200	13,289,596	XXX	
87234N-76-5	TCW EMERGING MARKETS INCOME FUND		12/22/2021	CHICAGO MUTUAL FUNDS	3,158,110.220	25,500,000	XXX	
893509-22-4	TRANSAMERICA INTERNATIONAL EQUITY		12/28/2021	CHICAGO MUTUAL FUNDS	735,372.640	15,651,759	XXX	
9499999 – Common Stocks: Mutual Funds						74,345,188	XXX	
Common Stocks: Closed-End Funds								
03462A-10-2	ANGEL OAK DYNAMIC FIN STRAT INC TERM TR		12/02/2021	VARIOUS	82,462.000	1,683,659	XXX	
09247F-10-0	BLACKROCK INCOME TRUST INC		12/31/2021	VARIOUS	496,850.000	2,874,122	XXX	
092508-10-0	BLACKROCK CREDIT ALLOCATION INCOME TRUST		12/30/2021	VARIOUS	567,323.000	8,679,166	XXX	
09254M-10-5	BLACKROCK MUNIYIELD CALIFORNIA FUND INC		12/16/2021	NATIONAL FINANCIAL SERVICES	85,964.000	1,313,423	XXX	
09255K-10-8	BLACKROCK ENHANCED GOVERNMENT FUND INC		12/17/2021	VARIOUS	71,189.000	897,805	XXX	
09662E-10-9	BNY MELLON STRAT MUNI BD FUND INC		10/21/2021	VARIOUS	66,200.000	533,272	XXX	
233368-10-9	DWS MUNICIPAL INCOME TRUST		12/10/2021	VARIOUS	195,181.000	2,354,636	XXX	
258623-10-7	DOUBLELINE OPPORTUNISTIC CREDIT FUND		12/30/2021	VARIOUS	238,498.000	4,672,452	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
27828H-10-5	EATON VANCE LTD DURATION INCOME FUND		12/31/2021	VARIOUS	695,726.000	9,246,832	XXX	
27828V-10-4	EATON VANCE SH DURATION DIV INC FD		09/30/2021	SOUTHWEST SECURITIES	45,176.000	603,059	XXX	
33734E-10-3	FIRST TRUST MORTGAGE INCOME FUND		12/14/2021	VARIOUS	26,271.000	355,378	XXX	
35472T-10-1	FRANKLIN LTD DURATION INCOME TRUST		11/29/2021	NATIONAL FINANCIAL SERVICES	7,100.000	65,126	XXX	
410123-10-3	JOHN HANCOCK INCOME SECURITIES TRUST		12/28/2021	VARIOUS	70,398.000	1,086,336	XXX	
45781W-10-9	INSIGHT SELECT INCOME FUND		12/13/2021	VARIOUS	84,895.000	1,782,110	XXX	
46132K-10-9	INVESCO PA VALUE MUNI INC TRUST		12/16/2021	VARIOUS	95,684.000	1,282,072	XXX	
46132L-10-7	INVESCO BOND FUND		12/30/2021	VARIOUS	128,036.000	2,551,109	XXX	
46135X-10-8	INVESCO HIGH INC 2023 TAR TERM FD		12/27/2021	VARIOUS	105,424.000	987,791	XXX	
46136K-10-5	INVESCO HIGH INC 2024 TAR TERM FD		12/28/2021	VARIOUS	66,868.000	660,110	XXX	
55273C-10-7	MFS INTERMEDIATE INCOME TRUST		12/17/2021	VARIOUS	1,939,894.000	7,078,188	XXX	
552939-10-0	MFS GOVERNMENT MARKETS INCOME TRUST		12/31/2021	VARIOUS	495,759.000	2,141,089	XXX	
670657-10-5	NUVEEN AMT-FREE QUALITY MUNI INC FUND		12/23/2021	VARIOUS	83,900.000	1,283,544	XXX	
67066V-10-1	NUVEEN QUALITY MUNICIPAL INCOME FUND		12/28/2021	VARIOUS	82,000.000	1,294,039	XXX	
67069Y-10-2	NUVEEN NJ QUALITY MUNI INC FUND		11/12/2021	VARIOUS	83,855.000	1,304,844	XXX	
67072C-10-5	NUVEEN PREF & INC SEC FUND		12/22/2021	VARIOUS	521,500.000	5,158,976	XXX	
67073B-10-6	NUVEEN PREF & INC OPP FUND		12/30/2021	VARIOUS	324,114.000	3,211,622	XXX	
67075A-10-6	NUVEEN PREFERRED & INCOME TERM FUND		11/11/2021	VARIOUS	65,652.000	1,675,178	XXX	
67075J-10-7	NUVEEN MULTI-MARKET INCOME FUND		12/20/2021	VARIOUS	58,890.000	437,671	XXX	
67075T-10-5	NUVEEN PREF AND INC 2022 TERM FUND		12/03/2021	VARIOUS	67,035.000	1,650,261	XXX	
670972-10-8	NUVEEN PA QUALITY MUNI INC FUND		12/29/2021	VARIOUS	44,350.000	670,700	XXX	
72200X-10-4	PIMCO STRATEGIC INCOME FUND INC		12/20/2021	NATIONAL FINANCIAL SERVICES	293,019.000	2,066,971	XXX	
746853-10-0	PUTNAM PREMIER INCOME TRUST		12/30/2021	VARIOUS	1,538,788.000	6,799,079	XXX	
746909-10-0	PUTNAM MASTER INTERMEDIATE INCOME TRUST		12/16/2021	VARIOUS	990,677.000	3,939,280	XXX	
872340-10-4	TCW STRATEGIC INCOME FUND INC		12/02/2021	VARIOUS	457,192.000	2,651,171	XXX	
957664-10-5	WESTERN ASSET PREMIER BOND FUND		11/15/2021	VARIOUS	186,541.000	2,646,677	XXX	
95766Q-10-6	WESTERN AST INFLAT-LINKED SECU & INC FD		11/15/2021	VARIOUS	166,078.000	2,315,707	XXX	
95766R-10-4	WESTERN AST INFLAT-LINKED OPP & INC FD		12/07/2021	VARIOUS	410,567.000	5,534,925	XXX	
95766T-10-0	WESTERN AST INV GR INC FD INC		12/16/2021	VARIOUS	5,754.000	88,940	XXX	
95790A-10-1	WESTERN ASSET INV GR DEF OPP TRUST INC		12/13/2021	VARIOUS	50,380.000	1,076,106	XXX	
9699999 – Common Stocks: Closed-End Funds						94,653,426	XXX	
9799997 – Subtotals - Common Stocks - Part 3						244,296,749	XXX	
9799998 – Summary Item from Part 5 for Common Stocks						20,173,753	XXX	
9799999 – Subtotals - Common Stocks						264,470,502	XXX	
9899999 – Subtotals - Preferred and Common Stocks						289,405,732	XXX	
9999999 – Totals						784,681,111	XXX	1,014,855

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
Bonds: U.S. Governments																				
36183R-N6-6	GOV NATL MORT A 4.1 POOL ID AK7613		12/01/2021	MBS PAYDOWN	XXX	85,787	85,787	90,076	89,634		(190)		(190)		85,787				1,698	09/15/2037
36201M-NU-2	GOV NATL MORT A 6 POOL ID 587303		12/01/2021	MBS PAYDOWN	XXX	2,564	2,564	2,627	2,592		(2)		(2)		2,564				76	09/15/2032
36202D-UH-2	GOV NATL MORT A 5.5 POOL ID 3284		12/01/2021	MBS PAYDOWN	XXX	3,416	3,416	3,434	3,430		(2)		(2)		3,416				98	09/20/2032
36205G-AD-3	GOV NATL MORT A 5 POOL ID 389804		12/01/2021	MBS PAYDOWN	XXX	4,746	4,746	4,755	4,751		(1)		(1)		4,746				73	01/15/2033
36290S-RZ-6	GOV NATL MORT A 3.5 POOL ID 616204		12/01/2021	MBS PAYDOWN	XXX	74,908	74,908	78,194	76,601		(123)		(123)		74,908				1,963	01/20/2042
38373Q-PY-1	GOV NATL MORT A 4.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	64,567	64,567	61,973	63,722		107		107		64,567				1,257	05/20/2033
38373S-W7-8	GOV NATL MORT A 4.25 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	3,162	3,162	3,160	3,158		1		1		3,162				69	03/16/2033
38375C-AJ-9	GOV NATL MORT A 3 POOL ID N.A.		05/01/2021	MBS PAYDOWN	XXX	140,446	140,446	145,661	141,681		(1,235)		(1,235)		140,446				1,051	03/20/2039
38376Y-TG-6	GOV NATL MORT A 3 POOL ID N.A.		01/01/2021	MBS PAYDOWN	XXX	11,792	11,792	11,613	11,792		65		65		11,792				29	02/20/2039
38378C-RT-6	GOV NATL MORT A 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	110,932	110,932	111,056	110,988		(19)		(19)		110,932				881	10/20/2040
38378D-PC-3	GOV NATL MORT A 3 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	665,469	665,469	676,205	667,278		(1,809)		(1,809)		665,469				7,634	08/20/2039
38378G-CY-2	GOV NATL MORT A 3 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	92,494	92,494	96,945	95,093		(226)		(226)		92,494				1,114	11/20/2042
38378K-RS-0	GOV NATL MORT A 2.3886 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	1,675,149	1,675,149	1,612,855	1,663,166		6,525		6,525		1,675,149				31,375	07/16/2043
38378M-WY-7	GOV NATL MORT A 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	315,217	315,217	313,838	313,742		251		251		315,217				2,255	12/16/2042
38380J-8G-6	GOV NATL MORT A 2.85 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	1,239,371	1,239,371	1,214,584	1,222,684		6,392		6,392		1,239,371				14,470	02/16/2058
38380J-CY-2	GOV NATL MORT A 2.6 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	560,332	560,332	556,239	557,378		318		318		560,332				6,814	01/16/2059
38380J-H6-8	GOV NATL MORT A 2.85 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	895,436	895,436	879,031	885,060		2,706		2,706		895,436				7,308	04/16/2050
38380J-HK-7	GOV NATL MORT A 2.35 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	815,416	815,416	785,347	796,764		4,386		4,386		815,416				8,046	04/16/2052
38380J-TL-2	GOV NATL MORT A 2.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	40,811	40,811	43,259			(231)		(231)		40,811				128	03/16/2035
38380J-XC-7	GOV NATL MORT A 2.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	1,033,449	1,033,449	994,856	1,008,865		4,045		4,045		1,033,449				10,663	11/16/2048
38380J-XD-5	GOV NATL MORT A 2.6 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	1,722,415	1,722,415	1,668,320	1,688,408		5,601		5,601		1,722,415				18,708	11/16/2048
38380J-XJ-2	GOV NATL MORT A 2.6 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	1,598,011	1,598,011	1,558,560	1,573,368		9,931		9,931		1,598,011				16,400	07/16/2051
38380M-JT-9	GOV NATL MORT A 3.25 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	2,554,484	2,554,484	2,511,776	2,528,559		10,756		10,756		2,554,484				34,478	05/16/2059
38380M-NX-5	GOV NATL MORT A 3.25 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	3,016,089	3,016,089	2,955,767	2,974,915		20,169		20,169		3,016,089				36,902	11/16/2053
38380M-TJ-0	GOV NATL MORT A 3.25 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	1,641,190	1,641,190	1,605,802	1,608,294		12,191		12,191		1,641,190				20,985	10/16/2047
38380R-4Q-0	GOV NATL MORT A 1.75 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	123,665	123,665	124,998			(33)		(33)		123,665				594	09/16/2039
38380X-VM-6	GOV NATL MORT A 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	965,611	965,611	974,211	970,304		(1,596)		(1,596)		965,611				11,795	09/20/2047
38380Y-WC-5	GOV NATL MORT A 3 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	3,255,188	3,255,188	3,046,653	3,179,980		37,499		37,499		3,255,188				47,245	09/20/2046
38381E-EM-6	GOV NATL MORT A 1.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	13,141	13,141	12,877							13,141					09/16/2039
38382F-WG-5	GOV NATL MORT A 3 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	1,936,098	1,936,098	2,055,592	2,037,272		(61,405)		(61,405)		1,936,098				36,591	10/20/2048
38382H-QJ-2	GOV NATL MORT A 3 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	425,445	425,445	436,347			(1,529)		(1,529)		425,445				1,459	04/20/2050
38382J-DW-3	GOV NATL MORT A 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	449,307	449,307	467,560			(3,986)		(3,986)		449,307				2,827	03/20/2049
38382J-WY-8	GOV NATL MORT A 3 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	2,134,776	2,134,776	2,213,496	2,208,145		(34,414)		(34,414)		2,134,776				27,653	10/20/2042

Annual Statement for the Year 2021 of the GRANGE INSURANCE COMPANY

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
38382M-VJ-5	GOV NATL MORT A 1.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	1,308,357	1,308,357	1,332,275			(3,264)		(3,264)		1,308,357				13,057	01/20/2051
38382Q-3G-3	GOV NATL MORT A 1 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	746,211	746,211	742,014			831		831		746,211				2,600	08/20/2050
912810-FH-6	TSY INFL IX N/B 3.875 15/04/29		11/09/2021	STIFEL NICOLAUS AND CO	XXX	1,180,655	832,655	1,081,447	1,066,619	(7,089)	(29,372)		(36,461)		1,030,091		150,564	150,564	33,862	04/15/2029
912810-FR-4	TSY INFL IX N/B 2.375 15/01/25		09/15/2021	STIFEL NICOLAUS AND CO	XXX	1,669,253	1,444,620	1,545,876	1,532,010	(10,179)	(27,006)		(37,185)		1,494,825		174,428	174,428	39,159	01/15/2025
912810-FS-2	TSY INFL IX N/B 2 15/01/26		11/09/2021	STIFEL NICOLAUS AND CO	XXX	973,547	827,598	818,595	839,596	(74,896)	(9,009)		(83,905)		755,691		217,856	217,856	21,280	01/15/2026
912810-PS-1	TSY INFL IX N/B 2.375 15/01/27		11/09/2021	STIFEL NICOLAUS AND CO	XXX	834,212	678,765	760,267	753,636	(5,012)	(15,847)		(20,859)		732,740		101,472	101,472	20,725	01/15/2027
912810-PV-4	TSY INFL IX N/B 1.75 15/01/28		11/09/2021	STIFEL NICOLAUS AND CO	XXX	958,121	784,068	763,014	796,468	(66,362)	(6,181)		(72,543)		723,924		234,197	234,197	17,640	01/15/2028
912810-PZ-5	TSY INFL IX N/B 2.5 15/01/29		11/09/2021	STIFEL NICOLAUS AND CO	XXX	996,106	765,066	802,658	817,371	(71,356)	(9,473)		(80,829)		736,540		259,566	259,566	24,590	01/15/2029
912828-2L-3	TSY INFL IX N/B 0.375 15/07/27		09/15/2021	STIFEL NICOLAUS AND CO	XXX	1,252,965	1,113,190	1,119,067	1,120,943	(7,448)	(6,286)		(13,734)		1,107,190		145,775	145,775	4,764	07/15/2027
912828-3R-9	TSY INFL IX N/B 0.5 15/01/28		11/09/2021	STIFEL NICOLAUS AND CO	XXX	1,757,280	1,553,804	1,566,655	1,568,769	(10,436)	(9,966)		(20,402)		1,548,339		208,941	208,941	9,154	01/15/2028
912828-4H-0	TSY INFL IX N/B 0.625 15/04/23		09/15/2021	STIFEL NICOLAUS AND CO	XXX	1,265,834	1,205,908	1,096,675	1,145,054	(40,964)	2,508		(38,456)		1,106,605		159,230	159,230	6,801	04/15/2023
912828-5W-6	TSY INFL IX N/B 0.875 15/01/29		09/15/2021	STIFEL NICOLAUS AND CO	XXX	1,517,590	1,294,116	1,363,422	1,362,419	(9,067)	(11,314)		(20,381)		1,342,005		175,585	175,585	12,924	01/15/2029
912828-6N-5	TSY INFL IX N/B 0.5 15/04/24		11/18/2021	VARIOUS	XXX	10,222,663	9,449,641	9,851,867	1,967,019	(57,785)	(15,507)		(73,292)		9,833,512		389,151	389,151	14,374	04/15/2024
912828-7D-6	TSY INFL IX N/B 0.25 15/07/29		09/15/2021	STIFEL NICOLAUS AND CO	XXX	1,201,636	1,064,550	1,012,114	1,025,687	(14,574)	(649)		(15,223)		1,010,465		191,171	191,171	3,038	07/15/2029
912828-B2-5	TSY INFL IX N/B 0.625 15/01/24		09/15/2021	STIFEL NICOLAUS AND CO	XXX	1,625,751	1,517,152	1,423,112	1,460,800	(42,958)	(2,368)		(45,326)		1,415,470		210,281	210,281	10,822	01/15/2024
912828-H4-5	TSY INFL IX N/B 0.25 15/01/25		11/09/2021	STIFEL NICOLAUS AND CO	XXX	3,237,178	3,005,184	2,915,638	2,924,608	(19,451)	(12,455)		(31,906)		2,892,672		344,507	344,507	8,790	01/15/2025
912828-N7-1	TSY INFL IX N/B 0.625 15/01/26		11/09/2021	STIFEL NICOLAUS AND CO	XXX	1,789,414	1,613,024	1,609,209	1,610,226	(10,701)	(11,603)		(22,304)		1,587,890		201,524	201,524	11,878	01/15/2026
912828-S5-0	TSY INFL IX N/B 0.125 15/07/26		09/15/2021	STIFEL NICOLAUS AND CO	XXX	1,338,257	1,215,541	1,074,557	1,126,052	(36,694)	4,635		(32,059)		1,093,993		244,264	244,264	1,734	07/15/2026
912828-SA-9	TSY INFL IX N/B 0.125 15/01/22		05/10/2021	STIFEL NICOLAUS & COINCORORATED	XXX	7,437,538	7,277,813	6,762,537	7,157,157	(316,711)	11,405		(305,306)		6,851,851		585,687	585,687	7,409	01/15/2022
912828-TE-0	TSY INFL IX N/B 0.125 15/07/22		08/23/2021	STIFEL NICOLAUS & COINCORORATED	XXX	7,530,011	7,338,577	6,617,992	7,025,759	(373,121)	11,054		(362,067)		6,663,691		866,319	866,319	9,940	07/15/2022
912828-UH-1	TSY INFL IX N/B 0.125 15/01/23		11/02/2021	VARIOUS	XXX	2,200,827	2,123,496	1,911,832	2,003,055	(62,704)	9,633		(53,071)		1,949,985		250,842	250,842	3,030	01/15/2023
912828-V4-9	TSY INFL IX N/B 0.375 15/01/27		09/15/2021	STIFEL NICOLAUS AND CO	XXX	1,634,940	1,465,464	1,460,944	1,464,003	(9,727)	(7,534)		(17,261)		1,446,726		188,215	188,215	6,272	01/15/2027
912828-VM-9	TSY INFL IX N/B 0.375 15/07/23		09/15/2021	STIFEL NICOLAUS AND CO	XXX	2,101,420	1,989,187	1,858,182	1,904,512	(42,258)	(732)		(42,990)		1,861,516		239,904	239,904	8,514	07/15/2023
912828-WU-0	TSY INFL IX N/B 0.125 15/07/24		11/09/2021	STIFEL NICOLAUS AND CO	XXX	2,588,591	2,421,216	2,274,065	2,305,890	(32,764)	(636)		(33,400)		2,272,488		316,102	316,102	3,523	07/15/2024
912828-X3-9	TSY INFL IX N/B 0.125 15/04/22		05/10/2021	STIFEL NICOLAUS & COINCORORATED	XXX	7,683,252	7,477,668	6,971,135	7,341,308	(283,857)	12,910		(270,947)		7,070,361		612,891	612,891	5,315	04/15/2022
912828-XL-9	TSY INFL IX N/B 0.375 15/07/25		09/15/2021	STIFEL NICOLAUS AND CO	XXX	2,018,993	1,837,232	1,818,209	1,821,198	(12,095)	(10,294)		(22,389)		1,798,789		220,204	220,204	7,863	07/15/2025
912828-Y3-8	TSY INFL IX N/B 0.75 15/07/28		09/15/2021	STIFEL NICOLAUS AND CO	XXX	1,510,916	1,301,772	1,300,597	1,309,136	(16,919)	(6,144)		(23,063)		1,286,067		224,850	224,850	11,143	07/15/2028
912828-YL-8	TSY INFL IX N/B 0.125 15/10/24		12/28/2021	VARIOUS	XXX	3,463,307	3,237,408	3,327,547	1,347,132	(8,962)	(13,442)		(22,404)		3,309,304		154,003	154,003	2,015	10/15/2024
912828-Z3-7	TSY INFL IX N/B 0.125 15/01/30		09/15/2021	STIFEL NICOLAUS AND CO	XXX	2,242,559	2,010,941	2,011,424	2,018,023	(13,402)	(7,696)		(21,098)		1,996,908		245,651	245,651	2,869	01/15/2030
912828-ZJ-2	TSY INFL IX N/B 0.125 15/04/25		05/10/2021	STIFEL NICOLAUS & COINCORORATED	XXX	2,573,790	2,346,782	2,363,277	2,371,185	(15,763)	(4,445)		(20,208)		2,350,970		222,820	222,820	1,668	04/15/2025
912828-ZZ-6	TSY INFL IX N/B 0.125 15/07/30		09/15/2021	STIFEL NICOLAUS AND CO	XXX	2,263,916	2,017,933	2,143,293	2,142,772	(950)	(16,771)		(17,721)		2,125,004		138,912	138,912	2,879	07/15/2030
91282C-CA-7	TSY INFL IX N/B 0.125 15/04/26		11/09/2021	STIFEL NICOLAUS AND CO	XXX	457,794	417,564	445,806			(4,747)		(4,747)		441,038		16,756	16,756	298	04/15/2026
0599999 – Bonds: U.S. Governments						107,253,768	101,353,387	99,462,969	87,815,967	(1,674,205)	(175,623)		(1,849,828)		99,562,102		7,691,668	7,691,668	682,569	XXX
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)																				
20772J-CW-0	CONNECTICUT ST 5		11/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,272,500	2,026,642		(26,642)		(26,642)		2,000,000				100,000	11/01/2028
20772J-DJ-8	CONNECTICUT ST 5		11/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	500,000	500,000	578,085	507,525		(7,525)		(7,525)		500,000				25,000	11/01/2026
57582P-WK-2	MASSACHUSETTS ST 4.2		12/01/2021	MATURITY	XXX	250,000	250,000	247,398	249,854		146		146		250,000				10,500	12/01/2021
57582P-YC-8	MASSACHUSETTS ST 5		04/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,975,000	2,975,000	3,197,679	2,981,805		(6,805)		(6,805)		2,975,000				74,375	04/01/2025
604129-YT-7	MINNESOTA ST 5		10/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,500,000	1,500,000	1,730,190	1,520,348		(20,348)		(20,348)		1,500,000				75,000	10/01/2030
605580-DH-9	MISSISSIPPI ST 5.25		11/01/2021	MATURITY	XXX	2,750,000	2,750,000	3,057,065	2,771,216		(21,216)		(21,216)		2,750,000				144,375	11/01/2021
649791-DM-9	NEW YORK ST 5.25		02/16/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,565,830	3,008,655		(8,655)		(8,655)		3,000,000				78,750	02/15/2025
880541-RM-1	TENNESSEE ST 5		10/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,302,300	2,026,379		(26,379)		(26,379)		2,000,000				100,000	10/01/2025
1799999 – Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)						14,975,000	14,975,000	16,951,047	15,092,424		(117,424)		(117,424)		14,975,000				608,000	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				

Annual Statement for the Year 2021 of the GRANGE INSURANCE COMPANY

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
03588E-4Q-3	ANNE ARUNDEL CNTY MD 5.35		04/22/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,200,000	1,200,000	1,258,728	1,200,006		(6)		(6)		1,200,000				35,845	04/01/2028
208418-J2-0	CONROE TX INDEP SCH DIST 5		02/16/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	425,000	425,000	460,137	426,352		(1,352)		(1,352)		425,000				10,625	02/15/2030
208418-K2-8	CONROE TX INDEP SCH DIST 5		02/16/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,100,000	1,100,000	1,184,789	1,103,271		(3,271)		(3,271)		1,100,000				27,500	02/15/2030
244127-J3-1	DEER PARK TX INDEP SCH DIST 5		02/16/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	795,000	795,000	858,848	797,445		(2,445)		(2,445)		795,000				19,875	02/15/2027
244127-K2-1	DEER PARK TX INDEP SCH DIST 5		04/09/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	205,000	205,000	220,086	205,579		(579)		(579)		205,000				6,663	02/15/2027
414005-MV-7	HARRIS CNTY TX 5		10/01/2021	MATURITY	XXX	1,000,000	1,000,000	1,226,650	1,019,032		(19,032)		(19,032)		1,000,000				50,000	10/01/2021
431621-PB-1	HILLIARD OH SCH DIST 5		12/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	500,000	500,000	541,730	504,514		(4,514)		(4,514)		500,000				25,000	12/01/2028
443524-UQ-4	HUBER HEIGHTS OH 5.01		12/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	135,000	135,000	135,000	135,000						135,000				6,764	12/01/2025
522777-HB-0	LEBANON OH CITY SCH DIST 5.25		03/04/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,077,890	1,000,000						1,000,000				13,563	12/01/2043
548253-V2-6	LOWER MERION TWP PA 5.45		01/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,011,670	1,000,064		(64)		(64)		1,000,000				27,250	01/15/2031
562333-FV-1	MANCHESTER NH 5.15		01/04/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	500,000	500,000	499,500	499,760						499,760		240	240	12,875	07/01/2027
613579-X6-3	MONTGOMERY CNTY PA 5.4		04/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	45,000	45,000	49,549	45,186		(186)		(186)		45,000				1,215	10/01/2030
613579-Z5-3	MONTGOMERY CNTY PA 5.4		04/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,955,000	1,955,000	1,963,132	1,955,351		(351)		(351)		1,955,000				52,785	10/01/2030
668180-DK-5	N WSTRN OH LOCAL SCH DIST CLAR 6.875		04/12/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,023,450	1,000,000						1,000,000				25,017	12/01/2038
774217-4W-0	ROCKVILLE MD 4.375		06/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	1,999,400	1,999,603		8		8		1,999,611		389	389	43,750	06/01/2036
2499999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						12,860,000	12,860,000	13,510,559	12,891,163		(31,792)		(31,792)		12,859,371		629	629	358,727	XXX
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
181506-DS-2	CLARK-PLEASANT IN INTERMEDIATE 5		07/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,400,000	1,400,000	1,546,132	1,409,508		(9,508)		(9,508)		1,400,000				70,000	07/15/2024
240130-AS-3	DAYTONA BEACH FL CAPITAL IMPT 5		02/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,915,000	1,915,000	1,982,868	1,915,749		(749)		(749)		1,915,000				47,875	02/01/2026
3128HX-SS-5	FREDDIEMAC STRIP 3 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	203,379	203,379	212,786	209,805		(1,209)		(1,209)		203,379				2,515	08/15/2042
3132AC-M8-0	FREDDIE MAC 3.5 POOL ID ZT0383		12/01/2021	MBS PAYDOWN	XXX	1,817,103	1,817,103	1,936,066	1,952,248		(3,598)		(3,598)		1,817,103				30,418	03/01/2048
3132HT-DQ-6	FREDDIEMAC STRIP 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	1,059,319	1,059,319	1,152,009	1,154,681		(17,021)		(17,021)		1,059,319				17,317	10/15/2042
3133A4-TM-8	FREDDIE MAC 3 POOL ID QA9556		12/01/2021	MBS PAYDOWN	XXX	1,704,675	1,704,675	1,809,619	1,808,945		(16,159)		(16,159)		1,704,675				27,408	05/01/2050
3133A7-3J-6	FREDDIE MAC 3 POOL ID QB1701		12/01/2021	MBS PAYDOWN	XXX	1,819,394	1,819,394	1,936,517	1,933,381		(15,259)		(15,259)		1,819,394				20,053	08/01/2050
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877		12/01/2021	MBS PAYDOWN	XXX	1,038,453	1,038,453	1,096,217	1,095,242		(2,918)		(2,918)		1,038,453				15,623	09/01/2050
3133GB-E4-2	FREDDIE MAC 2 POOL ID QN4655		12/01/2021	MBS PAYDOWN	XXX	626,860	626,860	657,224	656,911		(2,501)		(2,501)		626,860				7,339	12/01/2035
3136A1-BB-0	FANNIE MAE 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	273,112	273,112	262,668	266,287		1,529		1,529		273,112				2,167	03/25/2041
3136A1-QT-5	FANNIE MAE 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	195,445	195,445	195,445	195,445						195,445				3,408	10/25/2026
3136A6-XB-5	FANNIE MAE 3 POOL ID N.A.		11/01/2021	MBS PAYDOWN	XXX	1,000,000	1,000,000	1,004,844	1,000,580		(580)		(580)		1,000,000				19,989	05/25/2031
3136A8-3H-1	FANNIE MAE 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	152,161	152,161	150,830	151,335		195		195		152,161				1,276	01/25/2042
3136A9-BK-3	FANNIE MAE 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	276,237	276,237	295,315	285,655		(2,243)		(2,243)		276,237				3,562	10/25/2042
3136AB-CS-0	FANNIE MAE 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	114,354	114,354	121,162	116,416		(639)		(639)		114,354				1,874	04/25/2033
3136AB-J7-9	FANNIE MAE 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	236,020	236,020	246,623	242,781		(2,324)		(2,324)		236,020				2,905	10/25/2042
3136AB-QX-4	FANNIE MAE 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	60,461	60,461	60,641	60,566		(16)		(16)		60,461				559	02/25/2033
3136AD-3Y-3	FANNIE MAE 1.25 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	557,720	557,720	530,879	543,862		2,475		2,475		557,720				3,896	04/25/2043
3136AD-MZ-9	FANNIE MAE 1.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	113,057	113,057	105,909	105,743		1,062		1,062		113,057				668	04/25/2043

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
3136AD-TB-5	FANNIE MAE 4 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	60,554	60,554	65,012	64,301		(573)		(573)		60,554				1,072	04/25/2033
3136AD-Y4-5	FANNIE MAE 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	76,989	76,989	80,403	79,754		(336)		(336)		1,240				1,240	05/25/2033
3136AH-PG-9	FANNIE MAE 4 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	1,531,685	1,531,685	1,620,475	1,544,308		(12,623)		(12,623)		1,531,685				34,203	07/25/2032
3136AL-NS-6	FANNIE MAE 3 POOL ID N.A.		05/01/2021	MBS PAYDOWN	XXX	2,279,889	2,279,889	2,333,324	2,281,552		(1,664)		(1,664)		2,279,889				16,903	09/25/2038
3136AL-NT-4	FANNIE MAE 3 POOL ID N.A.		10/01/2021	MBS PAYDOWN	XXX	1,000,000	1,000,000	995,000	999,540		460		460		1,000,000				18,920	11/25/2039
3136AM-4B-2	FANNIE MAE 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	194,552	194,552	206,023	200,099		(1,179)		(1,179)		194,552				3,141	01/25/2030
3136AU-6M-8	FANNIE MAE 3 POOL ID N.A.		05/01/2021	MBS PAYDOWN	XXX	2,482,892	2,482,892	2,570,569	2,548,070		(65,178)		(65,178)		2,482,892				27,308	06/25/2028
3136AU-U6-6	FANNIE MAE 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	167,618	167,618	173,221	170,485		(1,478)		(1,478)		167,618				2,263	08/25/2045
3136AW-EK-9	FANNIE MAE 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	129,074	129,074	135,518	131,080		(823)		(823)		129,074				2,115	04/25/2030
	FANNIEMAE-ACES 2.5782 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	1,347,253	1,283,225	1,373,050			(34,411)		(34,411)		1,283,225				92,265	11/25/2024
3136B1-6G-4	FANNIE MAE 3.5 POOL ID N.A.		01/01/2021	MBS PAYDOWN	XXX	180,506	180,506	180,732	180,661		(155)		(155)		180,506				526	12/25/2042
3136B2-EF-5	FANNIE MAE 3 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	1,875,757	1,875,757	1,981,855	1,979,950		(23,329)		(23,329)		1,875,757				22,623	06/25/2048
3136B2-RL-8	FANNIE MAE 3 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	617,068	617,068	637,315	637,319		(4,990)		(4,990)		617,068				7,374	05/25/2048
3136B3-BX-7	FANNIE MAE 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	691,433	691,433	688,597	689,063		472		472		691,433				10,233	08/25/2050
3136B3-DG-2	FANNIE MAE 4 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	651,314	651,314	659,125	657,935		(1,325)		(1,325)		651,314				11,678	09/25/2050
3136B6-3P-6	FANNIE MAE 3 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	36,807	36,807	39,165			(9)		(9)		36,807					11/25/2059
3136B8-XS-3	FANNIE MAE 2.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	953,010	953,010	980,410	978,510		(8,016)		(8,016)		953,010				8,261	02/25/2050
3136BA-TZ-7	FANNIE MAE 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	1,514,426	1,514,426	1,540,692			(5,216)		(5,216)		1,514,426				7,208	07/25/2050
3136BB-GT-3	FANNIE MAE 5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	651,930	651,930	719,771	721,626		(13,837)		(13,837)		651,930				14,523	07/25/2050
3136BC-NS-5	FANNIE MAE 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	297,759	297,759	307,157	307,136		(477)		(477)		297,759				3,164	12/25/2050
3136BD-DA-3	FANNIE MAE 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	2,434,503	2,434,503	2,501,452	2,501,411		(4,937)		(4,937)		2,434,503				26,473	10/25/2050
3136BD-F8-6	FANNIE MAE 1.25 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	1,087,921	1,087,921	1,101,520			(1,459)		(1,459)		1,087,921				4,895	02/25/2041
3136BD-PX-0	FANNIE MAE 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	297,607	297,607	309,278	309,276		(694)		(694)		297,607				3,064	01/25/2051
3136BD-W3-8	FANNIE MAE 1.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	272,411	272,411	275,008			(94)		(94)		272,411				2,174	02/25/2051
3136BF-UK-7	FANNIE MAE 1.25 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	1,026,115	1,026,115	1,022,748			720		720		1,026,115				5,501	05/25/2050
31371K-UA-7	FANNIE MAE 5.5 POOL ID 254477		12/01/2021	MBS PAYDOWN	XXX	9,810	9,810	9,699	9,723		13		13		9,810				263	10/01/2032
31371M-VC-8	FANNIE MAE 6 POOL ID 256311		12/01/2021	MBS PAYDOWN	XXX	9,956	9,956	11,283	10,859		(198)		(198)		9,956				291	07/01/2026
31371N-SQ-9	FANNIE MAE 5.5 POOL ID 257127		12/01/2021	MBS PAYDOWN	XXX	21,018	21,018	22,766	21,550		(246)		(246)		21,018				533	02/01/2023
3137A1-BV-4	FREDDIE MAC 4 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	672,508	672,508	707,394	684,471		(1,633)		(1,633)		672,508				10,475	08/15/2030
3137A4-WF-0	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	188,921	188,921	192,345	190,007		(280)		(280)		188,921				2,888	11/15/2025
3137AG-YX-2	FREDDIE MAC 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	320,034	320,034	319,500	319,753		87		87		320,034				2,638	02/15/2041
3137AH-AB-4	FREDDIE MAC 4 POOL ID N.A.		07/01/2021	MBS PAYDOWN	XXX	595,529	595,529	658,618	608,713		(13,184)		(13,184)		595,529				7,548	11/15/2034
3137AM-HK-6	FREDDIE MAC 3 POOL ID N.A.		10/01/2021	MBS PAYDOWN	XXX	373,434	373,434	377,986	375,627		(2,192)		(2,192)		373,434				3,384	03/15/2041
3137AN-4M-4	FREDDIE MAC 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	103,069	103,069	101,523	102,332		181		181		103,069				836	06/15/2041
	FREDDIE MAC 0.3433 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	53,558	53,558	50,336	50,693		383		383		53,558				271	11/15/2040
3137AN-QF-5	FREDDIE MAC 2.75 POOL ID N.A.		11/01/2021	MBS PAYDOWN	XXX	135,791	135,791	140,019	137,032		(1,241)		(1,241)		135,791				1,403	04/15/2041
3137AN-VV-4	FREDDIE MAC 3 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	1,385,635	1,385,635	1,385,635	1,385,635						1,385,635				30,722	01/15/2031
3137AS-EH-3	FREDDIE MAC 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	72,677	72,677	72,765	72,725		(13)		(13)		72,677				538	05/15/2041
3137AS-FL-3	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	273,143	273,143	274,845	274,067		(401)		(401)		273,143				2,794	11/15/2041
3137AS-Q8-0	FREDDIE MAC 3 POOL ID N.A.		10/01/2021	MBS PAYDOWN	XXX	70,430	70,430	72,286	71,370		(940)		(940)		70,430				579	12/15/2040
	FREDDIE MAC 2.4504 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	582,883	582,883	591,186	591,641		(1,499)		(1,499)		582,883				5,398	11/15/2040
3137AY-TF-8	FREDDIE MAC 3.5 POOL ID N.A.		03/01/2021	MBS PAYDOWN	XXX	335,952	335,952	351,070	335,990		(38)		(38)		335,952				1,800	04/15/2040
3137AY-WS-6	FREDDIE MAC 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	189,054	189,054	185,099	186,005		476		476		189,054				1,854	11/15/2032
3137B1-5G-3	FREDDIE MAC 3 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	-	-	142,820	137,598		(21,124)		(21,124)						13,835	03/15/2033
3137B2-7J-3	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	1,449,806	1,449,806	1,550,613	1,488,381		(15,951)		(15,951)		1,449,806				30,274	05/15/2040
3137B2-KL-3	FREDDIE MAC 1.75 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	162,231	162,231	159,189			317		317		162,231				1,285	06/15/2028
3137B8-RZ-2	FREDDIE MAC 3 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	923,015	923,015	943,495	927,245		(3,228)		(3,228)		923,015				17,905	12/15/2032
3137BA-AN-2	FREDDIE MAC 2.5 POOL ID N.A.		04/01/2021	MBS PAYDOWN	XXX	647,435	647,435	608,713	623,088		24,348		24,348		647,435				3,013	01/15/2033
3137BA-FZ-0	FREDDIE MAC 4 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	536,834	536,834	550,338	541,041		(3,109)		(3,109)		536,834				16,291	03/15/2027
3137BB-QY-9	FREDDIE MAC 3 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	445,932	445,932	455,216	445,491		(2,564)		(2,564)		445,932				5,644	05/15/2040
3137BD-4W-3	FREDDIE MAC 2.25 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	83,398	83,398	83,463	83,408		(2)		(2)		83,398				727	02/15/2044

Annual Statement for the Year 2021 of the GRANGE INSURANCE COMPANY

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
3137BE-V6-8	FREDDIE MAC 3.5 POOL ID N.A.		08/01/2021	MBS PAYDOWN	XXX	2,508,777	2,508,777	2,653,031	2,549,541		(40,764)		(40,764)		2,508,777				31,466	05/15/2042
3137BF-AV-3	FREDDIE MAC 3 POOL ID N.A.		07/01/2021	MBS PAYDOWN	XXX	665,382	665,382	676,169					(5,507)		665,382				5,950	03/15/2040
3137BH-LB-1	FREDDIE MAC 3.5 POOL ID N.A.		08/01/2021	MBS PAYDOWN	XXX	1,981,000	1,981,000	2,041,049	2,014,418		(33,418)		(33,418)		1,981,000				31,682	02/15/2034
3137BJ-H4-8	FREDDIE MAC 4.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	755,239	755,239	847,992	827,220		(6,885)		(6,885)		755,239				15,428	12/15/2053
3137BK-MA-5	FREDDIE MAC 3 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	111,404	111,404	114,780	112,536		(342)		(342)		111,404				1,586	09/15/2028
3137BR-5X-9	FREDDIE MAC 3 POOL ID N.A.		11/01/2021	MBS PAYDOWN	XXX	1,605,042	1,605,042	1,592,252	1,601,975		3,067		3,067		1,605,042				35,298	01/15/2028
3137BR-FP-5	FREDDIE MAC 3 POOL ID N.A.		11/01/2021	MBS PAYDOWN	XXX	2,909,425	2,909,425	2,905,981	2,908,609		816		816		2,909,425				61,704	05/15/2035
3137BV-CQ-7	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	1,672,090	1,672,090	1,750,992	1,690,639		(18,549)		(18,549)		1,672,090				46,985	05/15/2028
3137BW-D9-2	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	1,125,391	1,125,391	1,167,140					(19,828)		1,125,391				14,266	03/15/2046
3137F4-RF-1	FREDDIE MAC 3.5 POOL ID N.A.		08/01/2021	MBS PAYDOWN	XXX	569,472	569,472	573,743	571,802		(2,330)		(2,330)		569,472				6,660	03/15/2043
3137F5-QM-4	FREDDIE MAC 4 POOL ID N.A.		05/01/2021	MBS PAYDOWN	XXX	481,225	481,225	495,661	487,350		(6,126)		(6,126)		481,225				4,674	01/15/2044
3137F5-QV-4	FREDDIE MAC 5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	5,642,121	5,642,121	6,084,455	5,760,764		(118,643)		(118,643)		5,642,121				119,159	11/15/2045
3137F5-XN-4	FREDDIE MAC 3.5 POOL ID N.A.		10/01/2021	MBS PAYDOWN	XXX	1,948,063	1,948,063	1,913,668	1,932,939		15,124		15,124		1,948,063				27,337	11/15/2045
3137F6-CT-2	FREDDIE MAC 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	328,026	328,026	339,302	339,257		(737)		(737)		328,026				3,380	11/25/2050
3137F6-KS-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	319,560	319,560	331,319	331,250		(1,126)		(1,126)		319,560				3,273	11/25/2050
3137F7-QQ-1	FREDDIE MAC 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	186,304	186,304	193,144	193,133		(355)		(355)		186,304				2,000	12/25/2050
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	305,498	305,498	317,050	317,042		(926)		(926)		305,498				3,238	09/25/2050
3137FA-CB-2	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	82,994	82,994	87,481	84,855		(511)		(511)		82,994				1,340	11/15/2028
3137FH-WE-9	FREDDIE MAC 4 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	129,663	129,663	132,884	130,810		(438)		(438)		129,663				2,502	11/15/2029
3137FJ-QR-3	FREDDIE MAC 4 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	4,625,694	4,625,694	4,829,514	4,684,729		(40,500)		(40,500)		4,625,694				72,517	02/15/2039
3137FJ-RM-3	FREDDIE MAC 4 POOL ID N.A.		07/01/2021	MBS PAYDOWN	XXX	351,125	351,125	357,489	356,992		(5,867)		(5,867)		351,125				4,081	07/15/2044
3137FJ-XB-0	FREDDIE MAC 4.5 POOL ID N.A.		07/01/2021	MBS PAYDOWN	XXX	2,317,033	2,317,033	2,408,628	2,338,378		(21,346)		(21,346)		2,317,033				31,867	05/15/2029
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	180,407	180,407	203,236	190,329		(4,487)		(4,487)		180,407				6,482	01/15/2049
3137FP-EC-5	FREDDIE MAC 2.25 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	759,327	759,327	780,920	780,708		(6,013)		(6,013)		759,327				6,938	03/25/2048
3137FW-R3-6	FREDDIE MAC 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	264,069	264,069	273,311	273,126		(965)		(965)		264,069				2,689	08/25/2050
3137FY-D8-6	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	252,217	252,217	264,906					(856)		252,217				2,094	09/25/2050
3137FY-X9-2	FREDDIE MAC 2.25 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	976,151	976,151	1,004,826					(2,761)		976,151				3,179	10/25/2049
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	956,659	956,659	996,720					(4,746)		956,659				4,452	10/25/2049
3137FY-XC-5	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	1,366,227	1,366,227	1,474,457					(21,620)		1,366,227				19,248	10/25/2049
3137H0-QU-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	240,777	240,777	243,599					(66)		240,777				1,559	11/25/2050
3138LK-6M-4	FANNIE MAE 2.925 POOL ID AN7175		12/01/2021	MBS PAYDOWN	XXX	8,220	8,220	8,943					(157)		8,220				193	10/01/2027
31395W-4L-8	FREDDIE MAC 5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	8,910	8,910	9,561	9,466		(68)		(68)		8,910				189	12/15/2034
31397S-5N-0	FANNIE MAE 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	617,937	617,937	649,538	634,072		(2,608)		(2,608)		617,937				9,147	05/25/2031
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	10,432	10,432	10,913	10,624		(50)		(50)		10,432				202	07/15/2039
31398S-SG-9	FANNIE MAE 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	164,038	164,038	170,129	167,715		(633)		(633)		164,038				2,331	12/25/2030
31402C-4H-2	FANNIE MAE 5.5 POOL ID 725424		12/01/2021	MBS PAYDOWN	XXX	11,376	11,376	12,732	12,529		(148)		(148)		11,376				288	04/01/2034
31403B-4M-2	FANNIE MAE 5 POOL ID 744328		12/01/2021	MBS PAYDOWN	XXX	9,000	9,000	9,951	9,699		(122)		(122)		9,000				150	09/01/2033
31403D-GZ-6	FANNIE MAE 5.5 POOL ID 745516		12/01/2021	MBS PAYDOWN	XXX	9,934	9,934	10,532	10,472		(67)		(67)		9,934				236	05/01/2036
3140HT-VW-5	FANNIE MAE 3.4 POOL ID BL2460		12/01/2021	MBS PAYDOWN	XXX	64,861	64,861	74,226	73,711		(936)		(936)		64,861				1,215	05/01/2029
3140KM-DY-3	FANNIE MAE 2.5 POOL ID BQ1918		12/01/2021	MBS PAYDOWN	XXX	809,377	809,377	853,513	852,353		(3,510)		(3,510)		809,377				10,736	10/01/2050
3140QG-G9-2	FANNIE MAE 2 POOL ID CA8323		12/01/2021	MBS PAYDOWN	XXX	270,885	270,885	282,609	282,484		(659)		(659)		270,885				2,887	12/01/2040
31412M-BZ-0	FANNIE MAE 6 POOL ID 928956		12/01/2021	MBS PAYDOWN	XXX	53,349	53,349	58,267	55,921		(391)		(391)		53,349				1,538	12/01/2027
31416B-4A-3	FANNIE MAE 5.5 POOL ID 995517		12/01/2021	MBS PAYDOWN	XXX	17,528	17,528	18,950	17,969		(201)		(201)		17,528				417	01/01/2024
31417G-VK-9	FANNIE MAE 2.5 POOL ID AB9617		12/01/2021	MBS PAYDOWN	XXX	96,328	96,328	96,479	96,419		(8)		(8)		96,328				1,306	06/01/2033
31417Y-3N-5	FANNIE MAE 4 POOL ID MA0804		12/01/2021	MBS PAYDOWN	XXX	66,299	66,299	68,267	67,704		(216)		(216)		66,299				1,211	07/01/2031
31417Y-4C-8	FANNIE MAE 4 POOL ID MA0818		12/01/2021	MBS PAYDOWN	XXX	151,648	151,648	158,046	156,276		(752)		(752)		151,648				2,794	08/01/2031
31417Y-TV-9	FANNIE MAE 4 POOL ID MA0563		12/01/2021	MBS PAYDOWN	XXX	34,352	34,352	35,425	35,042		(115)		(115)		34,352				593	11/01/2030
31417Y-W5-2	FANNIE MAE 4 POOL ID MA0667		12/01/2021	MBS PAYDOWN	XXX	80,272	80,272	80,146	80,153		24		24		80,272				1,404	03/01/2031
31418A-E9-5	FANNIE MAE 3.5 POOL ID MA1059		12/01/2021	MBS PAYDOWN	XXX	69,493	69,493	73,554	72,370		(471)		(471)		69,493				992	05/01/2032
31418A-EB-0	FANNIE MAE 3.5 POOL ID MA1029		12/01/2021	MBS PAYDOWN	XXX	129,781	129,781	136,453	134,486		(769)		(769)		129,781				1,813	04/01/2032
31418A-QM-3	FANNIE MAE 3 POOL ID MA1359		12/01/2021	MBS PAYDOWN	XXX	68,340	68,340	70,347	69,635		(246)		(246)		68,340				851	02/01/2028
31418A-TA-6	FANNIE MAE 2.5 POOL ID MA1444		12/01/2021	MBS PAYDOWN	XXX	201,055	201,055	207,966	206,188		(799)		(799)		201,055				2,227	05/01/2033
31418B-TK-2	FANNIE MAE 3 POOL ID MA2353		12/01/2021	MBS PAYDOWN	XXX	146,636	146,636	150,256	149,417		(510)		(510)		146,636				1,811	08/01/2035

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741		12/01/2021	MBS PAYDOWN	XXX	549,140	549,140	563,640	567,706		(5,824)		(5,824)		549,140				5,840	08/01/2039
31419F-EB-8	FANNIE MAE 4 POOL ID AE4629		12/01/2021	MBS PAYDOWN	XXX	225,331	225,331	238,735	237,071		(1,578)		(1,578)		225,331				3,289	10/01/2040
353186-8A-0	FRANKLIN CNTY OH HOSP REVENUE 5		11/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,250,000	1,250,000	1,240,275	1,241,882		196		196		1,242,078		7,922	7,922	62,500	11/15/2041
442435-F6-5	HOUSTON TX UTILITY SYS REVENUE 5		11/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,005,000	2,005,000	2,252,016	2,037,142		(32,142)		(32,142)		2,005,000				100,250	11/15/2026
485429-UA-0	KANSAS ST DEV FIN AUTH REVENUE 5		05/01/2021	MATURITY	XXX	1,025,000	1,025,000	1,205,236	1,033,511		(8,511)		(8,511)		1,025,000				25,625	05/01/2021
485429-UK-8	KANSAS ST DEV FIN AUTH REVENUE 5		07/27/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,450,000	1,450,000	1,565,333	1,457,833		(7,833)		(7,833)		1,450,000				47,528	06/01/2026
49151E-7W-7	KENTUCKY ST PROPERTY & BLDGS C 5		08/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,137,000	2,010,705		(10,705)		(10,705)		2,000,000				100,000	08/01/2029
576051-DW-3	MASSACHUSETTS ST WTR RESOURCES 5		08/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,755,000	1,755,000	1,973,708	1,773,195		(18,195)		(18,195)		1,755,000				87,750	08/01/2023
646065-Y6-3	NEW JERSEY ST EDUCTNL FACS AUT 5		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,201,940	1,013,213		(13,213)		(13,213)		1,000,000				50,000	07/01/2034
649902-3Y-7	NEW YORK ST DORM AUTH ST PERSO 5		04/26/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,198,660	2,005,045		(5,045)		(5,045)		2,000,000				61,389	03/15/2027
661524-GK-8	NORTH PENN PA WTR AUTH 5		11/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,635,000	1,635,000	1,956,605	1,668,136		(33,136)		(33,136)		1,635,000				81,750	11/01/2028
836480-AS-2	SOUTH BEND IN BLDG CORP REVENU 5		08/01/2021	MATURITY	XXX	670,000	670,000	806,271	685,366		(15,366)		(15,366)		670,000				25,125	08/01/2021
90376P-CV-1	INT DEVELOPMENT FIN CORP 1.92 05/10/34		10/05/2021	MBS PAYDOWN	XXX	59,775	59,775	59,775							59,775				328	10/05/2034
3199999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						100,404,535	100,340,507	105,521,072	93,184,596		(804,121)		(804,121)		100,332,585		7,922	7,922	2,038,107	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
001055-AL-6	AFLAC INC 3.625 15/06/23		05/10/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,135,881	2,000,000	1,941,440	1,983,309		2,351		2,351		1,985,659		14,341	14,341	165,082	06/15/2023
00287Y-AR-0	ABBVIE INC 4.5 14/05/35		09/20/2021	D.A. DAVIDSON & CO. INC.	XXX	2,361,665	1,950,000	1,972,435	1,968,666		(722)		(722)		1,967,944		393,721	393,721	75,075	05/14/2035
00688J-AA-5	ADIENT US LLC 7 15/05/26		05/07/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	294,090	275,000	290,219	287,922		(12,922)		(12,922)		275,000				26,328	05/15/2026
00774M-AN-5	AERCAP IRELAND CAP/GLOBA 6.5 15/07/25	D	03/10/2021	BARCLAYS BANK PLC 196101	XXX	549,670	475,000	478,618	478,266		(128)		(128)		478,137		71,533	71,533	23,499	07/15/2025
008916-AC-2	AGRIUM INC 7.8 01/02/27	A	12/16/2021	Northern Trust Corp	XXX	2,868,233	2,250,000	3,010,193	2,657,544		(57,378)		(57,378)		2,600,166		(350,166)	(350,166)	859,545	02/01/2027
00971T-AL-5	AKAMAI TECHNOLOGIES INC 0.375 01/09/27		08/03/2021	VARIOUS	XXX	1,041,838	925,000	954,383	953,885		(28)		(28)		953,857		87,981	87,981	2,048	09/01/2027
00973R-AD-5	AKER BP ASA 4.75 15/06/24	D	03/01/2021	CANTOR FITZGERALD AND CO.	XXX	231,750	225,000	234,281	231,407		(404)		(404)		231,003		747	747	2,316	06/15/2024
013092-AB-7	ALBERTSONS COS/SAFEWAY 5.875 15/02/28		03/10/2021	J.P. MORGAN SECURITIES LLC	XXX	132,500	125,000	125,000	125,000						125,000		7,500	7,500	4,223	02/15/2028
013092-AE-1	ALBERTSONS COS/SAFEWAY 4.875 15/02/30		01/13/2021	RBC CAPITAL MARKETS, LLC	XXX	269,375	250,000	246,563	246,755		10		10		246,766		22,609	22,609	5,078	02/15/2030
013817-AW-1	HOWMET AEROSPACE INC 5.125 01/10/24		06/30/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	1,269,313	1,150,000	1,138,125	1,145,697		466		466		1,146,163		123,149	123,149	44,367	10/01/2024
013822-AB-7	ALCOA NEDERLAND HOLDING 7 30/09/26		03/08/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	1,055,625	1,000,000	1,018,500	1,014,037		(210)		(210)		1,013,827		41,798	41,798	31,111	09/30/2026
030981-AJ-3	AMERIGAS PART/FIN CORP 5.875 20/08/26		05/11/2021	BARCLAYS BANK PLC 196101	XXX	448,000	400,000	421,563	419,318		(1,170)		(1,170)		418,148		29,852	29,852	17,168	08/20/2026
032095-AB-7	AMPHENOL CORP 4 01/02/22		11/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,500,000	3,500,000	3,629,896	3,522,336		(22,371)		(22,371)		3,499,965		35	35	175,000	02/01/2022
032654-AH-8	ANALOG DEVICES INC 2.875 01/06/23		10/05/2021	Northern Trust Corp	XXX	1,041,390	1,000,000	959,390	987,181		3,933		3,933		991,114		8,886	8,886	65,668	06/01/2023
038522-AN-8	ARAMARK SERVICES INC 4.75 01/06/26		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH	XXX	358,925	350,000	360,063	359,868		(1,286)		(1,286)		358,582		343	343	7,112	06/01/2026
038522-AQ-1	ARAMARK SERVICES INC 5 01/02/28		07/22/2021	VARIOUS	XXX	992,188	950,000	950,500	951,212		(107)		(107)		951,106		41,082	41,082	44,132	02/01/2028

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										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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
03938L-AP-9	ARCELORMITTAL 7 15/10/39	D	10/25/2021	VARIOUS	XXX	694,159	500,000	566,500	565,353		(1,575)		(1,575)		563,778		130,381	130,381	36,546	10/15/2039
03966V-AA-5	ARCONIC CORP 6.125 15/02/28		09/23/2021	VARIOUS	XXX	371,000	350,000	328,125	329,414		1,687		1,687		331,101		39,899	39,899	23,939	02/15/2028
04010L-AW-3	ARES CAPITAL CORP 4.625 01/03/24		05/25/2021	VARIOUS	XXX	875,637	805,000	854,863	840,658		(2,914)		(2,914)		837,744		37,893	37,893	22,630	03/01/2024
04550K-AA-9	ASSOCIATED BK GREEN BAY 3.5 13/08/21		07/13/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,001,360	2,000,264		(264)		(264)		2,000,000				64,167	08/13/2021
053499-AL-3	AVAYA INC 6.125 15/09/28		03/05/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	480,375	450,000	450,000	450,000						450,000		30,375	30,375	12,556	09/15/2028
05541V-AE-6	BG ENERGY CAPITAL PLC 4 15/10/21	D	10/15/2021	MATURITY	XXX	2,500,000	2,500,000	2,620,482	2,517,120		(17,120)		(17,120)		2,500,000				100,000	10/15/2021
059165-ED-8	BALTIMORE GAS & ELECTRIC 3.5 15/11/21		08/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,031,500	3,006,545		(6,545)		(6,545)		3,000,000				78,750	11/15/2021
06048W-D6-4	BANK OF AMERICA CORP 3 23/10/34		04/23/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	992,500	992,946		129		129		993,075		6,925	6,925	15,000	10/23/2034
06738E-AW-5	BARCLAYS PLC 4.836 09/05/28	D	09/08/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	565,600	500,000	527,500	523,753		(2,314)		(2,314)		521,439		44,161	44,161	20,217	05/09/2028
071734-AC-1	BAUSCH HEALTH COS INC 5.75 15/08/27		05/13/2021	J.P. MORGAN SECURITIES LLC	XXX	263,750	250,000	252,813	251,967		(187)		(187)		251,779		11,971	11,971	10,861	08/15/2027
09257W-AC-4	BLACKSTONE MORTGAGE TR 4.75 15/03/23		03/17/2021	RAYMOND JAMES AND ASSOCIATES	XXX	463,500	450,000	430,553	432,853		1,553		1,553		434,406		29,094	29,094	10,925	03/15/2023
097023-CQ-6	BOEING CO 3.75 01/02/50		01/13/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	300,900	300,000	279,000	279,257		15		15		279,273		21,627	21,627	5,125	02/01/2050
09857L-AM-0	BOOKING HOLDINGS INC 0.75 01/05/25		01/08/2021	RBC CAPITAL MARKETS, LLC	XXX	66,891	45,000	45,000	45,000						45,000		21,891	21,891	67	05/01/2025
09857L-AN-8	BOOKING HOLDINGS INC 0.75 01/05/25		11/05/2021	BANK OF AMERICA CORPORATION	XXX	152,783	98,000	98,000	98,000						98,000		54,783	54,783	751	05/01/2025
10373Q-AJ-9	BP CAP MARKETS AMERICA 3.245 06/05/22		07/13/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	512,080	500,000	499,500	499,794		81		81		499,875		125	125	23,212	05/06/2022
12008R-AM-9	BUILDERS FIRSTSOURCE INC 6.75 01/06/27		10/13/2021	VARIOUS	XXX	449,335	427,000	434,738	433,927		(6,927)		(6,927)		427,000		20,955	20,955	24,605	06/01/2027
122017-AA-4	BURLINGTON STORES INC 2.25 15/04/25		04/12/2021	WELLS FARGO BANK, N.A. 8831400	XXX	310,680	195,000	253,813	253,035		(4,154)		(4,154)		248,881		61,799	61,799	2,182	04/15/2025
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5 01/02/28		08/06/2021	VARIOUS	XXX	1,020,719	975,000	1,012,563	1,010,944		(6,094)		(6,094)		1,004,851		15,868	15,868	49,632	02/01/2028
1248EP-CB-7	CCO HLDGS LLC/CAP CORP 5.375 01/06/29		08/03/2021	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	217,500	200,000	201,250	201,295		48		48		201,343		16,157	16,157	7,286	06/01/2029
1248EP-CD-3	CCO HLDGS LLC/CAP CORP 4.75 01/03/30		09/23/2021	J.P. MORGAN SECURITIES INC JPMORG4	XXX	370,563	350,000	371,875	370,559		(2,335)		(2,335)		368,214		2,348	2,348	17,826	03/01/2030
12527G-AF-0	CF INDUSTRIES INC 5.15 15/03/34		10/07/2021	VARIOUS	XXX	761,338	625,000	585,250	590,390		866		866		591,256		170,082	170,082	28,851	03/15/2034
125581-GW-2	CIT GROUP INC 5.25 07/03/25		01/28/2021	J.P. MORGAN SECURITIES LLC	XXX	401,188	350,000	373,438	360,452		(210)		(210)		360,242		40,946	40,946	7,248	03/07/2025
126307-AQ-0	CSC HOLDINGS LLC 5.5 15/04/27		09/17/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	261,563	250,000	240,625	244,243		559		559		244,802		16,760	16,760	12,833	04/15/2027
126307-BD-8	CSC HOLDINGS LLC 4.625 01/12/30		01/20/2021	J.P. MORGAN SECURITIES LLC	XXX	513,750	500,000	513,125	513,014		(16)		(16)		512,998		752	752	3,276	12/01/2030
126650-BQ-2	CVS PASS-THROUGH TRUST 6.943 10/01/30		12/10/2021	MBS PAYDOWN	XXX	73,420	73,420	79,267	77,447		(372)		(372)		73,420				2,791	01/10/2030
129268-AB-4	CALEDONIA GENERA 1.95 28/02/34		12/31/2021	MBS PAYDOWN	XXX	31,460	31,460	32,156			(24)		(24)		31,460				157	02/28/2034
131193-AE-4	CALLAWAY GOLF CO 2.75 01/05/26		12/29/2021	VARIOUS	XXX	298,493	162,000	223,431	222,292		(9,838)		(9,838)		212,454		86,039	86,039	4,343	05/01/2026
14161T-AA-0	CARDTRONICS INC / USA 5.5 01/05/25		02/16/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	414,000	400,000	381,656	387,911		323		323		388,234		25,766	25,766	6,539	05/01/2025
141781-BB-9	CARGILL INC 3.3 01/03/22		12/10/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,500,000	1,500,000	1,460,685	1,493,711		5,058		5,058		1,498,769		1,231	1,231	63,113	03/01/2022
14309U-AA-0	CARLYLE HOLDINGS FINANCE 3.875 01/02/23		11/22/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	389,771	375,000	383,730	378,421		(3,421)		(3,421)		375,000				33,783	02/01/2023

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143658-BC-5	CARNIVAL CORP 11.5 01/04/23		06/15/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	1,199,625	1,050,000	1,108,656	1,099,660		(10,986)		(10,986)		1,088,674		110,951	110,951	85,867	04/01/2023
14739L-AA-0	CASCADES INC/USA INC 5.125 15/01/26		07/22/2021	J.P. MORGAN SECURITIES INC JPMORG4	XXX	371,438	350,000	350,000	350,000						350,000		21,438	21,438	18,486	01/15/2026
150190-AF-3	CEDAR FAIR/CAN/MAGNUM/MI 5.5 01/05/25		03/18/2021	J.P. MORGAN SECURITIES LLC	XXX	494,000	475,000	475,000	475,000						475,000		19,000	19,000	10,232	05/01/2025
151290-BU-6	CEMEX SAB DE CV 7.75 16/04/26	D	02/16/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	577,904	550,000	609,438	567,058		(22,443)		(22,443)		544,615		5,385	5,385	42,112	04/16/2026
15135B-AJ-0	CENTENE CORP 4.75 15/01/25		02/11/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	1,051,958	1,025,000	1,029,063	1,027,345		(190)		(190)		1,027,155		24,803	24,803	27,995	01/15/2025
15135B-AM-3	CENTENE CORP 5.375 15/08/26		08/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	520,155	500,000	511,250	509,275		(9,275)		(9,275)		500,000				47,030	08/15/2026
15135B-AR-2	CENTENE CORP 4.25 15/12/27		09/02/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	739,375	700,000	694,120	694,788		446		446		695,234		44,141	44,141	21,651	12/15/2027
15135U-AM-1	CENOVUS ENERGY INC 4.25 15/04/27	A	02/10/2021	VARIOUS	XXX	1,304,360	1,175,000	1,010,875	1,022,381		1,956		1,956		1,024,337		280,023	280,023	15,816	04/15/2027
15189T-AU-1	CENTERPOINT ENERGY INC 3.85 01/02/24		01/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	553,447	502,000	501,639	501,781		3		3		501,784		216	216	60,252	02/01/2024
163092-AF-6	CHEGG INC 0 01/09/26		09/07/2021	JEFFERIES & COMPANY JEFFERIE	XXX	276,900	260,000	264,060	260,000						260,000		16,900	16,900		09/01/2026
16411Q-AD-3	CHENIERE ENERGY PARTNERS 5.625 01/10/26		02/25/2021	J.P. MORGAN SECURITIES LLC	XXX	312,375	300,000	306,000	305,076		(79)		(79)		304,997		7,378	7,378	7,031	10/01/2026
16411Q-AG-6	CHENIERE ENERGY PARTNERS 4.5 01/10/29		02/25/2021	J.P. MORGAN SECURITIES LLC	XXX	526,250	500,000	526,250	526,015		(625)		(625)		525,390		860	860	9,375	10/01/2029
16412X-AG-0	CHENIERE CORP CHRISTI HD 5.125 30/06/27		05/18/2021	WELLS FARGO BANK, N.A.	XXX	549,338	475,000	493,018	489,508		(828)		(828)		488,679		60,658	60,658	9,467	06/30/2027
18538R-AH-6	CLEARWATER PAPER CORP 5.375 01/02/25		02/10/2021	VARIOUS	XXX	438,500	400,000	401,375	401,407		(39)		(39)		401,368		37,132	37,132	11,407	02/01/2025
18538U-AC-0	CLEARWATER SEAFOODS INC 6.875 01/05/25	A	02/12/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	604,647	575,000	570,250	569,611		(3,744)		(3,744)		565,867		9,133	9,133	40,738	05/01/2025
185899-AG-6	CLEVELAND-CLIFFS INC 6.75 15/03/26		04/28/2021	J.P. MORGAN SECURITIES LLC	XXX	542,500	500,000	509,375	509,287		(80)		(80)		509,207		33,293	33,293	21,094	03/15/2026
19123M-AB-9	COCA-COLA EUROPACIFIC 3.25 19/08/21	D	06/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,405,000	2,405,000	2,389,247	2,401,771		2,130		2,130		2,403,902		1,098	1,098	61,227	08/19/2021
210795-QB-9	CONTL AIRLINES 2012-2 A 4 29/04/26		10/29/2021	MBS PAYDOWN	XXX	49,131	49,131	48,210	48,689		54		54		49,131				1,467	04/29/2026
212015-AN-1	CONTINENTAL RESOURCES 3.8 01/06/24		06/10/2021	CITIGROUP GLOBAL MARKETS INC	XXX	475,875	450,000	377,000	386,834		7,380		7,380		394,215		81,660	81,660	9,168	06/01/2024
221644-AA-5	PRIMO WATER HOLDINGS INC 5.5 01/04/25		04/21/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	308,460	300,000	283,250	285,389		910		910		286,299		22,161	22,161	9,213	04/01/2025
233331-AR-8	DTE ENERGY CO 3.85 01/12/23		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,698,725	2,500,000	2,519,975	2,510,798		(1,953)		(1,953)		2,508,846		(8,846)	(8,846)	254,871	12/01/2023
23371D-AB-0	DAE FUNDING LLC 5 01/08/24		02/11/2021	JP MORGAN CHASE LONDON	XXX	518,125	500,000	493,000	493,557		209		209		493,766		24,359	24,359	13,542	08/01/2024
23422R-AB-8	DIAMOND RESORTS INTL INC 7.75 01/09/23		09/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	509,690	500,000	491,250	491,577		1,938		1,938		493,515		6,485	6,485	48,440	09/01/2023
24702R-AF-8	DELL INC 6.5 15/04/38		09/27/2021	MUFG SECURITIES AMERICAS INC	XXX	1,342,750	1,025,000	1,040,375	1,039,661		(357)		(357)		1,039,305		303,445	303,445	63,664	04/15/2038
247361-ZJ-0	DELTA AIR LINES INC 3.625 15/03/22		03/02/2021	WELLS FARGO BANK, N.A.	XXX	559,625	550,000	498,750	514,832		4,929		4,929		519,761		39,864	39,864	9,360	03/15/2022
247361-ZX-9	DELTA AIR LINES INC 7 01/05/25		07/20/2021	J.P. MORGAN SECURITIES INC JPMORG4	XXX	352,500	300,000	332,250	329,908		(3,552)		(3,552)		326,355		26,145	26,145	15,225	05/01/2025
252131-AK-3	DEXCOM INC 0.25 15/11/25		12/30/2021	VARIOUS	XXX	180,225	180,000	179,914	179,924		1		1		179,924		301	301	75	11/15/2025
25277L-AC-0	DIAMOND SPORTS GR/DIAMON 6.625 15/08/27		10/25/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	79,375	250,000	130,156	130,156						130,156		(50,781)	(50,781)	19,875	08/15/2027
25278X-AN-9	DIAMONDBACK ENERGY INC 3.5 01/12/29		01/26/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	268,750	250,000	246,563	246,625		25		25		246,650		22,100	22,100	1,385	12/01/2029

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
26441C-AF-2	DUKE ENERGY CORP 3.55 15/09/21		06/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	999,810	999,986		9		9		999,995		5	5	26,625	09/15/2021
26884L-AF-6	EQT CORP 3.9 01/10/27		05/10/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	633,750	600,000	560,125	561,931		1,751		1,751		563,682		70,068	70,068	14,365	10/01/2027
26885B-AC-4	EQM MIDSTREAM PARTNERS L 5.5 15/07/28		01/05/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	908,438	850,000	790,755	795,997		103		103		796,100		112,337	112,337	22,336	07/15/2028
26907Y-AA-2	ESH HOSPITALITY INC 5.25 01/05/25		03/17/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	255,313	250,000	241,250	242,217		347		347		242,564		12,749	12,749	5,031	05/01/2025
26969P-AA-6	EAGLE MATERIALS INC 4.5 01/08/26		07/17/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,024,019	1,000,000	1,030,000	1,023,913		(23,913)		(23,913)		1,000,000				67,269	08/01/2026
28414H-AG-8	ELANCO ANIMAL HEALTH INC 4.9 28/08/28		02/02/2021	J.P. MORGAN SECURITIES LLC	XXX	357,000	300,000	322,500	319,876		(220)		(220)		319,656		37,344	37,344	7,670	08/28/2028
28470R-AH-5	CAESARS ENTERTAIN INC 6.25 01/07/25		03/12/2021	BARCLAYS BANK PLC 196101 J.P. MORGAN SECURITIES INC JPMORG4	XXX	290,813	275,000	275,000	275,000						275,000		15,813	15,813	11,936	07/01/2025
292505-AD-6	OVINTIV INC 6.5 15/08/34		09/23/2021		XXX	204,375	150,000	141,000	141,090		291		291		141,384		62,991	62,991	10,888	08/15/2034
29273D-AA-8	ENDO DAC/FIN LLC/FINCO 5.875 15/10/24		03/12/2021	J.P. MORGAN SECURITIES LLC	XXX	403,156	400,000	376,500	392,619		314		314		392,933		10,224	10,224	9,812	10/15/2024
29278N-AG-8	ENERGY TRANSFER OPERATNG 5.25 15/04/29		04/01/2021	CITIGROUP GLOBAL MARKETS INC	XXX	537,699	470,000	507,948	502,511		(901)		(901)		501,610		36,089	36,089	11,652	04/15/2029
29336U-AB-3	ENLINK MIDSTREAM PARTNER 4.4 01/04/24		03/01/2021	WELLS FARGO BANK, N.A.	XXX	125,625	125,000	102,813	105,654		889		889		106,543		19,082	19,082	2,322	04/01/2024
29336U-AE-7	ENLINK MIDSTREAM PARTNER 4.15 01/06/25		03/31/2021	CITIGROUP GLOBAL MARKETS INC	XXX	488,125	500,000	472,000	481,360	924	557		1,481		482,840		5,285	5,285	5,159	06/01/2025
298736-AL-3	EURONET WORLDWIDE INC 0.75 15/03/49		11/03/2021	CREDIT SUISSE FIRST BOSTON CORPORATION F	XXX	2,397,250	2,230,000	2,530,130	2,474,111		(50,376)		(50,376)		2,423,736		(26,486)	(26,486)	19,048	03/15/2049
30212P-AP-0	EXPEDIA GROUP INC 3.8 15/02/28		03/30/2021	DEUTSCHE BANK SECURITIES INC	XXX	370,076	350,000	294,000	298,121		1,466		1,466		299,586		70,490	70,490	8,349	02/15/2028
30212P-AR-6	EXPEDIA GROUP INC 3.25 15/02/30		01/22/2021	BARCLAYS BANK PLC 196101	XXX	102,750	100,000	82,125	83,106		103		103		83,209		19,541	19,541	1,453	02/15/2030
30212P-BD-6	EXPEDIA GROUP INC 0 15/02/26				XXX						(282,247)		(282,247)							02/15/2026
30251G-BA-4	FMG RESOURCES AUG 2006 4.5 15/09/27	D	02/18/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	553,750	500,000	531,250	529,561		(591)		(591)		528,970		24,780	24,780	9,813	09/15/2027
314353-AA-1	FEDEX 2020-1 CLASS AA 1.875 20/08/35		08/20/2021	MBS PAYDOWN	XXX	26,736	26,736	27,106							26,736				251	08/20/2035
31562Q-AF-4	STELLANTIS NV 5.25 15/04/23	D	03/09/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	650,250	600,000	613,750	606,937		(569)		(569)		606,368		43,882	43,882	12,775	04/15/2023
33767D-AB-1	FIRSTCASH INC 4.625 01/09/28		03/11/2021	WELLS FARGO BANK, N.A.	XXX	153,750	150,000	150,000	150,000						150,000		3,750	3,750	3,835	09/01/2028
337932-AJ-6	FIRSTENERGY CORP 4.85 15/07/47		01/11/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	301,875	250,000	306,250	306,166		(44)		(44)		306,119		(4,244)	(4,244)	5,995	07/15/2047
33803W-AA-7	FISHERS LANE ASSOC LLC 3.666 05/08/30		09/30/2021	VARIOUS	XXX	2,434,148	2,259,928	2,360,509	2,310,318		(6,924)		(6,924)		2,303,394		130,753	130,753	66,571	08/05/2030
33835L-AB-1	FIVERR INTERNATIONAL LTD 0 01/11/25	D	02/04/2021	BARCLAYS CAPITAL INC	XXX	380,988	267,000	276,010	267,000						267,000		113,988	113,988		11/01/2025
345370-CQ-1	FORD MOTOR COMPANY 4.75 15/01/43		10/20/2021	VARIOUS	XXX	1,054,688	1,000,000	764,000	766,872		3,345		3,345		770,220		284,467	284,467	59,474	01/15/2043
345370-CY-4	FORD MOTOR COMPANY 0 15/03/26		12/16/2021	VARIOUS	XXX	518,216	390,000	390,254			(336)		(336)		390,000		128,216	128,216		03/15/2026
345397-AA-5	FORD MOTOR CREDIT CO LLC 4.271 09/01/27		09/21/2021	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	160,688	150,000	131,625	133,042		1,716		1,716		134,761		25,927	25,927	7,723	01/09/2027
345397-XL-2	FORD MOTOR CREDIT CO LLC 4.134 04/08/25		06/22/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	638,469	600,000	498,000	509,316		7,940		7,940		517,256		121,213	121,213	21,904	08/04/2025
347466-AE-4	IRWIN LAND LLC 5.3 15/12/35		12/15/2021	MBS PAYDOWN	XXX	34,278	34,278	33,664	33,825		32		32		34,278				1,369	12/15/2035
34959J-AK-4	FORTIVE CORPORATION 0.875 15/02/22		03/17/2021	RBC CAPITAL MARKETS, LLC	XXX	724,055	716,000	705,387	704,924		1,982		1,982		706,906		17,149	17,149	3,724	02/15/2022
34960P-AB-7	FORTRESS TRANS & INFRAST 6.5 01/10/25		09/22/2021	VARIOUS	XXX	414,750	400,000	402,125	402,168		(238)		(238)		401,930		12,820	12,820	23,224	10/01/2025

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
35671D-CC-7	FREEPORT-MCMORAN INC 5 01/09/27		09/21/2021	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	261,875	250,000	250,000	250,000						250,000		11,875	11,875	13,264	09/01/2027
361841-AP-4	GLP CAPITAL LP / FIN II 4 15/01/30		06/18/2021	BARCLAYS BANK PLC 196101	XXX	481,005	450,000	400,438	403,067		1,944		1,944		405,011		75,994	75,994	16,850	01/15/2030
364760-AM-0	GAP INC/THE 8.625 15/05/25		03/05/2021	BARCLAYS BANK PLC 196101	XXX	504,563	450,000	495,000	489,225		(2,680)		(2,680)		486,546		18,017	18,017	12,291	05/15/2025
37045V-AF-7	GENERAL MOTORS CO 6.25 02/10/43		09/30/2021	VARIOUS	XXX	1,104,225	825,000	879,037	878,459		(539)		(539)		877,919		226,306	226,306	36,641	10/02/2043
39121J-AE-0	GREAT RIVER ENERGY 6.254 01/07/38		07/01/2021	MBS PAYDOWN	XXX	130,700	130,700	121,551	123,602		460		460		130,700				8,174	07/01/2038
39807U-AB-2	GREYSTAR REAL ESTATE PAR 5.75 01/12/25		07/20/2021	J.P. MORGAN SECURITIES INC JPMORG4	XXX	409,500	400,000	409,000	407,600	530	(1,438)		(908)		406,692		2,808	2,808	14,758	12/01/2025
40390D-AA-3	HLF FIN SARL LLC/HERBALI 7.25 15/08/26		05/10/2021	BARCLAYS BANK PLC 196101	XXX	684,320	650,000	659,000	657,259		(439)		(439)		656,820		27,500	27,500	34,820	08/15/2026
404119-BX-6	HCA INC 4.125 15/06/29		09/21/2021	JEFFERIES & COMPANY JEFFERIE	XXX	452,920	400,000	422,220	419,698		(1,537)		(1,537)		418,161		34,759	34,759	12,742	06/15/2029
404121-AJ-4	HCA INC 5.625 01/09/28		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	XXX	1,943,906	1,625,000	1,719,875	1,713,641		(5,274)		(5,274)		1,708,367		235,539	235,539	75,664	09/01/2028
40414L-AK-5	HEALTHPEAK PROPERTIES 4.2 01/03/24		01/28/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,767,125	2,500,000	2,593,072	2,542,204		(42,204)		(42,204)		2,500,000				310,000	03/01/2024
42330P-AK-3	HELI ENERGY SOLUTIONS 6.75 15/02/26		11/16/2021	RAYMOND JAMES AND ASSOCIATES RAYMONJS	XXX	345,241	335,000	349,706	344,816	4,748	(2,214)		2,534		347,350		(2,109)	(2,109)	28,517	02/15/2026
428102-AC-1	HESS MIDSTREAM OPERATION 5.625 15/02/26		08/03/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	779,063	750,000	732,188	733,822		1,602		1,602		735,424		43,639	43,639	40,984	02/15/2026
432833-AG-6	HILTON DOMESTIC OPERATIN 5.375 01/05/25		12/01/2021	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	51,813	50,000	50,000	50,000						50,000		1,813	1,813	2,926	05/01/2025
43283Q-AB-6	HILTON GRAND VACA LLC/IN 6.125 01/12/24		06/15/2021	BARCLAYS BANK PLC 196101	XXX	576,125	550,000	569,563	568,866		(1,006)		(1,006)		567,860		8,265	8,265	18,341	12/01/2024
44267D-AD-9	HOWARD HUGHES CORP 5.375 01/08/28		01/21/2021	MORGAN STANLEY AND CO, LLC 8983105	XXX	585,688	550,000	552,625	552,566		(29)		(29)		552,535		33,153	33,153	12,695	08/01/2028
443510-AF-9	HUBBELL INC 3.625 15/11/22		04/02/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,765,271	1,676,000	1,679,771	1,677,654		(1,654)		(1,654)		1,676,000				112,392	11/15/2022
444454-AD-4	HUGHES SATELLITE SYSTEMS 5.25 01/08/26		11/04/2021	WELLS FARGO BANK, N.A.	XXX	558,125	500,000	477,688	482,728		2,269		2,269		484,996		73,129	73,129	33,323	08/01/2026
444454-AF-9	HUGHES SATELLITE SYSTEMS 6.625 01/08/26		03/18/2021	WELLS FARGO BANK, N.A.	XXX	110,000	100,000	88,250	89,561		331		331		89,893		20,107	20,107	4,251	08/01/2026
448579-AG-7	HYATT HOTELS CORP 4.375 15/09/28		03/02/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	135,938	125,000	118,750	119,177		110		110		119,288		16,650	16,650	2,567	09/15/2028
448579-AJ-1	HYATT HOTELS CORP 5.75 23/04/30		03/02/2021	MORGAN STANLEY AND CO, LLC 8983105	XXX	148,963	125,000	125,000	125,000						125,000		23,963	23,963	2,615	04/23/2030
44932F-AA-5	MATCH GROUP FINANCECO 2 0.875 15/06/26		05/13/2021	VARIOUS	XXX	775,373	455,000	488,824	481,980		(1,432)		(1,432)		480,548		294,826	294,826	1,353	06/15/2026
44932K-AA-4	MATCH GROUP FINANCECO 3 2 15/01/30		02/17/2021	WELLS FARGO BANK, N.A. 8831400	XXX	285,853	140,000	223,063	221,088		(1,370)		(1,370)		219,718		66,136	66,136	1,664	01/15/2030
45031U-CG-4	ISTAR INC 4.25 01/08/25		09/15/2021	VARIOUS	XXX	522,500	500,000	500,000	493,750	6,250			6,250		500,000		22,500	22,500	23,965	08/01/2025
451102-BT-3	ICAHN ENTERPRISES/FIN 6.25 15/05/26		01/05/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	476,438	450,000	456,224	454,489		(22)		(22)		454,467		21,971	21,971	4,036	05/15/2026
451102-BZ-9	ICAHN ENTERPRISES/FIN 5.25 15/05/27		01/05/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	1,012,531	950,000	962,175	961,009		(29)		(29)		960,980		51,551	51,551	7,128	05/15/2027
451102-CC-9	ICAHN ENTERPRISES/FIN 4.375 01/02/29		09/17/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	151,500	150,000	150,000							150,000		1,500	1,500	4,411	02/01/2029
452327-AH-2	ILLUMINA INC 0.5 15/06/21		06/04/2021	VARIOUS	XXX	3,626,780	2,294,000	2,968,400	2,441,420		(109,599)		(109,599)		2,331,821		1,294,959	1,294,959	4,449	06/15/2021
452327-AK-5	ILLUMINA INC 0 15/08/23		03/18/2021	JEFFERIES LLC	XXX	1,107,000	900,000	976,882	900,000						900,000		207,000	207,000		08/15/2023
457153-AF-1	INGRAM MICRO INC 5 10/08/22		06/15/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	283,938	275,000	272,938	274,970		8		8		274,978		8,959	8,959	11,726	08/10/2022
457153-AG-9	INGRAM MICRO INC 5.45 15/12/24		06/10/2021	ROBERT W. BAIRD CO.INCORPORATED	XXX	458,000	400,000	399,500	399,630		35		35		399,665		58,335	58,335	10,839	12/15/2024

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1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
45772F-AE-7	INPHI CORP 0.75 15/04/25		03/04/2021	MORGAN STANLEY AND CO, LLC 8983105	XXX	370,491	285,000	375,233	370,991		(3,990)		(3,990)		367,001		3,490	3,490	849	04/15/2025
457985-AL-3	INTEGRA LIFESCIENCES HLD 0.5 15/08/25		02/11/2021	VARIOUS	XXX	82,574	72,000	72,000	72,000						72,000		10,574	10,574	165	08/15/2025
457985-AM-1	INTEGRA LIFESCIENCES HLD 0.5 15/08/25		03/05/2021	VARIOUS	XXX	347,000	308,000	308,000	308,000						308,000		39,000	39,000	846	08/15/2025
460599-AC-7	INTERNATIONAL GAME TECH 6.5 15/02/25		12/01/2021	VARIOUS	XXX	818,906	750,000	811,688	789,039		(6,545)		(6,545)		782,494		36,412	36,412	50,714	02/15/2025
46115H-AT-4	INTESA SANPAOLO SPA 5.017 26/06/24	D	06/15/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	544,000	500,000	495,331	497,252		336		336		497,588		46,412	46,412	11,915	06/26/2024
46266T-AA-6	IQVIA INC 5 15/05/27		02/11/2021	J.P. MORGAN SECURITIES LLC	XXX	424,000	400,000	413,750	410,405		(320)		(320)		410,085		13,915	13,915	5,056	05/15/2027
46590X-AA-4	JBS USA/FOOD/FINANCE 6.5 15/04/29		06/09/2021	BARCLAYS BANK PLC 196101	XXX	678,000	600,000	579,938	581,165		829		829		581,994		96,006	96,006	25,567	04/15/2029
46650C-AA-7	JBS INVESTMENTS II GMBH 7 15/01/26	D	05/14/2021	MORGAN STANLEY AND CO, LLC 8983105	XXX	1,060,000	1,000,000	1,010,313	1,008,784		(340)		(340)		1,008,445		51,555	51,555	58,917	01/15/2026
47232M-AE-2	JEFFERIES FIN LLC / JFIN 6.25 03/06/26		08/03/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,185,853	1,100,000	1,139,375	1,126,486	12,308	(38,794)		(26,486)		1,100,000				132,069	06/03/2026
48128D-AC-1	JP MORGAN CHASE BANK NA 0.125 01/01/23		04/20/2021	J. P. MORGAN SECURITIES LLC	XXX	501,159	450,000	523,714	508,993		(9,472)		(9,472)		499,521		1,638	1,638	455	01/01/2023
48129K-AE-0	JPMORGAN CHASE FINANCIAL 0.25 01/05/23		12/22/2021	BNP PARIBAS, NEW YORK BRANCH	XXX	72,381	65,000	64,863	64,914		36		36		64,950		7,431	7,431	188	05/01/2023
48242W-AB-2	KBR INC 2.5 01/11/23		12/06/2021	VARIOUS	XXX	1,257,657	752,000	892,339	850,209		(22,815)		(22,815)		827,395		430,262	430,262	14,990	11/01/2023
48666K-AY-5	KB HOME 4.8 15/11/29		01/13/2021	VARIOUS	XXX	378,875	350,000	365,125	363,876		(56)		(56)		363,820		15,055	15,055	2,773	11/15/2029
49326E-ED-1	KEYCORP 5.1 24/03/21		03/24/2021	MATURITY	XXX	1,500,000	1,500,000	1,661,603	1,508,837		(8,837)		(8,837)		1,500,000				38,250	03/24/2021
50077L-AB-2	KRAFT HEINZ FOODS CO 4.375 01/06/46		01/15/2021	J.P. MORGAN SECURITIES LLC	XXX	858,500	825,000	789,575	793,368		32		32		793,401		65,099	65,099	4,655	06/01/2046
50077L-AL-0	KRAFT HEINZ FOODS CO 5 15/07/35		09/22/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	248,500	200,000	219,614	218,780		(734)		(734)		218,045		30,456	30,456	11,917	07/15/2035
50077L-AV-8	KRAFT HEINZ FOODS CO 3.75 01/04/30		09/21/2021	MERRILL LYNCH, P, F SMITH INC NEW YORK M	XXX	165,375	150,000	159,563			(650)		(650)		158,911		6,464	6,464	5,500	04/01/2030
501797-AL-8	L BRANDS INC 6.875 01/11/35		11/15/2021	VARIOUS	XXX	153,281	125,000	161,094			(530)		(530)		160,555		(7,274)	(7,274)	4,679	11/01/2035
501797-AR-5	L BRANDS INC 7.5 15/06/29		08/02/2021	VARIOUS	XXX	871,594	750,000	800,625	798,965		(3,250)		(3,250)		795,714		75,879	75,879	35,641	06/15/2029
50187T-AE-6	LGI HOMES INC 6.875 15/07/26		03/18/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	417,000	400,000	427,000	420,000	1,377	(3,190)		(1,813)		418,187		(1,187)	(1,187)	18,868	07/15/2026
505742-AG-1	LADDER CAP FIN LLLP/CORP 5.25 01/10/25		06/14/2021	VARIOUS	XXX	972,806	955,000	933,175	935,859		1,612		1,612		937,470		35,336	35,336	35,259	10/01/2025
526057-BW-3	LENNAR CORP 4.875 15/12/23		01/29/2021	DEUTSCHE BANK SECURITIES INC.	XXX	468,563	425,000	423,938	424,578		12		12		424,590		43,973	43,973	2,705	12/15/2023
527298-BM-4	LEVEL 3 FINANCING INC 5.25 15/03/26		07/27/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	1,135,200	1,100,000	1,119,688	1,114,529		(2,332)		(2,332)		1,112,197		23,003	23,003	45,558	03/15/2026
527298-BR-3	LEVEL 3 FINANCING INC 4.25 01/07/28		09/23/2021	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	510,000	500,000	510,000			(236)		(236)		509,755		245	245	5,076	07/01/2028
530610-AD-6	LIBERTY INTERACTIVE LLC 1.75 30/09/46		12/10/2021	VARIOUS	XXX	517,774	285,000	313,492	298,728		(3,316)		(3,316)		295,412		222,362	222,362	3,395	09/30/2046
531229-AB-8	LIBERTY MEDIA CORP 1.375 15/10/23		10/08/2021	VARIOUS	XXX	259,855	201,000	226,474	214,010		(1,346)		(1,346)		212,663		47,191	47,191	1,439	10/15/2023
531229-AE-2	LIBERTY MEDIA CORP 2.25 30/09/46		03/17/2021	VARIOUS	XXX	1,024,192	1,010,349	1,153,661	1,073,050		(17,742)		(17,742)		1,055,308		(31,116)	(31,116)	23,800	09/30/2046
531229-AF-9	LIBERTY MEDIA CORP 1 30/01/23		12/30/2021	J.P. MORGAN CLEARING CORP	XXX	635,317	370,000	409,266	400,922		(15,038)		(15,038)		385,885		249,432	249,432	5,273	01/30/2023
531229-AH-5	LIBERTY MEDIA CORP 2.25 01/12/48		03/04/2021	VARIOUS	XXX	747,905	533,000	592,889	561,117		(4,638)		(4,638)		556,479		191,426	191,426	2,897	12/01/2048
536797-AF-0	LITHIA MOTORS INC 4.375 15/01/31		04/22/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	473,625	450,000	450,000	450,000						450,000		23,625	23,625	10,773	01/15/2031
538146-AC-5	LIVEPERSON INC 0 15/12/26		11/03/2021	VARIOUS	XXX	366,157	357,000	361,161	357,000						357,000		9,157	9,157		12/15/2026
55024U-AD-1	LUMENTUM HOLDINGS INC 0.5 15/12/26		10/11/2021	VARIOUS	XXX	1,051,542	999,000	1,133,605	1,122,941		(8,635)		(8,635)		1,114,306		(62,764)	(62,764)	2,291	12/15/2026

Annual Statement for the Year 2021 of the GRANGE INSURANCE COMPANY

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
55272X-AA-0	MFA FINANCIAL INC 6.25 15/06/24		03/01/2021	RAYMOND JAMES AND ASSOCIATES	XXX	167,875	170,000	119,425	125,659		1,648		1,648		127,306		40,569	40,569	2,302	06/15/2024
552953-CF-6	MGM RESORTS INTL 5.5 15/04/27		03/04/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	420,740	386,000	358,945	360,789		605		605		361,395		59,345	59,345	8,433	04/15/2027
552953-CH-2	MGM RESORTS INTL 4.75 15/10/28		07/28/2021	WELLS FARGO BANK, N.A.	XXX	791,250	750,000	759,375	759,230		(600)		(600)		758,630		32,620	32,620	28,401	10/15/2028
55303X-AK-1	MGM GROWTH/MGM FINANCE 4.625 15/06/25		06/30/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	160,313	150,000	150,000	150,000						150,000		10,313	10,313	3,796	06/15/2025
55305B-AS-0	M/I HOMES INC 4.95 01/02/28		09/15/2021	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	608,062	575,000	576,875	576,718		(217)		(217)		576,502		31,561	31,561	32,099	02/01/2028
55342U-AH-7	MPT OPER PARTNERSP/FINL 5 15/10/27		03/02/2021	VARIOUS	XXX	822,469	775,000	764,500	767,060		172		172		767,232		55,237	55,237	14,962	10/15/2027
55608J-AE-8	MACQUARIE GROUP LTD 6.25 14/01/21	D	01/14/2021	MATURITY	XXX	1,000,000	1,000,000	1,117,562	1,001,331		(1,331)		(1,331)		1,000,000				31,250	01/14/2021
55616P-AA-2	MACY'S INC 8.375 15/06/25		05/25/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	773,500	700,000	732,750	731,406		(2,590)		(2,590)		728,816		44,684	44,684	26,381	06/15/2025
571903-BD-4	MARRIOTT INTERNATIONAL 5.75 01/05/25		01/08/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	145,125	125,000	124,995	124,996						124,996		20,129	20,129	1,418	05/01/2025
58502B-AC-0	MEDNAX INC 6.25 15/01/27		03/23/2021	J.P. MORGAN SECURITIES LLC	XXX	767,594	725,000	737,688	737,240		(65)		(65)		737,175		30,419	30,419	31,467	01/15/2027
585055-BT-2	MEDTRONIC INC 4.375 15/03/35		09/20/2021	D.A. DAVIDSON & CO. INC. DADAVINC	XXX	2,013,788	1,610,000	1,759,215	1,734,920		(4,945)		(4,945)		1,729,975		283,813	283,813	71,807	03/15/2035
58547D-AD-1	MELCO RESORTS FINANCE 5.375 04/12/29	D	11/12/2021	VARIOUS	XXX	340,500	350,000	359,625	359,608		(41)		(41)		359,567		(19,067)	(19,067)	17,842	12/04/2029
59001K-AF-7	MERITOR INC 3.25 15/10/37		10/27/2021	VARIOUS	XXX	243,971	225,000	254,137	253,470		(4,846)		(4,846)		248,623		(4,652)	(4,652)	7,597	10/15/2037
596278-AA-9	MIDDLEBY CORP 1 01/09/25		07/13/2021	GOLDMAN SACHS NEW YORK	XXX	78,010	52,000	64,653			(1,224)		(1,224)		63,429		14,581	14,581	468	09/01/2025
596278-AB-7	MIDDLEBY CORP 1 01/09/25		11/26/2021	Mizuho Securities USA	XXX	177,377	120,000	149,199			(5,358)		(5,358)		143,840		33,537	33,537	1,530	09/01/2025
599191-AA-1	MILEAGE PLUS HLDINGS LLC 6.5 20/06/27		08/27/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	434,500	400,000	395,000	395,283		397		397		395,680		38,820	38,820	18,128	06/20/2027
626717-AH-5	MURPHY OIL CORP 6.875 15/08/24		12/02/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	183,094	180,000	188,513	183,186	1,888	(5,074)		(3,186)		180,000				15,992	08/15/2024
626738-AD-0	MURPHY OIL USA INC 5.625 01/05/27		04/30/2021	J.P. MORGAN SECURITIES LLC	XXX	184,406	175,000	175,000	175,000						175,000		9,406	9,406	5,004	05/01/2027
629377-CC-4	NRG ENERGY INC 6.625 15/01/27		10/06/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	287,210	278,000	297,498	290,629		(12,629)		(12,629)		278,000				30,875	01/15/2027
629377-CG-5	NRG ENERGY INC 2.75 01/06/48		09/08/2021	J.P. MORGAN CLEARING CORP	XXX	254,797	208,000	258,245			(6,515)		(6,515)		251,730		3,068	3,068	4,299	06/01/2048
63938C-AB-4	NAVIENT CORP 5.875 25/10/24		07/29/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	599,500	550,000	533,375	540,895		1,251		1,251		542,147		57,353	57,353	24,863	10/25/2024
63938C-AH-1	NAVIENT CORP 6.75 25/06/25		11/02/2021	VARIOUS	XXX	354,688	325,000	363,188	353,438	3,648	(5,564)		(1,916)		351,521		3,167	3,167	18,797	06/25/2025
63938C-AJ-7	NAVIENT CORP 6.75 15/06/26		11/02/2021	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	218,000	200,000	209,500	207,842		(1,054)		(1,054)		206,787		11,213	11,213	11,963	06/15/2026
64110L-AT-3	NETFLIX INC 5.875 15/11/28		09/21/2021	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	247,750	200,000	199,500	199,584		31		31		199,615		48,135	48,135	10,053	11/15/2028
64110L-AV-8	NETFLIX INC 4.875 15/06/30		01/11/2021	J.P. MORGAN SECURITIES LLC	XXX	113,625	100,000	100,000	100,000						100,000		13,625	13,625	379	06/15/2030
651229-AY-2	NEWELL BRANDS INC 5.5 01/04/46		11/02/2021	VARIOUS	XXX	1,169,250	925,000	967,563	966,692		(691)		(691)		966,001		203,249	203,249	59,254	04/01/2046
651290-AQ-1	OVINTIV EXPLORATION INC 5.625 01/07/24		05/05/2021	J.P. MORGAN SECURITIES LLC	XXX	557,500	500,000	489,313	489,915		911		911		490,827		66,673	66,673	23,828	07/01/2024
65253M-AA-6	NEWTEK SM BUS LN TRU 1.8535 POOL ID 1		12/25/2021	MBS PAYDOWN	XXX	95,312	95,312	95,312							95,312				88	12/25/2048
65341B-AD-8	NEXTERA ENERGY PARTNERS 0 15/11/25		11/22/2021	VARIOUS	XXX	664,979	605,000	605,145	474,674		339		339		597,013		67,966	67,966		11/15/2025
65366H-AB-9	NICE SYSTEMS INC 1.25 15/01/24		03/02/2021	VARIOUS	XXX	363,654	125,000	234,525	193,441		(4,273)		(4,273)		189,169		174,485	174,485	970	01/15/2024
66977W-AQ-2	NOVA CHEMICALS CORP 4.875 01/06/24	A	04/27/2021	J.P. MORGAN SECURITIES LLC	XXX	264,063	250,000	250,000	250,000						250,000		14,063	14,063	5,010	06/01/2024
670008-AD-3	NOVELLUS SYSTEMS INC 2.625 15/05/41		04/22/2021	VARIOUS	XXX	1,198,901	63,000	394,842	355,335		(7,476)		(7,476)		347,860		851,041	851,041	672	05/15/2041

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
674599-CR-4	OCCIDENTAL PETROLEUM COR 3.2 15/08/26		09/15/2021	BARCLAYS BANK PLC NY BARCNY	XXX	206,250	200,000	136,000	141,333		5,721		5,721		147,081		59,169	59,169	6,969	08/15/2026
674599-EB-7	OCCIDENTAL PETROLEUM COR 5.875 01/09/25		06/17/2021	VARIOUS	XXX	857,594	775,000	776,250	776,174		(112)		(112)		776,062		81,532	81,532	37,151	09/01/2025
674599-EC-5	OCCIDENTAL PETROLEUM COR 6.375 01/09/28		09/15/2021	MERRIL LYNCH, P F SMITH INC NEW YORK M	XXX	148,125	125,000	143,438			(590)		(590)		142,839		5,286	5,286	4,339	09/01/2028
680665-AJ-5	OLIN CORP 5.125 15/09/27		06/16/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	938,250	900,000	915,063	912,090		(1,191)		(1,191)		910,899		27,351	27,351	34,978	09/15/2027
682189-AP-0	ON SEMICONDUCTOR CORP 1.625 15/10/23		11/23/2021	BNP PARIBAS PRIME BROKERAGE	XXX	148,500	50,000	59,283	57,631		(2,536)		(2,536)		55,095		93,405	93,405	905	10/15/2023
682189-AR-6	ON SEMICONDUCTOR CORP 0 01/05/27		11/19/2021	VARIOUS	XXX	331,424	249,000	249,000							249,000		82,424	82,424		05/01/2027
68245X-AH-2	1011778 BC / NEW RED FIN 3.875 15/01/28	A	04/19/2021	WELLS FARGO BANK, N.A.	XXX	303,375	300,000	300,750	300,611		(48)		(48)		300,564		2,811	2,811	6,975	01/15/2028
683715-AB-2	OPEN TEXT CORP 5.875 01/06/26	A	11/10/2021	BARCLAYS BANK PLC NY BARCNY	XXX	516,250	500,000	513,750	511,554		(1,060)		(1,060)		510,494		5,756	5,756	27,825	06/01/2026
690732-AF-9	OWENS & MINOR INC 4.5 31/03/29		09/15/2021	JEFFERIES & COMPANY JEFFERIE	XXX	258,750	250,000	250,000							250,000		8,750	8,750	5,875	03/31/2029
69318F-AG-3	PBF HOLDING CO LLC 7.25 15/06/25		05/24/2021	CITIGROUP GLOBAL MARKETS INC	XXX	203,750	250,000	162,059	162,059						162,059		41,691	41,691	8,106	06/15/2025
69331C-AJ-7	PG&E CORP 5.25 01/07/30		09/23/2021	VARIOUS	XXX	584,500	575,000	575,000	575,000						575,000		9,500	9,500	33,542	07/01/2030
693506-AQ-0	PPG INDUSTRIES INC 9 01/05/21		05/01/2021	MATURITY	XXX	750,000	750,000	1,057,860	764,569		(14,569)		(14,569)		750,000				33,750	05/01/2021
69352P-AF-0	PPL CAPITAL FUNDING INC 3.4 01/06/23		07/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,761,416	1,670,000	1,648,006	1,658,673		2,449		2,449		1,661,122		8,878	8,878	126,746	06/01/2023
69370C-AC-4	PTC INC 4 15/02/28		09/22/2021	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	643,750	625,000	625,000	625,000						625,000		18,750	18,750	27,708	02/15/2028
697435-AD-7	PALO ALTO NETWORKS 0.75 01/07/23		11/03/2021	VARIOUS	XXX	2,391,423	1,466,000	1,595,440	1,577,583		(21,725)		(21,725)		1,555,857		835,566	835,566	11,470	07/01/2023
697435-AF-2	PALO ALTO NETWORKS 0.375 01/06/25		11/17/2021	JEFFERIES & COMPANY JEFFERIE	XXX	35,097	20,000	24,794			(791)		(791)		24,003		11,095	11,095	73	06/01/2025
69867D-AA-6	CLARIOS GLOBAL LP/US FIN 6.25 15/05/26		03/23/2021	CITIGROUP GLOBAL MARKETS INC	XXX	530,000	500,000	500,625	500,068		44		44		500,113		29,887	29,887	11,285	05/15/2026
69888X-AA-7	PAR PHARMACEUTICAL INC 7.5 01/04/27		09/23/2021	J.P. MORGAN SECURITIES INC JPMORG4	XXX	555,500	550,000	587,125	568,889		(1,791)		(1,791)		567,097		(11,597)	(11,597)	40,792	04/01/2027
701885-AD-7	PARSLEY ENERGY LLC/FINAN 5.375 15/01/25		01/29/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	410,752	400,000	414,000	410,881		(10,881)		(10,881)		400,000				22,338	01/15/2025
701885-AJ-4	PARSLEY ENERGY LLC/FINAN 4.125 15/02/28		01/29/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	106,750	100,000	90,000	90,623		86		86		90,709		9,291	9,291	8,629	02/15/2028
718546-AK-0	PHILLIPS 66 4.65 15/11/34		09/17/2021	STIFEL NICOLAUS AND CO	XXX	1,313,396	1,110,000	1,176,884	1,166,417		(2,323)		(2,323)		1,164,094		149,302	149,302	43,873	11/15/2034
72147K-AE-8	PILGRIM'S PRIDE CORP 5.875 30/09/27		07/20/2021	RBC CAPITAL MARKETS, LLC	XXX	533,125	500,000	520,750	516,558		(1,913)		(1,913)		514,645		18,480	18,480	23,826	09/30/2027
723787-AN-7	PIONEER NATURAL RESOURCE 0.25 15/05/25		03/24/2021	VARIOUS	XXX	816,965	509,000	518,816	517,592		(456)		(456)		517,136		299,829	299,829	434	05/15/2025
723787-AP-2	PIONEER NATURAL RESOURCE 0.25 15/05/25		11/24/2021	VARIOUS	XXX	708,373	400,000	432,445	428,462		(5,562)		(5,562)		422,900		285,473	285,473	959	05/15/2025
724479-AL-4	PITNEY BOWES INC 5.375 15/05/22		02/22/2021	ROBERT W. BAIRD CO.INCORPORATED	XXX	620,250	600,000	612,875	611,370		(1,291)		(1,291)		610,079		10,171	10,171	8,869	05/15/2022
724479-AQ-3	PITNEY BOWES INC 7.25 15/03/29		09/15/2021	BARCLAYS BANK PLC NY BARCNY	XXX	346,938	325,000	325,000							325,000		21,938	21,938	11,650	03/15/2029
72650R-BM-3	PLAINS ALL AMER PIPELINE 3.55 15/12/29		09/08/2021	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	476,415	450,000	389,250	392,387		3,548		3,548		395,935		80,480	80,480	11,759	12/15/2029
737446-AP-9	POST HOLDINGS INC 5.5 15/12/29		03/05/2021	J.P. MORGAN SECURITIES LLC	XXX	670,938	625,000	660,938	657,008		(652)		(652)		656,356		14,582	14,582	7,983	12/15/2029
741503-AX-4	BOOKING HOLDINGS INC 0.9 15/09/21		08/31/2021	VARIOUS	XXX	518,947	480,000	510,000	496,339		(15,391)		(15,391)		480,948		37,999	37,999	4,164	09/15/2021
743424-AF-0	PROOFPOINT INC 0.25 15/08/24		02/02/2021	VARIOUS	XXX	582,859	522,000	539,363	535,444		(285)		(285)		535,159		47,701	47,701	590	08/15/2024

Annual Statement for the Year 2021 of the GRANGE INSURANCE COMPANY

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
74348T-AT-9	PROSPECT CAPITAL CORP 6.375 01/03/25		01/29/2021	CORPORATE ACTIONS	XXX	135,420	122,000	124,745	124,697		(2,697)		(2,697)		122,000		13,420	13,420	3,197	03/01/2025
745867-AW-1	PULTEGROUP INC 5.5 01/03/26		01/13/2021	BARCLAYS BANK PLC 196101	XXX	653,125	550,000	555,813	554,440		(33)		(33)		554,407		98,718	98,718	11,260	03/01/2026
747262-AY-9	QVC INC 4.75 15/02/27		06/15/2021	J.P. MORGAN SECURITIES LLC	XXX	1,055,000	1,000,000	990,688	991,599		360		360		991,959		63,041	63,041	39,847	02/15/2027
74841C-AB-7	QUICKEN LOANS LLC/QUICKN 3.875 01/03/31		10/12/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	244,375	250,000	253,750			(54)		(54)		253,695		(9,320)	(9,320)	10,495	03/01/2031
74967X-AA-1	RH 0 15/06/23		04/12/2021	VARIOUS	XXX	1,112,972	405,000	475,502	405,000						405,000		707,972	707,972		06/15/2023
754730-AE-9	RAYMOND JAMES FINANCIAL 3.625 15/09/26		04/16/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,152,008	1,060,000	1,053,439	1,055,785		196		196		1,055,981		4,019	4,019	114,529	09/15/2026
75737F-AB-4	REDFIN CORP 0 15/10/25		02/11/2021	JEFFERIES LLC	XXX	313,110	210,000	215,520	210,000						210,000		103,110	103,110		10/15/2025
758075-AC-9	REDWOOD TRUST INC 4.75 15/08/23		03/09/2021	BARCLAYS CAPITAL INC	XXX	198,000	200,000	125,000	136,703		3,567		3,567		140,271		57,729	57,729	5,436	08/15/2023
76119L-AB-7	RESIDEO FUNDING INC 4 01/09/29		09/23/2021	J.P. MORGAN SECURITIES INC JPMORG4	XXX	396,500	400,000	400,000							400,000		(3,500)	(3,500)	1,378	09/01/2029
76680R-AG-2	RINGCENTRAL INC 0 15/03/26				XXX						(7,589)		(7,589)							03/15/2026
76680R-AH-0	RINGCENTRAL INC 0 15/03/26		12/17/2021	VARIOUS	XXX	504,710	562,000	558,168	493,516		6,599		6,599		557,507		(52,797)	(52,797)		03/15/2026
780153-AY-8	ROYAL CARIBBEAN CRUISES 10.875 01/06/23		06/02/2021	BARCLAYS BANK PLC 196101	XXX	57,375	50,000	49,000	49,175		130		130		49,305		8,070	8,070	4,818	06/01/2023
780153-AZ-5	ROYAL CARIBBEAN CRUISES 11.5 01/06/25		07/20/2021	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	807,625	700,000	681,656	683,342		1,655		1,655		684,997		122,628	122,628	82,065	06/01/2025
780153-BB-7	ROYAL CARIBBEAN CRUISES 4.25 15/06/23		11/26/2021	VARIOUS	XXX	374,419	299,000	327,909	322,477		(8,640)		(8,640)		313,838		60,581	60,581	12,019	06/15/2023
780153-BC-5	ROYAL CARIBBEAN CRUISES 9.125 15/06/23		06/18/2021	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	357,906	325,000	330,786	329,718		(952)		(952)		328,766		29,140	29,140	15,405	06/15/2023
780153-BF-8	ROYAL CARIBBEAN CRUISES 2.875 15/11/23		03/23/2021	VARIOUS	XXX	170,450	132,000	132,690	132,646		(50)		(50)		132,596		37,855	37,855	1,676	11/15/2023
78442F-ET-1	NAVIENT CORP 6.125 25/03/24		06/10/2021	J.P. MORGAN SECURITIES LLC MERRILL LYNCH PIECE FENNER & SMITH	XXX	679,688	625,000	631,313	628,324		(434)		(434)		627,890		51,797	51,797	27,541	03/25/2024
78573N-AC-6	SABRE GLBL INC 9.25 15/04/25		05/05/2021	VARIOUS	XXX	298,750	250,000	273,125	271,606		(1,574)		(1,574)		270,033		28,717	28,717	12,944	04/15/2025
78573N-AD-4	SABRE GLBL INC 4 15/04/25		02/05/2021	VARIOUS	XXX	378,358	204,000	250,246	246,622		(765)		(765)		245,857		132,501	132,501	2,409	04/15/2025
79546V-AL-0	SALLY HOLDINGS/SALLY CAP 5.625 01/12/25		06/02/2021	CITIGROUP GLOBAL MARKETS INC	XXX	180,469	175,000	179,375	179,270		(455)		(455)		178,816		1,653	1,653	5,004	12/01/2025
79546V-AM-8	SALLY HOLDINGS/SALLY CAP 8.75 30/04/25		06/02/2021	VARIOUS	XXX	664,125	600,000	608,625	605,959		186		186		606,145		57,980	57,980	30,333	04/30/2025
81180W-BB-6	SEAGATE HDD CAYMAN 3.375 15/07/31		09/14/2021	J.P. MORGAN SECURITIES INC JPMORG4	XXX	746,250	750,000	731,250	731,311		1,047		1,047		732,358		13,892	13,892	19,547	07/15/2031
81725W-AJ-2	SENSATA TECHNOLOGIES BV 5 01/10/25		03/15/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	495,000	450,000	474,750	461,742		(477)		(477)		461,265		33,735	33,735	10,375	10/01/2025
81762P-AC-6	SERVICENOW INC 0 01/06/22		03/17/2021	PIPER JAFFRAY INC PIPERJAF	XXX	195,079	55,000	110,385	55,000						55,000		140,079	140,079		06/01/2022
81783Q-AC-9	SEVEN GENERATIONS ENERGY 5.375 30/09/25	A	04/06/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	208,062	200,000	201,625	201,230		(1,230)		(1,230)		200,000				13,616	09/30/2025
82088K-AG-3	SHEA HOMES LP/FNDG CP 4.75 01/04/29		03/11/2021	VARIOUS	XXX	204,000	200,000	200,000	200,000						200,000		4,000	4,000	4,328	04/01/2029
82452J-AA-7	SHIFT4 PAYMENTS INC 0 15/12/25		03/09/2021	BANK OF AMERICA CORPORATION	XXX	263,743	212,000	212,000	212,000						212,000		51,743	51,743		12/15/2025
82452J-AC-3	SHIFT4 PAYMENTS INC 0.5 01/08/27		12/31/2021	VARIOUS	XXX	23,830	27,000	26,737			16		16		26,753		(2,923)	(2,923)	59	08/01/2027
82509L-AA-5	SHOPIFY INC 0.125 01/11/25	A	12/30/2021	VARIOUS	XXX	590,133	462,000	485,950	484,654		(4,824)		(4,824)		479,830		110,304	110,304	547	11/01/2025
826919-AC-6	SILICON LABORATORIES INC 0.625 15/06/25		04/07/2021	VARIOUS	XXX	1,079,671	769,000	847,558	846,725		(2,904)		(2,904)		843,820		235,851	235,851	1,181	06/15/2025
829259-AY-6	SINCLAIR TELEVISION GROU 5.5 01/03/30		09/08/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	675,500	700,000	712,688	712,211		(356)		(356)		711,855		(36,355)	(36,355)	29,838	03/01/2030
82967N-BA-5	SIRIUS XM RADIO INC 5 01/08/27		08/03/2021	VARIOUS	XXX	1,254,875	1,200,000	1,221,063	1,218,203		(1,251)		(1,251)		1,216,953		37,922	37,922	60,569	08/01/2027
82967N-BG-2	SIRIUS XM RADIO INC 4.125 01/07/30		09/23/2021	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	204,250	200,000	208,500	208,152		(614)		(614)		207,533		(3,283)	(3,283)	10,679	07/01/2030
830867-AB-3	DELTA AIR LINES/SKYMILES 4.75 20/10/28		03/02/2021	BARCLAYS BANK PLC 196101	XXX	276,250	250,000	250,000	250,000						250,000		26,250	26,250	5,311	10/20/2028

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
844741-BG-2	SOUTHWEST AIRLINES CO 1.25 01/05/25		05/25/2021	VARIOUS	XXX	705,607	408,000	410,393	410,074		(192)		(192)		409,882		295,725	295,725	2,195	05/01/2025
84859B-AA-9	SPIRIT LOYALTY KY LTD/IP 8 20/09/25		05/10/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	325,301	301,205	305,175	304,903		(5,069)		(5,069)		299,834		1,371	1,371	39,692	09/20/2025
848637-AF-1	SPLUNK INC 1.125 15/06/27		03/18/2021	VARIOUS	XXX	1,102,138	1,100,000	1,141,582	1,115,543	24,097	(1,333)		22,764		1,138,307		(36,169)	(36,169)	2,645	06/15/2027
85172F-AN-9	ONEMAIN FINANCE CORP 7.125 15/03/26		04/05/2021	VARIOUS	XXX	1,755,813	1,525,000	1,559,531	1,552,253		(1,021)		(1,021)		1,551,232		204,581	204,581	56,579	03/15/2026
85172F-AR-0	ONEMAIN FINANCE CORP 5.375 15/11/29		09/23/2021	MERRIL LYNCH, P F SMITH INC NEW YORK M	XXX	220,000	200,000	211,000			(608)		(608)		210,388		9,612	9,612	9,317	11/15/2029
852234-AG-8	SQUARE INC 0 01/05/26		03/10/2021	BNP PARIBAS SECURITIES CORPORATION	XXX	295,458	259,000	259,000	259,000						259,000		36,458	36,458		05/01/2026
853496-AG-2	STANDARD INDUSTRIES INC 4.375 15/07/30		10/14/2021	J.P. MORGAN SECURITIES INC JPMORG4	XXX	402,250	400,000	400,000	400,000						400,000		2,250	2,250	22,677	07/15/2030
85571B-AL-9	STARWOOD PROPERTY TRUST 4.75 15/03/25		09/15/2021	MERRIL LYNCH, P F SMITH INC NEW YORK M	XXX	849,000	800,000	779,500	785,032		2,312		2,312		787,344		61,656	61,656	38,211	03/15/2025
858912-AF-5	STERICYCLE INC 5.375 15/07/24		06/15/2021	J.P. MORGAN SECURITIES LLC	XXX	334,750	325,000	327,969	327,348		(196)		(196)		327,153		7,597	7,597	16,110	07/15/2024
86614W-AC-0	SUMMIT MID HLDS LLC / FI 5.5 15/08/22		06/21/2021	BARCLAYS BANK PLC 196101	XXX	247,500	250,000	175,000	175,000						175,000		72,500	72,500	11,764	08/15/2022
87236Y-AF-5	TD AMERITRADE HOLDING CO 3.3 01/04/27		09/24/2021	CORPORATE ACTIONS	XXX	2,016,914	2,000,000	2,028,360	2,018,836		(2,116)		(2,116)		2,016,720		194	194	33,000	04/01/2027
87238Q-AD-5	BLACKROCK TCP CAP CORP 4.625 01/03/22		01/26/2021	BARCLAYS CAPITAL	XXX	604,905	588,000	606,375	596,693		(527)		(527)		596,166		8,739	8,739	11,105	03/01/2022
87264A-AS-4	T-MOBILE USA INC 5.125 15/04/25		03/23/2021	CITIGROUP GLOBAL MARKETS INC	XXX	838,406	825,000	825,000	825,000						825,000		13,406	13,406	18,792	04/15/2025
87264A-AV-7	T-MOBILE USA INC 4.75 01/02/28		09/21/2021	VARIOUS	XXX	795,244	745,000	747,000	746,553		(95)		(95)		746,459		48,785	48,785	31,118	02/01/2028
87265H-AG-4	TRI POINTE HOMES INC 5.7 15/06/28		10/14/2021	BARCLAYS BANK PLC NY BARCNY	XXX	325,688	300,000	308,000	307,525		(730)		(730)		306,791		18,897	18,897	14,298	06/15/2028
87470L-AA-9	TALLGRASS NRG PRTNR/FIN 5.5 15/09/24		08/12/2021	VARIOUS	XXX	612,184	600,000	593,500	588,966		219		219		589,186		17,388	17,388	29,381	09/15/2024
87724R-AJ-1	TAYLOR MORRISON COMM 5.125 01/08/30		10/13/2021	J.P. MORGAN SECURITIES INC JPMORG4	XXX	264,688	250,000	250,000	250,000						250,000		14,688	14,688	15,766	08/01/2030
87901J-AH-8	TEGNA INC 5 15/09/29		09/15/2021	WELLS FARGO BANK, N.A.	XXX	530,000	500,000	501,438	501,367		73		73		501,441		28,559	28,559	25,139	09/15/2029
87927Y-AA-0	TELECOM ITALIA SPA 5.303 30/05/24	D	06/25/2021	WELLS FARGO BANK, N.A.	XXX	1,009,844	925,000	909,938	915,510		1,258		1,258		916,768		93,075	93,075	28,426	05/30/2024
88033G-CX-6	TENET HEALTHCARE CORP 6.25 01/02/27		07/22/2021	VARIOUS	XXX	908,225	870,000	905,888	900,985		(1,359)		(1,359)		899,626		8,599	8,599	43,116	02/01/2027
88033G-DA-5	TENET HEALTHCARE CORP 5.125 01/11/27		07/28/2021	CREDIT SUISSE FIRST BOSTON CORPORATION F	XXX	785,625	750,000	781,875	775,395		(3,447)		(3,447)		771,948		13,677	13,677	28,721	11/01/2027
88033G-DE-7	TENET HEALTHCARE CORP 7.5 01/04/25		07/20/2021	J.P. MORGAN SECURITIES INC JPMORG4	XXX	402,188	375,000	378,375	377,825		(442)		(442)		377,383		24,805	24,805	22,734	04/01/2025
881685-AV-3	TEXACO CAPITAL INC 8.875 01/09/21		09/01/2021	MATURITY	XXX	900,000	900,000	1,044,711	932,658		(32,658)		(32,658)		900,000				79,875	09/01/2021
892231-AA-9	TOWNSQUARE MEDIA INC 6.5 01/04/23		01/14/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	355,688	350,000	354,375	350,823		(823)		(823)		350,000				12,197	04/01/2023
893647-BL-0	TRANSDIGM INC 5.5 15/11/27		07/22/2021	DEUTSCHE BANK SECURITIES CORP DEUTSECU	XXX	284,281	275,000	275,000	275,000						275,000		9,281	9,281	10,545	11/15/2027
89365D-AB-9	TRANSDIGM UK HOLDINGS 6.875 15/05/26		04/13/2021	CITIGROUP GLOBAL MARKETS INC	XXX	237,375	225,000	221,063	224,063		42		42		224,106		13,269	13,269	6,417	05/15/2026
90184L-AF-9	TWITTER INC 0.25 15/06/24		10/20/2021	VARIOUS	XXX	383,577	277,000	336,013			(3,742)		(3,742)		332,271		51,306	51,306	403	06/15/2024
902252-AA-3	TYLER TECHNOLOGIES INC 0.25 15/03/26		07/21/2021	VARIOUS	XXX	30,616	27,000	29,537			(36)		(36)		29,501		1,115	1,115	25	03/15/2026
909214-BV-9	UNISYS CORP 6.875 01/11/27		09/23/2021	MERRIL LYNCH, P F SMITH INC NEW YORK M	XXX	300,781	275,000	278,375	278,345		(134)		(134)		278,212		22,569	22,569	17,226	11/01/2027
911363-AM-1	UNITED RENTALS NORTH AM 3.875 15/02/31		09/23/2021	VARIOUS	XXX	775,388	750,000	754,125	754,012		(55)		(55)		753,957		21,431	21,431	26,022	02/15/2031
911365-BL-7	UNITED RENTALS NORTH AM 5.25 15/01/30		03/16/2021	J.P. MORGAN SECURITIES LLC	XXX	405,938	375,000	375,000	375,000						375,000		30,938	30,938	13,289	01/15/2030

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
911365-BN-3	UNITED RENTALS NORTH AM 4 15/07/30		03/18/2021	BARCLAYS BANK PLC 196101	XXX	150,375	150,000	153,750	153,692		(32)		(32)		153,660		(3,285)	(3,285)	4,117	07/15/2030
913017-AT-6	RAYTHEON TECH CORP 6.7 01/08/28		11/17/2021	Northern Trust Corp	XXX	260,928	200,000	264,967	246,656		(4,849)		(4,849)		241,808		(41,808)	(41,808)	78,274	08/01/2028
913903-AT-7	UNIVERSAL HEALTH SVCS 5 01/06/26		04/16/2021	Northern Trust Corp	XXX	513,500	500,000	516,250	512,928		(311)		(311)		512,617		883	883	9,653	06/01/2026
91911K-AN-2	BAUSCH HEALTH COS INC 5.5 01/11/25		05/10/2021	BARCLAYS BANK PLC 196101	XXX	128,438	125,000	125,000	125,000						125,000		3,438	3,438	3,648	11/01/2025
92240M-BF-4	VECTOR GROUP LTD 6.125 01/02/25		02/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	761,483	750,000	731,313	735,077		(2,596)		(2,596)		732,481		17,519	17,519	34,451	02/01/2025
925550-AB-1	VIAVI SOLUTIONS INC 1 01/03/24		12/28/2021	VARIOUS	XXX	573,297	420,000	529,582	501,909		(8,755)		(8,755)		493,154		80,143	80,143	2,870	03/01/2024
92564R-AB-1	VICI PROPERTIES / NOTE 4.625 01/12/29		07/29/2021	J.P. MORGAN SECURITIES INC JPMORG4	XXX	214,500	200,000	186,000	186,800		685		685		187,485		27,015	27,015	6,192	12/01/2029
92676X-AC-1	VIKING CRUISES LTD 6.25 15/05/25		05/25/2021	WELLS FARGO BANK, N.A.	XXX	172,594	175,000	173,906	171,500	2,708	65		2,773		174,273		(1,679)	(1,679)	5,833	05/15/2025
92769X-AM-7	VIRGIN MEDIA SECURED FIN 5.5 15/08/26	D	03/18/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	311,250	300,000	306,188	304,510		(94)		(94)		304,416		6,834	6,834	9,946	08/15/2026
92840V-AB-8	VISTRA CORP 5.625 15/02/27		05/05/2021	MERRILL LYNCH PIECE FENNER & SMITH	XXX	520,000	500,000	516,875	515,021		(294)		(294)		514,727		5,273	5,273	20,469	02/15/2027
94973V-BG-1	ANTHEM INC 2.75 15/10/42		11/19/2021	VARIOUS	XXX	1,354,559	247,000	968,496	901,925		(24,172)		(24,172)		877,753		476,806	476,806	5,014	10/15/2042
95081Q-AP-9	WESCO DISTRIBUTION INC 7.25 15/06/28		03/24/2021	J.P. MORGAN SECURITIES LLC	XXX	472,281	425,000	430,801	430,650		(67)		(67)		430,584		41,698	41,698	8,645	06/15/2028
958102-AP-0	WESTERN DIGITAL CORP 1.5 01/02/24		11/03/2021	VARIOUS	XXX	1,001,264	1,001,000	968,481	977,576		5,243		5,243		982,820		18,445	18,445	15,854	02/01/2024
958667-AC-1	WESTERN MIDSTREAM OPERAT 4.05 01/02/30		09/23/2021	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	168,000	150,000	130,500	131,515		1,122		1,122		132,648		35,352	35,352	8,999	02/01/2030
974637-AB-6	WINNEBAGO INDUSTRIES 1.5 01/04/25		05/19/2021	BANK OF AMERICA CORPORATION	XXX	395,400	300,000	360,065	359,711		(5,708)		(5,708)		354,003		41,397	41,397	2,864	04/01/2025
98138H-AF-8	WORKDAY INC 0.25 01/10/22		11/18/2021	VARIOUS	XXX	1,014,676	557,000	587,572	574,511		(4,707)		(4,707)		569,805		444,871	444,871	1,228	10/01/2022
98212B-AJ-2	WPX ENERGY INC 5.25 15/10/27		04/23/2021	VARIOUS	XXX	586,035	550,000	568,375	564,860		(17,216)		(17,216)		547,644		28,311	28,311	25,004	10/15/2027
98311A-AB-1	WYNDHAM HOTELS & RESORTS 4.375 15/08/28		05/07/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	155,250	150,000	150,000	150,000						150,000		5,250	5,250	4,885	08/15/2028
983130-AX-3	WYNN LAS VEGAS LLC/CORP 5.25 15/05/27		06/16/2021	CITIGROUP GLOBAL MARKETS INC	XXX	803,438	750,000	668,250	672,354		4,544		4,544		676,898		126,539	126,539	23,297	05/15/2027
983793-AG-5	XPO LOGISTICS INC 6.75 15/08/24		03/18/2021	GOLDMAN, SACHS AND CO. 8944407	XXX	314,625	300,000	311,125	307,045		(106)		(106)		306,939		7,686	7,686	12,206	08/15/2024
983793-AH-3	XPO LOGISTICS INC 6.25 01/05/25		03/18/2021	J.P. MORGAN SECURITIES LLC	XXX	533,750	500,000	536,250	531,788		(2,700)		(2,700)		529,089		4,662	4,662	12,240	05/01/2025
98385X-AM-8	XTO ENERGY INC 6.75 01/08/37		09/17/2021	STIFEL NICOLAUS AND CO	XXX	1,026,767	700,000	993,743	956,550		(8,184)		(8,184)		948,367		78,400	78,400	53,813	08/01/2037
98419M-AB-6	XYLEM INC 4.875 01/10/21		10/01/2021	MATURITY	XXX	500,000	500,000	542,867	507,830		(7,830)		(7,830)		500,000				24,375	10/01/2021
98936J-AB-7	ZENDESK INC 0.25 15/03/23		03/04/2021	VARIOUS	XXX	294,800	130,000	154,254	145,215		(1,201)		(1,201)		144,015		150,785	150,785	153	03/15/2023
98954N-AA-7	ZIGGO BV 5.5 15/01/27	D	02/16/2021	CITIGROUP GLOBAL MARKETS INC	XXX	525,000	500,000	526,250	521,875	1,438	(1,204)		234		522,109		2,891	2,891	16,271	01/15/2027
98986T-AC-2	ZYNGA INC 0 15/12/26		11/03/2021	VARIOUS	XXX	400,339	418,000	418,000	418,000						418,000		(17,661)	(17,661)		12/15/2026
AM4657-55-8	VINCI SA 0.375 16/02/22	D	12/10/2021	VARIOUS	XXX	1,338,484	1,200,000	1,346,600	1,238,750		(24,410)		(24,410)		1,214,340		124,144	124,144	4,883	02/16/2022
AO0824-65-3	STMICROELECTRONICS NV 0.25 03/07/24	D	02/26/2021	VARIOUS	XXX	1,546,608	800,000	870,326	842,206		(1,614)		(1,614)		840,592		706,016	706,016	1,262	07/03/2024
AQ2322-84-2	TELENET FINANCE LUX NOTE 5.5 01/03/28	D	05/24/2021	DEUTSCHE BANK SECURITIES INC	XXX	420,000	400,000	425,500	421,794		(2,213)		(2,213)		419,581		419	419	19,006	03/01/2028
BK6867-06-7	STMICROELECTRONICS NV 0 04/08/27	D	09/15/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	262,000	200,000	209,000	200,000						200,000		62,000	62,000		08/04/2027
JV9572-72-0	LYMH MOET HENNESSY VUITT 0 16/02/21	D	02/15/2021	MATURITY	XXX	287,500	287,500	365,988	287,500						287,500					02/16/2021
3899999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						204,296,298	180,648,019	187,655,949	180,123,801	59,916	(1,147,181)		(1,087,265)		183,755,456		18,555,004	18,555,004	7,731,601	XXX
Bonds: SVO Identified Funds																				
464287-24-2	ISHARES IBOXX \$ INV GR CORP BOND ETF		09/16/2021	MORGAN STANLEY SMITH BARNEY LLC	200,000,000	26,994,504		24,187,598	24,404,112		164,592		164,592		24,187,598		2,425,800	2,425,800	274,093	XXX

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1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
464288-16-6	ISHARES AGENCY BOND ETF		11/16/2021	VARIOUS	40,000.000	4,705,184		4,628,250	4,660,672		31,240		31,240		4,628,250		13,272	13,272	26,933	XXX
464288-58-8	ISHARES MBS ETF		11/16/2021	MORGAN STANLEY SMITH BARNEY LLC	100,000.000	10,738,945		10,798,000	10,785,190		29,911		29,911		10,798,000		(76,155)	(76,155)	113,325	XXX
464288-63-8	ISHARES 5-10 YE INV GR CORP BOND ETF		10/19/2021	VARIOUS	631,000.000	37,673,668		36,758,130	36,643,931		128,960		128,960		36,758,130		900,777	900,777	645,286	XXX
464288-64-6	ISHARES TR ISHARES 1-5 YR INV GD CORPO		11/16/2021	MORGAN STANLEY SMITH BARNEY LLC	310,000.000	16,822,094		17,022,953	10,019,100		(51,426)		(51,426)		17,022,953		(149,432)	(149,432)	194,569	XXX
8099999 – Bonds: SVO Identified Funds						96,934,395		93,394,931	86,513,005		303,277		303,277		93,394,931		3,114,262	3,114,262	1,254,206	XXX
8399997 – Subtotals - Bonds - Part 4						536,723,996	410,176,913	516,496,527	475,620,956	(1,614,289)	(1,972,864)		(3,587,153)		504,879,445		29,369,485	29,369,485	12,673,210	XXX
8399998 – Summary Item from Part 5 for Bonds						59,008,210	57,247,450	59,321,304			(520,854)		(520,854)		58,800,448		76,722	76,722	984,655	XXX
8399999 – Subtotals - Bonds						595,732,206	467,424,363	575,817,831	475,620,956	(1,614,289)	(2,493,718)		(4,108,007)		563,679,893		29,446,207	29,446,207	13,657,865	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
00170F-20-9	AMG CAPITAL TRUST II 5.15 15/10/37		03/02/2021	VARIOUS	4,150.000	224,037		116,207	202,437	(86,230)			(86,230)		116,207		107,830	107,830	2,672	XXX
060505-68-2	BANK OF AMERICA CORP 7.25 BECTON DICKINSON AND CO 6		03/18/2021	NATIONAL FINANCIAL SERVICES LLC	100.000	141,248		143,250	151,858	(8,608)			(8,608)		143,250		(2,002)	(2,002)	3,625	XXX
075887-40-6	BOSTON SCIENTIFIC CORP 5.5		05/25/2021	VARIOUS	8,900.000	495,096		470,402	470,402						470,402		24,694	24,694		XXX
101137-20-6	01/06/23		09/03/2021	VARIOUS	9,333.000	1,039,284		1,050,971	1,022,617	28,355			28,355		1,050,971		(11,687)	(11,687)	12,833	XXX
949746-80-4	WELLS FARGO & COMPANY 7.5		04/14/2021	MIZUHO CAPITAL MARKETS CORPORATION	255.000	358,801		371,663	387,065	(15,402)			(15,402)		371,663		(12,862)	(12,862)	4,172	XXX
8499999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,258,466	XXX	2,152,493	2,234,379	(81,885)			(81,885)		2,152,493		105,973	105,973	23,302	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
025537-12-7	AMERICAN ELECTRIC POWER 6.125 15/03/22		05/26/2021	VARIOUS	36,235.000	1,764,869		2,009,080	1,908,472		(26,356)		(26,356)		1,882,116		(117,247)	(117,247)	18,555	XXX
233331-84-2	DTE ENERGY CO 6.25 01/11/22		06/15/2021	VARIOUS	13,034.000	662,317		651,700	651,700						651,700		10,617	10,617	19,363	XXX
235851-30-0	DANAHER CORP 4.75 15/04/22		02/25/2021	MERRILL LYNCH AND CO., INC. 3162106	290.000	437,403		330,519	310,389	(3,598)			(3,598)		306,594		130,810	130,810	3,444	XXX
25746U-13-3	DOMINION ENERGY INC 7.25 01/06/22		12/16/2021	VARIOUS	7,983.000	798,054		803,885	796,769	755			755		797,528		526	526	41,958	XXX
48251W-40-1	KKR & CO INC 6 15/09/23		12/16/2021	VARIOUS	22,879.000	1,986,036		1,236,185	1,232,417	(30,826)	(10,351)		(41,177)		1,217,985		768,050	768,050	41,571	XXX
65339F-77-0	NEXTERA ENERGY INC 5.279 01/03/23		11/03/2021	BANK OF AMERICA CORPORATION	6,000.000	325,038		285,392	291,813	2,965			2,965		294,779		30,259	30,259	11,878	XXX
65339F-79-6	NEXTERA ENERGY INC 4.872 01/09/22		05/26/2021	VARIOUS	23,162.000	1,369,058		1,166,253	1,189,073	(6,518)			(6,518)		1,182,555		186,503	186,503	6,725	XXX
842587-60-2	SOUTHERN CO 6.75 01/08/22		11/03/2021	VARIOUS	11,750.000	608,184		599,177	596,521	(4,303)			(4,303)		592,211		15,974	15,974	34,805	XXX
854502-84-6	STANLEY BLACK & DECKER I 5.25 15/11/22		06/09/2021	VARIOUS	19,181.000	2,302,716		1,723,408	1,693,382	(992)			(992)		1,692,672		610,043	610,043	42,868	XXX
EP0589-50-7	APTIV PLC 5.5 15/06/23	D	03/23/2021	WELLS FARGO BANK, N.A.	2,609.000	424,663		309,685	305,566	(2,551)			(2,551)		303,015		121,648	121,648	3,587	XXX
8599999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						10,678,338	XXX	9,115,284	8,976,102	(30,826)	(50,949)		(81,775)		8,921,155		1,757,183	1,757,183	224,754	XXX
8999997 – Subtotals - Preferred Stocks - Part 4						12,936,804	XXX	11,267,777	11,210,481	(112,711)	(50,949)		(163,660)		11,073,648		1,863,156	1,863,156	248,056	XXX
8999998 – Summary Item from Part 5 for Preferred Stocks						10,667,831	XXX	10,665,682			(26,736)		(26,736)		10,638,946		28,885	28,885	131,412	XXX
8999999 – Subtotals - Preferred Stocks						23,604,635	XXX	21,933,459	11,210,481	(112,711)	(77,685)		(190,396)		21,712,594		1,892,041	1,892,041	379,468	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00123Q-10-4	AGNC INVESTMENT CORP		11/10/2021	VARIOUS	46,500.000	784,191	XXX	781,040	717,600	55,295			55,295		781,040		3,151	3,151	46,690	XXX
00182C-10-3	ANI PHARMACEUTICALS INC		11/10/2021	VARIOUS	17,100.000	785,406	XXX	641,522	496,584	144,938			144,938		641,522		143,884	143,884		XXX
00206R-10-2	AT&T INC		10/13/2021	VARIOUS	38,600.000	996,870	XXX	1,072,743	1,110,136	(37,393)			(37,393)		1,072,743		(75,873)	(75,873)	74,204	XXX
004498-10-1	ACI WORLDWIDE INC		03/17/2021	VARIOUS	10,900.000	445,507	XXX	313,622	418,887	(105,265)			(105,265)		313,622		131,885	131,885		XXX
00507V-10-9	ACTIVISION BLIZZARD INC		08/26/2021	VARIOUS	2,900.000	259,925	XXX	251,944	269,265	(17,321)			(17,321)		251,944		7,981	7,981	1,363	XXX
00724F-10-1	ADOBE INC		12/27/2021	VARIOUS	234.000	133,380	XXX	29,197	117,028	(87,831)			(87,831)		29,197		104,183	104,183		XXX
00751Y-10-6	ADVANCE AUTO PARTS INC		08/26/2021	GOLDMAN SACHS AND COMPANY GOLSA.COM	100.000	20,855	XXX	20,443							20,443		412	412		XXX
00766T-10-0	AECOM		06/22/2021	VARIOUS	13,700.000	839,102	XXX	528,682	681,986	(153,304)			(153,304)		528,682		310,420	310,420		XXX
00773T-10-1	ADVANSIX INC		11/10/2021	VARIOUS	39,600.000	1,233,974	XXX	664,713	791,604	(126,891)			(126,891)		664,713		569,260	569,260	125	XXX

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										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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		12/03/2021	VARIOUS	12,600.000	335,643	XXX	243,566	394,884	(151,318)			(151,318)		243,566		92,077	92,077		XXX
017175-10-0	ALLEGHANY CORP		11/10/2021	VARIOUS	1,400.000	964,279	XXX	595,835	845,166	(249,331)			(249,331)		595,835		368,444	368,444		XXX
02005N-10-0	ALLY FINANCIAL INC		06/29/2021	VARIOUS	30,800.000	1,432,334	XXX	468,535	1,098,328	(629,793)			(629,793)		468,535		963,798	963,798	6,460	XXX
02079K-10-7	ALPHABET INC		12/27/2021	VARIOUS	454.000	1,306,052	XXX	287,383		(507,971)			(507,971)		287,383		1,018,669	1,018,669		XXX
021513-10-6	ALTO INGREDIENTS INC		04/16/2021	VARIOUS	67,300.000	374,293	XXX	389,811	365,439	24,372			24,372		389,811		(15,519)	(15,519)		XXX
02209S-10-3	ALTRIA GROUP INC		12/27/2021	VARIOUS	200.000	9,342	XXX	9,584							9,584		(242)	(242)		XXX
023135-10-6	AMAZON.COM INC		10/13/2021	VARIOUS	400.000	1,313,322	XXX	1,360,585							1,360,585		(47,262)	(47,262)		XXX
023608-10-2	AMEREN CORP		12/27/2021	CASTLEOAK SECURITIES LP	800.000	69,602	XXX	65,393							65,393		4,209	4,209	880	XXX
025537-10-1	AMERICAN ELECTRIC POWER CO INC		12/27/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	3,100.000	268,361	XXX	262,791							262,791		5,570	5,570	4,712	XXX
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		12/06/2021	VARIOUS	12,400.000	334,474	XXX	339,697							339,697		(5,222)	(5,222)	2,232	XXX
025676-20-6	AM EQUITY INV LIFE HOLDING CO		12/22/2021	VARIOUS	800.000	30,692	XXX	26,266							26,266		4,426	4,426	272	XXX
031162-10-0	AMGEN INC		10/13/2021	VARIOUS	3,100.000	658,818	XXX	721,804	712,752	9,052			9,052		721,804		(62,986)	(62,986)	16,016	XXX
032654-10-5	ANALOG DEVICES INC		12/27/2021	VARIOUS	1,100.000	191,771	XXX	180,785							180,785		10,986	10,986	759	XXX
03662Q-10-5	ANSYS INC		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	100.000	34,348	XXX	36,319	36,380	(61)			(61)		36,319		(1,971)	(1,971)		XXX
037833-10-0	APPLE INC		12/27/2021	VARIOUS	64,710.000	8,666,915	XXX	5,826,045	8,586,370	(2,760,325)			(2,760,325)		5,826,045		2,840,870	2,840,870	28,144	XXX
03852U-10-6	ARAMARK		02/22/2021	VARIOUS	18,900.000	702,024	XXX	431,917	727,272	(295,355)			(295,355)		431,917		270,107	270,107	704	XXX
039483-10-2	ARCHER-DANIELS-MIDLAND CO		12/27/2021	VARIOUS	400.000	26,282	XXX	25,168							25,168		1,114	1,114	148	XXX
05550J-10-1	BJ'S WHOLESALE CLUB HOLDINGS INC		09/27/2021	VARIOUS	18,800.000	980,919	XXX	740,350	700,864	39,486			39,486		740,350		240,569	240,569		XXX
08579W-10-3	BERRY GLOBAL GROUP INC		12/15/2021	VARIOUS	9,300.000	625,800	XXX	369,949	522,567	(152,618)			(152,618)		369,949		255,851	255,851		XXX
093671-10-5	H&R BLOCK INC		09/27/2021	VARIOUS	69,500.000	1,568,971	XXX	1,092,831	1,102,270	(9,439)			(9,439)		1,092,831		476,140	476,140	26,509	XXX
12508E-10-1	CDK GLOBAL INC		11/10/2021	COWEN AND COMPANY, LLC	9,200.000	396,406	XXX	452,252	476,836	(24,584)			(24,584)		452,252		(55,847)	(55,847)	4,140	XXX
125581-80-1	CIT GROUP INC		04/23/2021	VARIOUS	11,400.000	602,702	XXX	539,081	409,260	129,821			129,821		539,081		63,620	63,620	3,990	XXX
125896-10-0	CMS ENERGY CORP		12/27/2021	UBS WARBURG LLC WARBURGD	900.000	57,233	XXX	54,118							54,118		3,115	3,115	783	XXX
126408-10-3	CSX CORP		12/27/2021	J.P. MORGAN CLEARING CORP	500.000	18,539	XXX	16,640							16,640		1,899	1,899	93	XXX
127190-30-4	CACI INTERNATIONAL INC		12/27/2021	VARIOUS	3,500.000	974,497	XXX	688,700	872,655	(183,955)			(183,955)		688,700		285,797	285,797		XXX
127203-10-7	CACTUS INC		10/04/2021	VARIOUS	17,100.000	645,629	XXX	332,041	445,797	(113,756)			(113,756)		332,041		313,588	313,588	3,210	XXX
127387-10-8	CADENCE DESIGN SYSTEMS INC		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	600.000	80,855	XXX	79,836	81,858	(2,022)			(2,022)		79,836		1,019	1,019		XXX
13645T-10-0	CANADIAN PACIFIC RAILWAY LTD	A	12/27/2021	CABRERA CAPITAL MARKETS, INC CABRERAC	865.000	61,732	XXX	65,762							65,762		(4,030)	(4,030)		XXX
13765N-10-7	CANNAE HOLDINGS INC		12/21/2021	ELECTRONIC BROKERAGE SYSTEMS, LLC	1,400.000	48,266	XXX	54,677							54,677		(6,411)	(6,411)		XXX
14448C-10-4	CARRIER GLOBAL CORP		03/01/2021	CORPORATE ACTIONS	0.002		XXX													XXX
15189T-10-7	CENTERPOINT ENERGY INC		12/13/2021	VARIOUS	7,600.000	203,752	XXX	101,948	164,464	(62,516)			(62,516)		101,948		101,804	101,804	3,379	XXX
191216-10-0	COCA-COLA CO/THE		12/27/2021	VARIOUS	2,200.000	128,771	XXX	119,328							119,328		9,443	9,443	924	XXX
19249H-10-3	COHERUS BIOSCIENCES INC		11/10/2021	VARIOUS	29,500.000	512,444	XXX	460,703	512,710	(52,007)			(52,007)		460,703		51,741	51,741		XXX
1AB999-U1-3	KANSAS CITY STHN PENDING CASH /ASCT/CS		12/17/2021	Northern Trust Corp	300.000	27,000	XXX	20,164							20,164		6,836	6,836	162	XXX
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC		11/10/2021	VARIOUS	4,900.000	341,147	XXX	241,629	302,428	(60,799)			(60,799)		241,629		99,518	99,518	4,896	XXX
216648-40-2	COOPER COS INC/THE		12/27/2021	VARIOUS	100.000	41,651	XXX	40,110							40,110		1,541	1,541		XXX
217204-10-6	COPART INC		12/27/2021	VARIOUS	100.000	14,784	XXX	13,982							13,982		802	802		XXX
22160K-10-5	COSTCO WHOLESALE CORP		12/21/2021	Northern Trust Corp	988.000	537,403	XXX	32,375	372,259	(339,884)			(339,884)		32,375		505,028	505,028	3,033	XXX
23204G-10-0	CUSTOMERS BANCORP INC		12/02/2021	VARIOUS	1,100.000	64,066	XXX	24,890							24,890		39,176	39,176		XXX
233331-10-7	DTE ENERGY CO		10/13/2021	VARIOUS	700.000	79,742	XXX	77,738							77,738		2,004	2,004	578	XXX
25401T-10-8	DIGITALBRIDGE GROUP INC		11/30/2021	VARIOUS	193,100.000															
254687-10-6	WALT DISNEY CO/THE		12/21/2021	VARIOUS	1,889.000	293,605	XXX	30,509	342,249	(311,740)			(311,740)		30,509		263,097	263,097		XXX
260003-10-8	DOVER CORP		12/27/2021	VARIOUS	600.000	106,127	XXX	94,428							94,428		11,699	11,699	300	XXX
26154D-10-0	DREAM FINDERS HOMES INC		12/06/2021	VARIOUS	3,900.000	69,982	XXX	79,734							79,734		(9,752)	(9,752)		XXX

Annual Statement for the Year 2021 of the GRANGE INSURANCE COMPANY

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
26441C-20-4	DUKE ENERGY CORP		12/27/2021	VARIOUS	1,400,000	144,107	XXX	139,610							139,610		4,497	4,497	2,758	XXX
26884L-10-9	EQT CORP		06/14/2021	VARIOUS	20,400,000	368,131	XXX	151,738	259,284	(107,546)			(107,546)		151,738		216,393	216,393		XXX
278768-10-6	ECHOSTAR CORP		08/11/2021	ABEL NOSER 6293603	5,800,000	154,396	XXX	132,922							132,922		21,475	21,475		XXX
285512-10-9	ELECTRONIC ARTS INC		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	1,600,000	221,741	XXX	226,416	229,760	(3,344)			(3,344)		226,416		(4,675)	(4,675)	544	XXX
29444U-70-0	EQUINIX INC		12/27/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	100,000	82,618	XXX	78,340							78,340		4,278	4,278	574	XXX
					110,100,000															
294600-10-1	EQUITRANS MIDSTREAM CORP		10/18/2021	VARIOUS		1,086,368	XXX	688,316	762,192	(191,602)			(191,602)		688,316		398,052	398,052	35,280	XXX
294628-10-2	EQUITY COMMONWEALTH		11/10/2021	VARIOUS	12,300,000	349,747	XXX	377,451	335,544	41,907			41,907		377,451		(27,704)	(27,704)		XXX
298736-10-9	EURONET WORLDWIDE INC		03/18/2021	JEFFERIES LLC	1,600,000	239,111	XXX	128,445	231,872	(103,427)			(103,427)		128,445		110,666	110,666		XXX
30226D-10-6	EXTREME NETWORKS INC		12/27/2021	VARIOUS	800,000	12,706	XXX	8,423							8,423		4,283	4,283		XXX
30303M-10-2	META PLATFORMS INC		12/27/2021	VARIOUS	5,300,000	1,833,756	XXX	1,186,848	1,447,748	(260,900)			(260,900)		1,186,848		646,908	646,908		XXX
35905A-10-9	FRONTDOOR INC		02/16/2021	VARIOUS	4,900,000	271,881	XXX	219,341	246,029	(26,688)			(26,688)		219,341		52,540	52,540		XXX
363576-10-9	ARTHUR J GALLAGHER & CO		12/27/2021	VARIOUS	400,000	67,545	XXX	63,408							63,408		4,137	4,137	192	XXX
	GAMING AND LEISURE PROPERTIES INC		09/08/2021	VARIOUS	19,600.840	966,538	XXX	757,833	831,076	(73,243)			(73,243)		757,833		208,705	208,705	27,975	XXX
366505-10-5	GARRETT MOTION INC	D	12/14/2021	VARIOUS	2,300,000	17,407	XXX	16,476							16,476		931	931		XXX
				MORGAN STANLEY AND CO, LLC 8983105	6,400,000	434,422	XXX	475,708	372,864	102,844			102,844		475,708		(41,286)	(41,286)	9,088	XXX
375558-10-3	GILEAD SCIENCES INC		06/25/2021	VARIOUS		0.209	XXX	4	45	(41)			(41)		4		(4)	(4)		XXX
37940X-10-2	GLOBAL PAYMENTS INC		03/12/2021	CORPORATE ACTIONS			XXX													XXX
38388F-10-8	W R GRACE & CO		07/14/2021	VARIOUS	30,400,000	2,023,319	XXX	1,673,041	1,666,528	6,513			6,513		1,673,041		350,278	350,278	10,032	XXX
384313-50-8	GRAFTECH INTERNATIONAL LTD		11/10/2021	VARIOUS	10,600,000	129,788	XXX	112,471							112,471		17,317	17,317	318	XXX
384637-10-4	GRAHAM HOLDINGS CO		07/09/2021	VARIOUS	1,300,000	757,946	XXX	454,672	693,394	(238,722)			(238,722)		454,672		303,275	303,275	906	XXX
	GRAPHIC PACKAGING HOLDING CO		11/15/2021	VARIOUS	21,200,000	402,023	XXX	336,671	359,128	(22,457)			(22,457)		336,671		65,352	65,352	3,938	XXX
39304D-10-2	GREEN DOT CORP		06/18/2021	VARIOUS	6,700,000	336,476	XXX	188,929	373,860	(184,931)			(184,931)		188,929		147,547	147,547		XXX
398905-10-9	GROUP 1 AUTOMOTIVE INC		09/30/2021	VARIOUS	300,000	60,704	XXX	46,287							46,287		14,417	14,417	102	XXX
405024-10-0	HAEMONETICS CORP		09/13/2021	VARIOUS	1,800,000	123,125	XXX	101,538							101,538		21,587	21,587		XXX
412822-10-8	HARLEY-DAVIDSON INC		12/01/2021	VARIOUS	5,700,000	220,855	XXX	268,057							268,057		(47,202)	(47,202)	949	XXX
436106-10-8	HOLLYFRONTIER CORP		02/23/2021	VARIOUS	14,600,000	503,374	XXX	261,168	377,410	(116,242)			(116,242)		261,168		242,206	242,206		XXX
437076-10-2	HOME DEPOT INC/THE		12/21/2021	Northern Trust Corp	195,000	75,758	XXX	2,243	51,796	(49,553)			(49,553)		2,243		73,515	73,515	1,287	XXX
				INSTINET INV SERVICES LTD LONDON																
444859-10-2	HUMANA INC		12/27/2021	VARIOUS	100,000	46,027	XXX	42,069							42,069		3,958	3,958		XXX
	HUNTINGTON INGALLS INDUSTRIES INC		12/27/2021	VARIOUS	1,100,000	217,980	XXX	156,672	187,528	(30,856)			(30,856)		156,672		61,308	61,308	1,254	XXX
44925C-10-3	ICF INTERNATIONAL INC		11/23/2021	VARIOUS	14,033,000	1,335,037	XXX	956,797	1,043,073	(86,276)			(86,276)		956,797		378,239	378,239	4,970	XXX
452327-10-9	ILLUMINA INC		08/26/2021	VARIOUS	100,000	47,050	XXX	36,878	37,000	(122)			(122)		36,878		10,172	10,172		XXX
	INTERNATIONAL FLAVORS & FRAGRANCES INC		02/18/2021	CORPORATE ACTIONS	0.444	55	XXX	11	32	(5)			(5)		11		45	45		XXX
478160-10-4	JOHNSON & JOHNSON		12/27/2021	VARIOUS	3,703,000	632,080	XXX	271,839	582,778	(310,939)			(310,939)		271,839		360,241	360,241	13,608	XXX
48242W-10-6	KBR INC		09/29/2021	VARIOUS	31,200,000	1,191,039	XXX	752,966	965,016	(212,050)			(212,050)		752,966		438,073	438,073	9,918	XXX
487836-10-8	KELLOGG CO		12/27/2021	VARIOUS	2,800,000	176,359	XXX	172,732							172,732		3,627	3,627	1,624	XXX
488152-20-8	KELLY SERVICES INC		03/16/2021	VARIOUS	31,800,000	685,322	XXX	417,207	654,126	(236,919)			(236,919)		417,207		268,115	268,115		XXX
489398-10-7	KENNEDY-WILSON HOLDINGS INC		08/31/2021	VARIOUS	31,700,000	661,078	XXX	520,725	567,113	(46,388)			(46,388)		520,725		140,353	140,353	12,326	XXX
497498-10-5	KIRKLAND'S INC		11/15/2021	VARIOUS	20,400,000	586,875	XXX	283,499	364,752	(81,253)			(81,253)		283,499		303,376	303,376		XXX
50060P-10-6	KOPPERS HOLDINGS INC		10/28/2021	VARIOUS	1,300,000	45,425	XXX	41,845							41,845		3,580	3,580		XXX
500643-20-0	KORN FERRY		02/22/2021	VARIOUS	19,000,000	975,176	XXX	570,585	826,500	(255,915)			(255,915)		570,585		404,591	404,591	2,080	XXX
501889-20-8	LKQ CORP		11/10/2021	VARIOUS	20,800,000	968,253	XXX	571,442	732,992	(161,550)			(161,550)		571,442		396,811	396,811	475	XXX
518439-10-4	ESTEE LAUDER COS INC/THE		12/21/2021	Northern Trust Corp	411,000	144,099	XXX	8,099	109,404	(101,305)			(101,305)		8,099		136,000	136,000	900	XXX
532457-10-8	ELI LILLY & CO		12/21/2021	VARIOUS	5,194,000	1,290,979	XXX	487,016	876,955	(389,939)			(389,939)		487,016		803,964	803,964	12,305	XXX
540424-10-8	LOEWS CORP		11/10/2021	VARIOUS	12,400,000	695,060	XXX	402,449	558,248	(155,799)			(155,799)		402,449		292,611	292,611	1,750	XXX
	MADISON SQUARE GARDEN ENTERTAINMENT CORP		11/09/2021	VARIOUS	10,700,000	1,090,651	XXX	776,459	1,123,928	(347,469)			(347,469)		776,459		314,192	314,192		XXX
55826T-10-2																				
559663-10-9	MAGNOLIA OIL & GAS CORP		09/30/2021	VARIOUS	60,800,000	856,591	XXX	459,563	429,248	30,315			30,315		459,563		397,028	397,028	1,840	XXX

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
574795-10-0	MASIMO CORP		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	100.000	24,414	XXX	26,549	26,838	(289)			(289)		26,549		(2,135)	(2,135)		XXX
57636Q-10-4	MASTERCARD INC		12/21/2021	Northern Trust Corp	2,040.000	705,197	XXX	27,664	728,158	(700,494)			(700,494)		27,664		677,533	677,533	3,590	XXX
58463J-30-4	MEDICAL PROPERTIES TRUST INC		08/26/2021	CREDIT SUISSE FIRST BOSTON CORPORATION F	2,600.000	51,678	XXX	53,303							53,303		(1,625)	(1,625)		XXX
594918-10-4	MICROSOFT CORP		12/27/2021	VARIOUS	7,547.000	2,408,854	XXX	588,344	1,678,604	(1,090,260)			(1,090,260)		588,344		1,820,510	1,820,510	15,436	XXX
594972-40-8	MICROSTRATEGY INC		01/19/2021	VARIOUS	1,100.000	585,358	XXX	117,057	427,405	(310,349)			(310,349)		117,057		468,302	468,302		XXX
60871R-20-9	MOLSON COORS BEVERAGE CO		05/06/2021	VARIOUS	14,500.000	767,753	XXX	694,505	655,255	39,250			39,250		694,505		73,248	73,248		XXX
61945C-10-3	MOSAIC CO/THE		06/21/2021	VARIOUS	27,700.000	815,198	XXX	334,288	637,377	(303,089)			(303,089)		334,288		480,910	480,910	1,758	XXX
62886E-10-8	NCR CORP		10/22/2021	VARIOUS	24,700.000	1,125,105	XXX	543,454	927,979	(384,525)			(384,525)		543,454		581,651	581,651		XXX
62955J-10-3	NOV INC		12/21/2021	VARIOUS	29,900.000	416,903	XXX	261,371	410,527	(149,156)			(149,156)		261,371		155,532	155,532	528	XXX
631103-10-8	NASDAQ INC		12/27/2021	VARIOUS	300.000	62,179	XXX	59,173							59,173		3,006	3,006	162	XXX
					135,441.000															
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC	D	12/14/2021	VARIOUS		699,852	XXX	466,034	666,370	(200,336)			(200,336)		466,034		233,818	233,818		XXX
	NEW RESIDENTIAL INVESTMENT CORP		08/31/2021	VARIOUS	38,200.000	407,719	XXX	320,313	379,708	(59,395)			(59,395)		320,313		87,406	87,406	11,400	XXX
651639-10-6	NEWMONT CORP		12/27/2021	VARIOUS	1,100.000	65,996	XXX	62,007							62,007		3,989	3,989	605	XXX
65249B-10-9	NEWS CORP		03/18/2021	VARIOUS	45,400.000	1,062,178	XXX	571,882	815,838	(243,956)			(243,956)		571,882		490,296	490,296	2,090	XXX
65473P-10-5	NISOURCE INC		12/16/2021	VARIOUS	17,600.000	456,243	XXX	416,413	357,864	8,346			8,346		416,413		39,830	39,830	8,844	XXX
670837-10-3	OGE ENERGY CORP		10/13/2021	VARIOUS	6,800.000	239,583	XXX	202,604	216,648	(14,044)			(14,044)		202,604		36,979	36,979	5,350	XXX
68389X-10-5	ORACLE CORP		12/21/2021	Northern Trust Corp	3,436.000	311,903	XXX	32,441	222,275	(189,834)			(189,834)		32,441		279,462	279,462	4,123	XXX
68622V-10-6	ORGANON & CO		08/17/2021	VARIOUS	1,100.600	38,538	XXX	34,309	49						34,309		4,228	4,228		XXX
68629Y-10-3	ORION OFFICE REIT INC		12/27/2021	VARIOUS	490.000	9,037	XXX	9,705							9,705		(668)	(668)		XXX
68902V-10-7	OTIS WORLDWIDE CORP		03/01/2021	CORPORATE ACTIONS	0.001		XXX													XXX
69423U-30-5	PACIFIC ETHANOL INC		01/13/2021	VARIOUS	21,300.000	143,806	XXX	105,003	115,659	(10,656)			(10,656)		105,003		38,803	38,803		XXX
70202L-10-2	PARSONS CORP		06/15/2021	VARIOUS	19,700.000	789,801	XXX	582,176	717,277	(135,101)			(135,101)		582,176		207,625	207,625		XXX
715347-10-0	PERSPECTA INC		05/07/2021	Northern Trust Corp	450.000	13,208	XXX	1,775	10,836	(9,061)			(9,061)		1,775		11,433	11,433	63	XXX
				MORGAN STANLEY AND CO, LLC 8983105																
717081-10-3	PFIZER INC		06/25/2021	VARIOUS	1,200.000	46,774	XXX	44,928	44,172	756			756		44,928		1,846	1,846	936	XXX
733174-70-0	POPULAR INC	D	09/28/2021	VARIOUS	18,000.000	1,180,607	XXX	694,453	1,013,760	(319,307)			(319,307)		694,453		486,154	486,154	10,969	XXX
737446-10-4	POST HOLDINGS INC		05/06/2021	COWEN LLC COWENLLC	3,400.000	394,943	XXX	302,726	343,434	(40,708)			(40,708)		302,726		92,217	92,217		XXX
742718-10-9	PROCTER & GAMBLE CO/THE		12/27/2021	VARIOUS	1,505.000	241,786	XXX	108,989	209,406	(100,417)			(100,417)		108,989		132,797	132,797	5,117	XXX
				STATE STREET BANK & TRUST COMPANY / ISHA																
74319R-10-1	PROG HOLDINGS INC		08/05/2021	VARIOUS	2,400.000	107,090	XXX	131,722							131,722		(24,632)	(24,632)		XXX
				CREDIT SUISSE FIRST BOSTON CORPORATION F																
743606-10-5	PROSPERITY BANCSHARES INC		08/26/2021	VARIOUS	1,100.000	76,866	XXX	81,335							81,335		(4,469)	(4,469)		XXX
74915M-10-0	QURATE RETAIL INC		05/25/2021	VARIOUS	44,300.000	537,991	XXX	242,594	485,971	(243,377)			(243,377)		242,594		295,397	295,397		XXX
74967R-10-6	RMR GROUP INC/THE		08/31/2021	VARIOUS	23,000.000	941,412	XXX	859,747	888,260	(28,513)			(28,513)		859,747		81,665	81,665	21,090	XXX
756109-10-4	REALTY INCOME CORP		12/27/2021	VARIOUS	300.000	20,967	XXX	19,845							19,845		1,121	1,121	427	XXX
	REGENERON PHARMACEUTICALS INC		10/13/2021	VARIOUS	600.000	330,328	XXX	366,816	289,866	76,950			76,950		366,816		(36,488)	(36,488)		XXX
75972A-30-1	RENEWABLE ENERGY GROUP INC		11/01/2021	VARIOUS	11,200.000	927,483	XXX	361,617	566,560	(406,615)			(406,615)		361,617		565,866	565,866		XXX
	REYNOLDS CONSUMER PRODUCTS INC		11/10/2021	VARIOUS	10,900.000	328,682	XXX	328,106	327,436	670			670		328,106		576	576	5,488	XXX
78442P-10-6	SLM CORP		10/21/2021	VARIOUS	25,800.000	447,364	XXX	219,825	319,662	(99,837)			(99,837)		219,825		227,540	227,540	699	XXX
78469C-10-3	SP PLUS CORP		03/22/2021	VARIOUS	23,800.000	770,330	XXX	432,359	686,154	(253,795)			(253,795)		432,359		337,971	337,971		XXX
807066-10-5	SCHOLASTIC CORP		04/16/2021	VARIOUS	38,100.000	1,163,357	XXX	912,851	952,500	(39,649)			(39,649)		912,851		250,506	250,506	4,995	XXX
81211K-10-0	SEALED AIR CORP		11/17/2021	VARIOUS	22,800.000	1,367,300	XXX	902,857	1,044,012	(141,155)			(141,155)		902,857		464,444	464,444	9,908	XXX
824348-10-6	SHERWIN-WILLIAMS CO/THE		12/27/2021	VARIOUS	200.000	68,732	XXX	57,988							57,988		10,744	10,744	110	XXX
	SPECTRUM BRANDS HOLDINGS INC		09/08/2021	VARIOUS	7,800.000	664,466	XXX	410,545	616,044	(205,499)			(205,499)		410,545		253,921	253,921	2,562	XXX
84790A-10-5	STEWART INFORMATION SERVICES CORP		11/18/2021	VARIOUS	10,900.000	702,283	XXX	372,453	527,124	(154,671)			(154,671)		372,453		329,830	329,830	7,164	XXX
860372-10-1	T-MOBILE US INC		10/13/2021	VARIOUS	1,800.000	216,091	XXX	230,147	242,730	(12,583)			(12,583)		230,147		(14,056)	(14,056)		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE INC		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	800.000	139,054	XXX	161,456	166,232	(4,776)			(4,776)		161,456		(22,402)	(22,402)		XXX
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC		12/02/2021	VARIOUS	700.000	40,777	XXX	44,061							44,061		(3,284)	(3,284)		XXX
883556-10-2	THERMO FISHER SCIENTIFIC INC		12/21/2021	Northern Trust Corp	304.000	195,425	XXX	5,885	141,597	(135,712)			(135,712)		5,885		189,539	189,539	304	XXX
886547-10-8	TIFFANY & CO		01/07/2021	CORPORATE ACTIONS	900.000	118,350	XXX	25,274	118,305	(93,031)			(93,031)		25,274		93,076	93,076		XXX
889478-10-3	TOLL BROTHERS INC		11/10/2021	VARIOUS	3,000.000	189,867	XXX	176,957							176,957		12,910	12,910	1,020	XXX
902252-10-5	TYLER TECHNOLOGIES INC		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	200.000	90,659	XXX	86,598	87,304	(706)			(706)		86,598		4,061	4,061		XXX
902681-10-5	UGI CORP		04/16/2021	VARIOUS	11,100.000	452,498	XXX	496,041	388,056	107,985			107,985		496,041		(43,542)	(43,542)	4,458	XXX
907818-10-8	UNION PACIFIC CORP		12/21/2021	Northern Trust Corp	221.000	53,610	XXX	2,060	46,017	(43,957)			(43,957)		2,060		51,550	51,550	948	XXX
911312-10-6	UNITED PARCEL SERVICE INC		08/26/2021	VARIOUS	1,000.000	192,556	XXX	172,640	168,400	4,240			4,240		172,640		19,916	19,916	3,060	XXX
912008-10-9	US FOODS HOLDING CORP		03/18/2021	VARIOUS	19,000.000	720,428	XXX	455,854	632,890	(177,036)			(177,036)		455,854		264,574	264,574		XXX
91307C-10-2	UNITED THERAPEUTICS CORP		08/04/2021	VARIOUS	7,500.000	1,426,831	XXX	615,307	1,108,067	(524,717)			(524,717)		615,307		811,524	811,524		XXX
91324P-10-2	UNITEDHEALTH GROUP INC		12/21/2021	Northern Trust Corp	1,025.000	497,740	XXX	23,265	359,447	(336,183)			(336,183)		23,265		474,476	474,476	5,740	XXX
91336L-10-7	UNIVAR SOLUTIONS INC		03/18/2021	VARIOUS	17,500.000	374,872	XXX	345,695	332,675	13,020			13,020		345,695		29,176	29,176		XXX
92220P-10-5	VARIAN MEDICAL SYSTEMS INC		04/15/2021	Northern Trust Corp	100.000	17,750	XXX	17,478	17,501	(23)			(23)		17,478		272	272		XXX
922475-10-8	VEEVA SYSTEMS INC		12/27/2021	VARIOUS	900.000	270,851	XXX	211,439	245,025	(33,586)			(33,586)		211,439		59,412	59,412		XXX
92343V-10-4	VERIZON COMMUNICATIONS INC		10/13/2021	VARIOUS	28,700.000	1,534,883	XXX	1,652,358	1,686,125	(33,767)			(33,767)		1,652,358		(117,475)	(117,475)	57,418	XXX
92532F-10-0	VERTEX PHARMACEUTICALS INC		10/13/2021	VARIOUS	1,700.000	330,374	XXX	400,928	401,778	(850)			(850)		400,928		(70,554)	(70,554)		XXX
92826C-83-9	VISA INC		12/21/2021	Northern Trust Corp	1,026.000	218,805	XXX	18,918	224,417	(205,499)			(205,499)		18,918		199,887	199,887	1,370	XXX
92840M-10-2	VISTRA CORP		12/02/2021	VARIOUS	40,500.000	882,427	XXX	783,717	796,230	(12,513)			(12,513)		783,717		98,710	98,710	9,714	XXX
92886T-20-1	VONAGE HOLDINGS CORP		11/23/2021	VARIOUS	31,000.000	588,612	XXX	282,037	399,125	(117,088)			(117,088)		282,037		306,575	306,575		XXX
928881-10-1	VONTIER CORP		08/30/2021	INSTINET INV SERVICES LTD LONDON	4,400.000	160,324	XXX	125,627	146,960	(21,333)			(21,333)		125,627		34,698	34,698	208	XXX
92936U-10-9	WP CAREY INC		08/26/2021	CREDIT SUISSE FIRST BOSTON CORPORATION F	700.000	53,660	XXX	54,272							54,272		(612)	(612)	735	XXX
95082P-10-5	WESCO INTERNATIONAL INC		11/10/2021	VARIOUS	7,100.000	699,283	XXX	245,553	557,350	(311,797)			(311,797)		245,553		453,730	453,730		XXX
96208T-10-4	WEX INC		02/16/2021	COWEN AND COMPANY, LLC	1,000.000	227,368	XXX	145,640	203,530	(57,890)			(57,890)		145,640		81,728	81,728		XXX
981475-10-6	WORLD FUEL SERVICES CORP		09/16/2021	VARIOUS	14,600.000	480,550	XXX	427,575	454,936	(27,361)			(27,361)		427,575		52,976	52,976	4,880	XXX
98262P-10-1	WW INTERNATIONAL INC		06/08/2021	VARIOUS	27,900.000	996,118	XXX	554,815	680,760	(125,945)			(125,945)		554,815		441,303	441,303		XXX
98311A-10-5	WYNDHAM HOTELS & RESORTS INC		03/18/2021	JEFFERIES LLC	6,100.000	431,703	XXX	286,862	362,584	(75,722)			(75,722)		286,862		144,841	144,841	976	XXX
98390M-10-3	XPERI HOLDING CORP		01/06/2021	VARIOUS	6,100.000	125,669	XXX	101,775	127,490	(25,715)			(25,715)		101,775		23,894	23,894		XXX
983919-10-1	XILINX INC		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	1,200.000	158,542	XXX	170,388	170,124	264			264		170,388		(11,846)	(11,846)		XXX
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD	D	06/15/2021	VARIOUS	25,900.000	1,380,606	XXX	1,370,270	1,305,101	65,169			65,169		1,370,270		10,336	10,336	18,648	XXX
G16962-10-5	BUNGE LTD		06/17/2021	VARIOUS	7,400.000	606,570	XXX	450,403	485,292	(34,889)			(34,889)		450,403		156,167	156,167	6,450	XXX
G3075P-10-1	ENSTAR GROUP LTD		11/10/2021	VARIOUS	5,845.000	1,428,360	XXX	1,094,312	1,197,582	(103,270)			(103,270)		1,094,312		334,048	334,048		XXX
G47567-10-5	IHS MARKIT LTD		12/27/2021	CABRERA CAPITAL MARKETS, INC CABRERAC	600.000	80,362	XXX	71,586							71,586		8,776	8,776	120	XXX
G5494J-10-3	LINDE PLC	D	12/21/2021	Northern Trust Corp	1,077.000	357,343	XXX	40,446	283,800	(243,354)			(243,354)		40,446		316,897	316,897	4,566	XXX
G5960L-10-3	MEDTRONIC PLC		12/27/2021	VARIOUS	800.000	83,230	XXX	91,152	93,712	(2,560)			(2,560)		91,152		(7,922)	(7,922)	1,472	XXX
G6564A-10-5	NOMAD FOODS LTD	D	06/01/2021	VARIOUS	2,600.000	79,701	XXX	67,009							67,009		12,693	12,693		XXX
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROUP LTD		10/13/2021	VARIOUS	200.000	240,223	XXX	120,572	200,132	(79,560)			(79,560)		120,572		119,650	119,650	200	XXX
G96629-10-3	WILLIS TOWERS WATSON PLC		12/27/2021	VARIOUS	500.000	109,759	XXX	118,596							118,596		(8,836)	(8,836)		XXX
H2906T-10-9	GARMIN LTD		12/27/2021	FIDELITY CAP MKTS NEW YORK-DTC00226	100.000	13,529	XXX	14,437							14,437		(908)	(908)	134	XXX
N00985-10-6	AERCAP HOLDINGS NV	D	11/10/2021	VARIOUS	26,700.000	1,454,081	XXX	1,044,857	1,189,638	(169,944)			(169,944)		1,044,857		409,225	409,225		XXX
Y41053-10-2	INTERNATIONAL SEAWAYS INC		11/10/2021	VARIOUS	43,600.000	816,447	XXX	1,001,492	711,988	289,504			289,504		1,001,492		(185,044)	(185,044)	13,461	XXX
9099999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						94,696,176	XXX	63,347,106	75,739,214	(18,059,677)			(18,059,677)		63,347,106		31,349,077	31,349,077	650,995	XXX
Common Stocks: Mutual Funds																				
233203-37-1	DFA INTERNATIONAL CORE EQUITY PORTFOLIO		11/15/2021	CHICAGO MUTUAL FUNDS	151,331.730	2,500,000	XXX	1,746,368	2,204,903	(458,535)			(458,535)		1,746,368		753,632	753,632	39,220	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
893509-22-4	TRANSAMERICA INTERNATIONAL EQUITY		11/15/2021	CHICAGO MUTUAL FUNDS	159,453.300	3,500,000	XXX	2,898,861	3,082,232	(183,371)			(183,371)		2,898,861		601,139	601,139	757	XXX
9499999 – Common Stocks: Mutual Funds						6,000,000	XXX	4,645,229	5,287,135	(641,906)			(641,906)		4,645,229		1,354,771	1,354,771	39,977	XXX
9799997 – Subtotals - Common Stocks - Part 4						100,696,176	XXX	67,992,335	81,026,349	(18,701,583)			(18,701,583)		67,992,335		32,703,848	32,703,848	690,972	XXX
9799998 – Summary Item from Part 5 for Common Stocks						21,377,427	XXX	20,173,753							20,173,753		1,203,673	1,203,673	135,570	XXX
9799999 – Subtotals - Common Stocks						122,073,603	XXX	88,166,088	81,026,349	(18,701,583)			(18,701,583)		88,166,088		33,907,521	33,907,521	826,542	XXX
9899999 – Subtotals - Preferred and Common Stocks						145,678,238	XXX	110,099,547	92,236,830	(18,814,294)	(77,685)		(18,891,979)		109,878,682		35,799,562	35,799,562	1,206,010	XXX
9999999 – Totals						741,410,444	XXX	685,917,378	567,857,786	(20,428,583)	(2,571,403)		(22,999,986)		673,558,575		65,245,769	65,245,769	14,863,875	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
Bonds: U.S. Governments																				
912828-UH-1	TSY INFL IX N/B 0.125 15/01/23		09/20/2021	ICBC FINANCIAL SERVICES LLC - FI BROKER	11/02/2021	ICBC FINANCIAL SERVICES LLC - FI BROKER	5,926,450	6,113,666	6,131,739	6,101,851		(11,815)		(11,815)			29,887	29,887	1,901	1,364
91282C-CS-8	US TREASURY N/B 1.25 15/08/31		09/27/2021	ICBC FINANCIAL SERVICES LLC - FI BROKER	10/04/2021	ICBC FINANCIAL SERVICES LLC - FI BROKER	900,000	880,840	882,211	880,865		25		25			1,346	1,346	1,559	1,406
0599999 – Bonds: U.S. Governments							6,826,450	6,994,506	7,013,950	6,982,716		(11,790)		(11,790)			31,233	31,233	3,460	2,770
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3130AH-ZK-2	FEDERAL HOME LOAN BANK 2.87 03/02/40		01/11/2021	FIRST TENNESSEE BANK N.A.	02/03/2021	SECURITY CALLED BY ISSUER at 100.000	6,360,000	6,366,869	6,360,000	6,360,000		(6,869)		(6,869)					91,266	80,618
3130AL-YL-2	FEDERAL HOME LOAN BANK 1 29/04/31		04/06/2021	Northern Trust Corp	07/29/2021	SECURITY CALLED BY ISSUER at 100.000	1,000,000	1,000,000	1,000,000	1,000,000									2,500	
3130AM-5U-2	FEDERAL HOME LOAN BANK 1.75 26/04/29		04/22/2021	FIRST TENNESSEE BANK N.A.	07/26/2021	SECURITY CALLED BY ISSUER at 100.000	3,000,000	3,000,000	3,000,000	3,000,000									13,125	
3130AM-KT-8	FEDERAL HOME LOAN BANK 2 27/05/31		05/19/2021	LOOP CAPITAL MARKETS LLC	08/27/2021	SECURITY CALLED BY ISSUER at 100.000	2,500,000	2,500,000	2,500,000	2,500,000									12,500	
3140HS-VJ-7	FANNIE MAE 3.69 POOL ID BL1516		08/23/2021	STIFEL NICOLAUS AND CO	12/01/2021	VARIOUS	2,000,000	2,289,063	2,000,000	2,000,000		(289,063)		(289,063)					301,507	5,125
3199999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							14,860,000	15,155,932	14,860,000	14,860,000		(295,932)		(295,932)					420,898	85,743
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
00653V-AE-1	ADAPTHEALTH LLC 5.125 01/03/30		08/12/2021	JEFFERIES & COMPANY	08/12/2021	ROBERT W. BAIRD LIMITED	125,000	125,000	126,250	125,000							1,250	1,250		
02156B-AF-0	ALTERYX INC 1 01/08/26		02/09/2021	JEFFERIE	03/29/2021	ROBERTWB	458,000	473,360	410,572	472,879		(481)		(481)			(62,306)	(62,306)	2,578	1,609
031921-AB-5	AMWINS GROUP INC 4.875 30/06/29		07/14/2021	GOLDMAN SACHS AND COMPANY	07/14/2021	GOLDMAN SACHS AND COMPANY	200,000	200,000	202,750	200,000							2,750	2,750		
038522-AQ-1	ARAMARK SERVICES INC 5 01/02/28		05/03/2021	GOLSACOM		GOLSACOM														
03966V-AA-5	MERRILL LYNCH PIECE FENNER & SMITH		07/22/2021	CITIGROUP		J.P. MORGAN SECURITIES INC														
03966V-AA-5	ARCONIC CORP 6.125 15/02/28		03/03/2021	GLOBAL MARKETS INC.	09/23/2021	JPMORG4	350,000	367,063	365,313	366,015		(1,047)		(1,047)			(703)	(703)	8,507	4,569
053773-BF-3	AVIS BUDGET CAR/FINANCE 5.375 01/03/29		02/17/2021	J.P. MORGAN SECURITIES INC		JPMORG4														
05605H-AC-4	BWX TECHNOLOGIES INC 4.125 15/04/29		03/03/2021	GLOBAL MARKETS INC.	09/23/2021	JPMORG4	500,000	531,250	530,000	526,787		(4,463)		(4,463)			3,213	3,213	18,885	1,701
053773-BF-3	AVIS BUDGET CAR/FINANCE 5.375 01/03/29		02/17/2021	MORGAN STANLEY AND CO., LLC	03/10/2021	GOLDMAN, SACHS AND CO. 8944407	375,000	375,000	387,188	375,000							12,188	12,188	616	
05605H-AC-4	BWX TECHNOLOGIES INC 4.125 15/04/29		03/29/2021	MORGAN STANLEY AND CO., LLC	04/23/2021	VARIOUS	525,000	525,000	538,125	525,000							13,125	13,125	842	
08265T-AA-7	BENTLEY SYSTEMS INC 0.125 15/01/26		04/01/2021	VARIOUS	05/12/2021	GOLDMAN, SACHS AND CO. 8944407	437,000	450,291	456,321	449,593		(699)		(699)			6,728	6,728	164	12
09951L-AB-9	BOOZ ALLEN HAMILTON INC 4 01/07/29		06/07/2021	MERRILL LYNCH PIECE FENNER & SMITH	09/13/2021	CITIGROUP														
11283Y-AG-5	BROOKFIELD RESID PROPERT 5 15/06/29	A	05/26/2021	WELLS FARGO BANK, N.A.	10/13/2021	GLOBAL MARKETS INC.CP AND CD	250,000	250,000	260,000	250,000							10,000	10,000	2,417	
163086-AB-7	CHEFS' WAREHOUSE THE 1.875 01/12/24		02/12/2021	VARIOUS		VARIOUS														
17327C-AM-5	CITIGROUP INC 1.122 28/01/27		01/21/2021	JEFFERIES & COMPANY	12/28/2021	JEFFERIE	360,000	378,816	375,300	374,556		(4,260)		(4,260)			744	744	7,294	1,425
				BLAYLOCK & COMPANY INC	03/24/2021	D.A. DAVIDSON AND CO	1,500,000	1,500,000	1,467,495	1,500,000							(32,505)	(32,505)	2,712	

Annual Statement for the Year 2021 of the GRANGE INSURANCE COMPANY

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
19260Q-AD-9	COINBASE GLOBAL INC 3.625 01/10/31		09/28/2021	VARIOUS	11/10/2021	VARIOUS	150,000	147,500	143,625	147,525		25		25			(3,900)	(3,900)	876	65
201723-AP-8	COMMERCIAL METALS CO 3.875 15/02/31		01/19/2021	CITIGROUP GLOBAL MARKETS INC.	01/19/2021	OPPENHEIMER AND CO, INC.	125,000	125,000	126,719	125,000							1,719	1,719		
212015-AS-0	CONTINENTAL RESOURCES 4.375 15/01/28		01/15/2021	MORGAN STANLEY AND CO, LLC 8983105	11/29/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	200,000	209,000	215,100	207,965		(1,035)		(1,035)			7,135	7,135	7,681	122
22788C-AA-3	CROWDSTRIKE HOLDINGS INC 3 15/02/29		01/12/2021	J.P. MORGAN SECURITIES LLC	01/12/2021	J.P. MORGAN SECURITIES LLC	125,000	125,000	125,469	125,000							469	469		
228701-AG-3	CROWNROCK LP/CROWNROCK F 5 01/05/29		04/13/2021	CREDIT SUISSE AG, NEW YORK BRANCH	04/14/2021	J.P. MORGAN SECURITIES LLC	125,000	125,000	127,969	125,000							2,969	2,969		
252131-AK-3	DEXCOM INC 0.25 15/11/25		08/31/2021	CREDIT SUISSE FIRST BOSTON CORPORATION F	12/30/2021	WELLS FARGO BANK N.A.	335,000	385,860	399,098	381,684		(4,176)		(4,176)			17,414	17,414	530	249
25525P-AB-3	DIVERSIFIED HEALTHCARE T 4.375 01/03/31		04/28/2021	VARIOUS	09/23/2021	J.P. MORGAN SECURITIES INC JPMORG4	800,000	797,063	790,000	797,073		11		11			(7,073)	(7,073)	22,264	2,491
256163-AC-0	DOCUSIGN INC 0 15/01/24		01/14/2021	MORGAN STANLEY AND CO, LLC 8983105	05/04/2021	BANK OF AMERICA CORPORATION	170,000	180,674	164,050	170,000		(10,674)		(10,674)			(5,950)	(5,950)		
26210C-AB-0	DROPBOX INC 0 01/03/28		02/24/2021	J.P. MORGAN CLEARING CORP. 514105	04/14/2021	BANK OF AMERICA CORPORATION	286,000	286,000	290,377	286,000							4,377	4,377		
267475-AD-3	DYCOM INDUSTRIES INC 4.5 15/04/29		03/25/2021	MERRILL LYNCH PIECE FENNER & SMITH	03/26/2021	CITIGROUP GLOBAL MARKETS INC.	250,000	250,000	252,188	250,000							2,188	2,188		
26907Y-AB-0	ESH HOSPITALITY INC 4.625 01/10/27		02/26/2021	VARIOUS	06/16/2021	SECURITY CALLED BY ISSUER at 107.490	1,000,000	1,028,125	1,074,897	1,000,000		(28,125)		(28,125)					107,657	16,123
29280B-AA-3	ENDO LUX FIN CO I SARL 6.125 01/04/29		03/12/2021	J.P. MORGAN SECURITIES LLC	09/23/2021	J.P. MORGAN SECURITIES INC JPMORG4	400,000	400,156	396,500	400,145		(11)		(11)			(3,645)	(3,645)	12,386	
29355A-AJ-6	ENPHASE ENERGY INC 0 01/03/28		04/14/2021	VARIOUS	06/25/2021	VARIOUS	816,000	804,760	739,817	804,741		(18)		(18)			(64,924)	(64,924)		
29786A-AM-8	ETSY INC 0.25 15/06/28		06/09/2021	VARIOUS	09/16/2021	VARIOUS	418,000	419,804	485,406	419,736		(68)		(68)			65,670	65,670	264	
30034T-AA-1	EVERI HOLDINGS INC 5 15/07/29		06/30/2021	JEFFERIES LLC	06/30/2021	ROBERT W. BAIRD CO.INCORPORATED	150,000	150,000	153,563	150,000							3,563	3,563		
382550-BP-5	GOODYEAR TIRE & RUBBER 5.25 15/07/31		05/25/2021	VARIOUS	09/23/2021	VARIOUS	625,000	631,000	673,438	630,842		(158)		(158)			42,595	42,595	11,758	394
384311-AA-4	GRAFTECH FINANCE INC 4.625 15/12/28		02/18/2021	CITIGROUP GLOBAL MARKETS INC.	08/09/2021	J.P. MORGAN SECURITIES INC JPMORG4	500,000	516,250	511,875	515,506		(744)		(744)			(3,631)	(3,631)	14,710	3,854
393222-AK-0	GREEN PLAINS INC 2.25 15/03/27		02/26/2021	JEFFERIES LLC	06/25/2021	JEFFERIES LLC	240,000	261,408	297,000	260,318		(1,090)		(1,090)			36,682	36,682	1,770	15
393657-AK-7	GREENBRIER COS INC 2.875 01/02/24		03/02/2021	WELLS FARGO BANK, N.A. 8831400	06/24/2021	WELLS FARGO BANK, N.A. 8831400	235,000	258,925	251,574	256,392		(2,533)		(2,533)			(4,818)	(4,818)	2,759	619
40390F-AA-8	HCRX INVESTMENTS HOLDCO 4.5 01/08/29		07/15/2021	CREDIT SUISSE FIRST BOSTON CORPORATION F	07/15/2021	ROBERT W. BAIRD LIMITED ROBERTWB	50,000	50,000	51,000	50,000							1,000	1,000		
40637H-AC-3	HALOZYME THERAPEUTICS IN 0.25 01/03/27		06/08/2021	CREDIT SUISSE AG, NEW YORK BRANCH	06/24/2021	CREDIT SUISSE AG, NEW YORK BRANCH	443,000	428,773	407,560	428,814		41		41			(21,254)	(21,254)	360	89
443628-AJ-1	HUDBAY MINERALS INC 4.5 01/04/26	A	02/22/2021	BARCLAYS BANK PLC 196101	02/23/2021	OPPENHEIMER AND CO, INC.	250,000	250,000	255,000	250,000							5,000	5,000		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
45031U-CG-4	ISTAR INC 4.25 01/08/25		01/20/2021	J.P. MORGAN SECURITIES LLC	09/15/2021	MERRIL LYNCH, P F SMITH INC NEW YORK M	300,000	300,750	313,500	300,644		(106)		(106)			12,856	12,856	14,379	6,056
45258L-AA-5	IMOLA MERGER CORP 4.75 15/05/29		04/01/2021	MERRILL LYNCH PIECE FENNER & SMITH	09/15/2021	MERRIL LYNCH, P F SMITH INC NEW YORK M	650,000	650,000	676,000	650,000							26,000	26,000	12,436	
460599-AF-0	INTERNATIONAL GAME TECH 4.125 15/04/26		03/16/2021	J.P. MORGAN SECURITIES LLC	04/27/2021	J.P. MORGAN SECURITIES LLC	275,000	275,000	283,250	275,000							8,250	8,250	1,071	
460919-AB-9	INTERTAPE POLYMER GROUP 4.375 15/06/29	A	05/18/2021	MERRILL LYNCH PIECE FENNER & SMITH	05/18/2021	MERRILL LYNCH PIECE FENNER & SMITH	75,000	75,000	75,750	75,000							750	750		
462222-AB-6	IONIS PHARMACEUTICALS IN 0.125 15/12/24		02/02/2021	JEFFERIES LLC	04/20/2021	JEFFERIES LLC	340,000	362,950	311,950	361,660		(1,290)		(1,290)			(49,710)	(49,710)	150	58
472145-AD-3	JAZZ INVESTMENTS I LTD 1.5 15/08/24		05/24/2021	BNP PARIBAS PRIME BROKERAGE	09/22/2021	BNP PARIBAS PRIME BROKERAGE	275,000	307,175	278,163	303,857		(3,318)		(3,318)			(25,694)	(25,694)	2,509	1,157
47216F-AA-5	JAZZ SECURITIES DAC 4.375 15/01/29	D	04/22/2021	MERRILL LYNCH PIECE FENNER & SMITH	04/22/2021	MERRILL LYNCH PIECE FENNER & SMITH	200,000	200,000	204,500	200,000							4,500	4,500		
489399-AL-9	KENNEDY-WILSON INC 4.75 01/03/29		01/28/2021	MERRILL LYNCH PIECE FENNER & SMITH	01/29/2021	CREDIT SUISSE AG, NEW YORK BRANCH	125,000	125,000	125,156	125,000							156	156		
501797-AL-8	L BRANDS INC 6.875 01/11/35		02/26/2021	J.P. MORGAN SECURITIES LLC	11/12/2021	VARIOUS	500,000	607,500	622,125	604,093		(3,407)		(3,407)			18,032	18,032	34,404	11,554
501797-AR-5	L BRANDS INC 7.5 15/06/29		01/15/2021	VARIOUS	08/02/2021	BARCLAYS BANK PLC NY BARCNY	150,000	170,250	173,813	168,072		(2,178)		(2,178)			5,740	5,740	7,156	1,094
50190E-AA-2	LCM INVESTMENTS HOLDINGS 4.875 01/05/29		04/20/2021	MERRILL LYNCH PIECE FENNER & SMITH	04/20/2021	MERRILL LYNCH PIECE FENNER & SMITH	75,000	75,000	76,313	75,000							1,313	1,313		
50220M-AA-8	LSF9 ATL HLDG/VICTRA FIN 7.75 15/02/26		02/04/2021	UBS AG STAMFORD BRANCH	02/04/2021	UBS AG STAMFORD BRANCH	125,000	125,000	127,969	125,000							2,969	2,969		
505742-AG-1	LADDER CAP FIN LLLP/CORP 5.25 01/10/25		01/20/2021	CITIGROUP GLOBAL MARKETS INC.	06/14/2021	J.P. MORGAN SECURITIES LLC	250,000	250,938	254,375	250,723		(215)		(215)			3,652	3,652	9,297	4,047
52473N-AA-6	LEGENDS HOSPITALITY HOLD 5 01/02/26		01/14/2021	GOLDMAN, SACHS AND CO. 8944407	01/21/2021	WELLS FARGO BANK, N.A.	325,000	325,000	331,906	325,000							6,906	6,906		
538146-AC-5	LIVEPERSON INC 0 15/12/26		07/08/2021	VARIOUS	11/03/2021	VARIOUS	694,000	712,871	724,458	689,327		(23,544)		(23,544)			35,131	35,131		
55024U-AD-1	LUMENTUM HOLDINGS INC 0.5 15/12/26		03/26/2021	VARIOUS	10/11/2021	VARIOUS	239,000	278,997	266,214	274,738		(4,259)		(4,259)			(8,524)	(8,524)	977	290
553368-AA-9	MP MATERIALS CORP 0.25 01/04/26		03/24/2021	VARIOUS	05/10/2021	WELLS FARGO BANK, N.A. 8831400	295,000	297,574	266,303	297,512		(63)		(63)			(31,209)	(31,209)	94	
55342U-AH-7	MPT OPER PARTNERSP/FINL 5 15/10/27		02/01/2021	MORGAN STANLEY AND CO, LLC 8983105	03/02/2021	CITIGROUP GLOBAL MARKETS INC.	450,000	477,563	477,563	476,754		(808)		(808)			808	808	8,688	6,750
55617L-AP-7	MACY'S RETAIL HLDGS LLC 5.875 01/04/29		03/02/2021	CREDIT SUISSE AG, NEW YORK BRANCH	03/03/2021	OPPENHEIMER AND CO, INC.	75,000	75,000	76,313	75,000							1,313	1,313		
55916A-AA-2	MAGIC MERGERCO INC 5.25 01/05/28		04/09/2021	BARCLAYS BANK PLC 196101	09/15/2021	JEFFERIES & COMPANY JEFFERIE	325,000	325,000	336,781	325,000							11,781	11,781	7,204	
57164Y-AC-1	MARriott VACATION WORLDW 0 15/01/26		12/02/2021	VARIOUS	12/08/2021	VARIOUS	465,000	489,853	530,936	465,000		(24,853)		(24,853)			65,936	65,936		
59001K-AF-7	MERITOR INC 3.25 15/10/37		01/04/2021	GOLDMAN, SACHS AND CO. 8944407	10/27/2021	BANK OF AMERICA CORPORATION	145,000	167,711	157,226	163,864		(3,847)		(3,847)			(6,638)	(6,638)	4,896	1,060
595017-AH-7	MICROCHIP TECHNOLOGY INC 2.25 15/02/37		06/01/2021	VARIOUS	11/11/2021	BNP PARIBAS PRIME BROKERAGE	215,000	479,597	526,560	466,545		(13,052)		(13,052)			60,015	60,015	3,628	622

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
595017-AU-8	MICROCHIP TECHNOLOGY INC 0.125 15/11/24		02/10/2021	VARIOUS	03/18/2021	VARIOUS	440,000	514,450	511,109	511,138		(3,312)		(3,312)			(29)	(29)	166	72
624758-AF-5	MUELLER WATER PRODUCTS 4 15/06/29		05/18/2021	MERRILL LYNCH PIECE FENNER & SMITH	05/18/2021	MERRILL LYNCH PIECE FENNER & SMITH	50,000	50,000	50,375	50,000						375	375			
62886E-BA-5	NCR CORP 5.125 15/04/29		03/22/2021	MERRILL LYNCH PIECE FENNER & SMITH	03/23/2021	CITIGROUP GLOBAL MARKETS INC.	325,000	325,000	327,438	325,000							2,438	2,438		
651290-AR-9	OVINTIV EXPLORATION INC 5.375 01/01/26		01/15/2021	BARCLAYS BANK PLC 196101	05/05/2021	J.P. MORGAN SECURITIES LLC	150,000	166,125	168,000	165,178		(947)		(947)			2,822	2,822	2,799	426
68622T-AA-9	ORGANON FINANCE 1 LLC 4.125 30/04/28		04/08/2021	MORGAN STANLEY AND CO, LLC 8983105	04/13/2021	GOLDMAN, SACHS AND CO. 8944407	425,000	425,000	430,844	425,000							5,844	5,844		
698813-AA-0	PAPA JOHN'S INTERNATIONA 3.875 15/09/29		09/08/2021	J.P. MORGAN SECURITIES INC JPMORG4	09/15/2021	MERRIL LYNCH, P.F SMITH INC NEW YORK M	275,000	275,000	276,719	275,000							1,719	1,719	89	
70202L-AA-0	PARSONS CORP 0.25 15/08/25		04/29/2021	MORGAN STANLEY & CO INC. NEW YORK MORGST	08/04/2021		310,000	359,988	301,013	356,840		(3,148)		(3,148)			(55,827)	(55,827)	368	168
70932M-AB-3	PENNYMAC FIN SVCS INC 4.25 15/02/29		02/08/2021	JEFFERIES LLC CREDIT SUISSE AG, NEW YORK BRANCH	05/07/2021	BARCLAYS BANK PLC 196101	375,000	376,750	356,750	376,675		(75)		(75)			(19,925)	(19,925)	3,866	
71677K-AA-6	PETSMART INC/PETSMART FI 4.75 15/02/28		01/29/2021	BARCLAYS BANK PLC 196101	02/01/2021	GOLDMAN, SACHS AND CO. 8944407	200,000	200,000	206,500	200,000							6,500	6,500		
724479-AJ-9	PITNEY BOWES INC 4.625 15/03/24		02/22/2021	ROBERT W. BAIRD CO.INCORPORATED	03/23/2021	SECURITY CALLED BY ISSUER at 100.000	600,000	604,500	633,000	600,000		(4,500)		(4,500)					47,492	12,256
74168L-AA-4	PRIMO WATER HOLDINGS INC 4.375 30/04/29		04/21/2021	MERRILL LYNCH PIECE FENNER & SMITH	07/28/2021	MERRIL LYNCH, P.F SMITH INC NEW YORK M	300,000	300,000	300,375	300,000							375	375	3,281	
74841C-AA-9	QUICKEN LOANS LLC/QUICKN 3.625 01/03/29		03/11/2021	BARCLAYS BANK PLC 196101	10/12/2021	MERRIL LYNCH, P.F SMITH INC NEW YORK M	200,000	196,000	197,500	196,251		251		251			1,249	1,249	4,491	282
749571-AG-0	RHP HOTEL PPTY/RHP FINAN 4.5 15/02/29		02/10/2021	J.P. MORGAN SECURITIES LLC	09/10/2021	WELLS FARGO BANK, N.A.	650,000	652,500	658,125	652,435		(65)		(65)			5,690	5,690	16,819	
74965L-AA-9	RLJ LODGING TRUST LP 3.75 01/07/26		06/10/2021	WELLS FARGO BANK, N.A.	06/17/2021	VARIOUS	300,000	300,000	303,000	300,000							3,000	3,000	125	
753422-AE-4	RAPID7 INC 0.25 15/03/27		04/01/2021	VARIOUS CREDIT SUISSE AG, NEW YORK BRANCH	07/06/2021	VARIOUS	534,000	531,551	608,005	531,665		114		114			76,341	76,341	385	8
75972A-AD-5	RENEWABLE ENERGY GROUP I 5.875 01/06/28		05/06/2021	MERRILL LYNCH PIECE FENNER & SMITH	05/06/2021	OPPENHEIMER AND CO, INC. MERRILL LYNCH PIECE FENNER & SMITH	75,000	75,000	77,625	75,000							2,625	2,625		
76117W-AC-3	RESOLUTE FOREST PRODUCTS 4.875 01/03/26		01/19/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	01/20/2021	STIFEL NICOLAUS AND CO	125,000	125,000	125,625	125,000							625	625		
76774L-AA-5	RITCHIE BROS HLDGS INC 4.75 15/12/31		12/07/2021	WELLS FARGO BANK, N.A. 8831400	12/07/2021		50,000	50,000	50,688	50,000							688	688		
780153-BB-7	ROYAL CARIBBEAN CRUISES 4.25 15/06/23		01/13/2021	JEFFERIES LLC	07/14/2021	JEFFERIES LLC	135,000	177,051	171,956	167,766		(9,285)		(9,285)			4,191	4,191	3,363	478
780153-BF-8	ROYAL CARIBBEAN CRUISES 2.875 15/11/23		03/05/2021	BANK OF AMERICA CORPORATION	03/23/2021	BANK OF AMERICA CORPORATION	239,000	299,522	308,618	297,113		(2,410)		(2,410)			11,505	11,505	3,035	2,196
81141R-AG-5	SEA LTD 0.25 15/09/26		09/10/2021	VARIOUS	12/07/2021	VARIOUS	373,000	382,750	349,616	382,296		(454)		(454)			(32,680)	(32,680)	220	
82452J-AC-3	SHIFT4 PAYMENTS INC 0.5 01/08/27		07/26/2021	VARIOUS	12/31/2021	VARIOUS	400,000	408,636	353,038	408,023		(613)		(613)			(54,985)	(54,985)	878	2

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
83545G-BC-5	SONIC AUTOMOTIVE INC 6.125 15/03/27		04/22/2021	MERRILL LYNCH PIECE FENNER & SMITH	10/28/2021	SECURITY CALLED BY ISSUER at 100.000	450,000	470,250	473,139	466,948		(3,302)		(3,302)			(16,948)	(16,948)	40,212	3,139
845467-AT-6	SOUTHWESTERN ENERGY CO 4.75 01/02/32		12/08/2021	J.P. MORGAN SECURITIES INC JPMORG4	12/08/2021	CANTOR FITZGERALD & CO 7311 CANTORFI	100,000	100,000	101,000	100,000							1,000	1,000		
864486-AL-9	SUBURBAN PROPANE PARTNRS 5 01/06/31		05/10/2021	MERRILL LYNCH PIECE FENNER & SMITH	05/11/2021	MERRILL LYNCH PIECE FENNER & SMITH	75,000	75,000	75,375	75,000							375	375		
87157D-AG-4	SYNAPTICS INC 4 15/06/29		03/09/2021	WELLS FARGO BANK, N.A.	03/10/2021	WELLS FARGO BANK, N.A.	500,000	500,000	502,500	500,000							2,500	2,500	56	
87264A-AV-7	T-MOBILE USA INC 4.75 01/02/28		03/23/2021	GOLDMAN, SACHS AND CO. 8944407	09/21/2021	VARIOUS	825,000	874,500	880,094	868,710		(5,790)		(5,790)			11,384	11,384	20,188	5,878
87470L-AA-9	TALLGRASS NRG PRTNR/FIN 5.5 15/09/24		02/03/2021	J.P. MORGAN SECURITIES LLC	08/12/2021	STIFEL NICOLAUS AND CO	200,000	205,000	203,320	203,081		(1,919)		(1,919)			239	239	10,022	4,278
878742-AS-4	TECK RESOURCES LIMITED 6 15/08/40	A	06/15/2021	UBS AG STAMFORD BRANCH	08/30/2021	BARCLAYS BANK PLC NY BARCNY	500,000	634,043	647,000	633,020		(1,023)		(1,023)			13,980	13,980	16,333	10,029
87952V-AR-7	TELESAT CANADA/TELESAT L 5.625 06/12/26	A	04/13/2021	GOLDMAN, SACHS AND CO. 8944407	05/27/2021	CREDIT SUISSE AG, NEW YORK BRANCH	275,000	275,000	274,313	275,000							(688)	(688)	1,391	
88023U-AH-4	TEMPUR SEALY INTL INC 4 15/04/29		03/11/2021	J.P. MORGAN SECURITIES LLC	03/18/2021	CITIGROUP GLOBAL MARKETS INC.	775,000	775,000	767,250	775,000							(7,750)	(7,750)		
88331L-AA-6	BEAUTY HEALTH CO/THE 1.25 01/10/26		09/10/2021	J.P. MORGAN CLEARING CORP	12/30/2021	BARCLAYS CAPITAL INC BARCUS31	305,000	318,938	323,748	318,133		(805)		(805)			5,615	5,615	1,154	
896215-AH-3	TRIMAS CORP 4.125 15/04/29		03/15/2021	MERRILL LYNCH PIECE FENNER & SMITH	03/25/2021	MERRILL LYNCH PIECE FENNER & SMITH	550,000	550,000	550,000	550,000										
90184L-AM-4	TWITTER INC 0 15/03/26		03/02/2021	GOLDMAN, SACHS AND CO. 8944407	05/05/2021	BANK OF AMERICA CORPORATION	432,000	432,000	390,746	432,000							(41,254)	(41,254)		
902104-AC-2	II-VI INC 5 15/12/29		12/08/2021	J.P. MORGAN SECURITIES INC JPMORG4	12/08/2021	OPPENHEIMER AND CO, INC	225,000	225,000	227,531	225,000							2,531	2,531		
902252-AA-3	TYLER TECHNOLOGIES INC 0.25 15/03/26		06/01/2021	WELLS FARGO BANK, N.A.	07/21/2021	Mizuho Securities USA	40,000	41,389	45,357	41,350		(39)		(39)			4,007	4,007	37	23
90932L-AG-2	UNITED AIRLINES INC 4.375 15/04/26		04/14/2021	BARCLAYS BANK PLC 196101	04/27/2021	BARCLAYS BANK PLC 196101	100,000	100,000	103,500	100,000							3,500	3,500	97	
910047-AH-2	UNITED AIRLINES HOLDINGS 5 01/02/24		01/20/2021	GOLDMAN, SACHS AND CO. 8944407	03/01/2021	GOLDMAN, SACHS AND CO. 8944407	250,000	249,688	257,813	249,698		11		11			8,114	8,114	7,361	5,938
928298-AP-3	VISHAY INTERTECHNOLOGY 2.25 15/06/25		08/12/2021	CREDIT SUISSE FIRST BOSTON CORPORATION F	10/27/2021	JEFFERIES & COMPANY JEFFERIE	360,000	383,479	364,050	382,282		(1,197)		(1,197)			(18,232)	(18,232)	3,015	1,373
93710W-AA-3	WASH MULTIFAM ACQ INC 5.75 15/04/26		04/08/2021	BARCLAYS BANK PLC 196101	04/09/2021	RBC CAPITAL MARKETS, LLC	175,000	175,000	178,938	175,000							3,938	3,938		
958102-AP-0	WESTERN DIGITAL CORP 1.5 01/02/24		06/30/2021	VARIOUS	11/03/2021	JEFFERIE	1,970,000	2,123,399	1,976,842	2,099,660		(23,739)		(23,739)			(122,818)	(122,818)	22,491	10,390
98986T-AC-2	ZYNGA INC 0 15/12/26		08/27/2021	VARIOUS	11/03/2021	WELLS FARGO BANK, N.A.	207,000	202,660	197,266	201,928		(732)		(732)			(4,662)	(4,662)		
BG2734-75-7	YANDEX NV 0.75 03/03/25	D	03/26/2021	VARIOUS	07/07/2021	CITIGROUP GLOBAL MARKETS LIMITED 4105	600,000	729,640	774,240	720,016		(9,624)		(9,624)			54,224	54,224	1,575	338
3899999 – Bonds: Industrial and Miscellaneous (Unaffiliated)							35,561,000	37,170,866	37,134,260	36,957,732		(213,132)		(213,132)			45,489	45,489	560,297	123,386
8399998 – Subtotals - Bonds							57,247,450	59,321,304	59,008,210	58,800,448		(520,854)		(520,854)			76,722	76,722	984,655	211,899
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
075887-40-6	BECTON DICKINSON AND CO 6 01/06/23		02/16/2021	MERRILL LYNCH AND CO., INC. 3162106	05/25/2021	VARIOUS	12,083.000	672,107	672,960	672,107							853	853	12,683	
101137-20-6	BOSTON SCIENTIFIC CORP 5.5 01/06/23		07/19/2021	VARIOUS	09/03/2021	VARIOUS	9,828.000	1,094,485	1,168,438	1,094,485							73,953	73,953	16,471	
235851-40-9	DANAHER CORP 5 15/04/23		06/04/2021	VARIOUS	10/04/2021	VARIOUS	1,268.000	1,713,477	1,923,703	1,713,477							210,226	210,226	23,563	
343412-50-8	FLUOR CORP 6.5		06/23/2021	VARIOUS	10/08/2021	VARIOUS	627.000	655,997	627,085	643,551		(12,446)		(12,446)			(16,466)	(16,466)	9,849	
8499999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								4,136,066	4,392,186	4,123,620		(12,446)		(12,446)			268,566	268,566	62,566	
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
22550T-81-5	CREDIT SUISSE AG LONDON 3.125 20/12/21	D	03/19/2021	CREDIT SUISSE AG, NEW YORK BRANCH	12/15/2021	CREDIT SUISSE AG, NEW YORK BRANCH	29,339.000	2,625,626	2,362,233	2,625,626							(263,393)	(263,393)	39,015	
28414H-20-2	ELANCO ANIMAL HEALTH INC 5 01/02/23		06/24/2021	BANK OF AMERICA CORPORATION	10/08/2021	BANK OF AMERICA CORPORATION	7,400.000	398,767	377,118	394,124		(4,642)		(4,642)			(17,006)	(17,006)	4,625	
48251W-40-1	KKR & CO INC 6 15/09/23		01/05/2021	MERRILL LYNCH AND CO., INC. 3162106	11/03/2021	BANK OF AMERICA CORPORATION	1,300.000	76,759	132,342	73,474		(3,286)		(3,286)			58,868	58,868	2,925	
901375-10-5	2020 CASH EXCH TRUST 5.25 01/06/23		09/23/2021	VARIOUS	12/14/2021	VARIOUS	2,027.000	2,383,428	2,360,462	2,331,199		(52,229)		(52,229)			29,263	29,263	65	
92556H-30-5	VIACOMCBS INC 5.75 01/04/24		08/03/2021	VARIOUS	12/08/2021	VARIOUS	15,518.000	1,045,036	1,043,490	1,090,903		45,867		45,867			(47,413)	(47,413)	22,216	
8599999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								6,529,616	6,275,645	6,515,326		(14,290)		(14,290)			(239,681)	(239,681)	68,846	
8999998 – Subtotals - Preferred Stocks								10,665,682	10,667,831	10,638,946		(26,736)		(26,736)			28,885	28,885	131,412	
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
001055-10-2	AFLAC INC		08/26/2021	VARIOUS	10/13/2021	UBS WARBURG LLC WARBURGD	2,200.000	122,777	118,534	122,777							(4,243)	(4,243)	198	
00123Q-10-4	AGNC INVESTMENT CORP		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	10/13/2021	CREDIT SUISSE FIRST BOSTON CORPORATION F	13,000.000	223,876	209,954	223,876							(13,922)	(13,922)	6,240	
00206R-10-2	AT&T INC		03/11/2021	STATE STREET BANK AND TRUST COMPANY 8106	06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	3,500.000	103,390	101,110	103,390							(2,280)	(2,280)	1,820	
00508Y-10-2	ACUITY BRANDS INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	08/26/2021	BARCLAYS BANK PLC BARCLABP	200.000	38,622	37,179	38,622							(1,443)	(1,443)	26	
018802-10-8	ALLIANT ENERGY CORP		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	10/13/2021	CITIGROUP GLOBAL MARKETS INC/SMITH BARNE	4,600.000	262,804	254,760	262,804							(8,044)	(8,044)	1,852	
020002-10-1	ALLSTATE CORP/THE		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	12/27/2021	DIRECT TRADING INSTITUTIONAL INC	800.000	104,625	92,150	104,625							(12,475)	(12,475)	648	
021513-10-6	ALTO INGREDIENTS INC		03/11/2021	JEFFERIES LLC	04/16/2021	VARIOUS	34,200.000	200,436	171,776	200,436							(28,660)	(28,660)		
02209S-10-3	ALTRIA GROUP INC		10/13/2021	THE NORTHERN TRUST COMPANY,	12/27/2021	INSTINET INV SERVICES LTD LONDON	1,000.000	47,920	46,711	47,920							(1,209)	(1,209)		
025676-20-6	AM EQUITY INV LIFE HOLD CO		06/15/2021	VARIOUS	12/22/2021	VARIOUS	10,100.000	322,428	366,822	322,428							44,394	44,394	68	
03064D-10-8	AMERICOLD REALTY TRUST		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	08/26/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	1,000.000	39,101	36,730	39,101							(2,371)	(2,371)	220	
031100-10-0	AMETEK INC		08/26/2021	VARIOUS	10/13/2021	VARIOUS	600.000	80,424	74,566	80,424							(5,858)	(5,858)	120	
032654-10-5	ANALOG DEVICES INC		08/26/2021	BARCLAYS BANK PLC BARCLABP	12/27/2021	DIRECT TRADING INSTITUTIONAL INC	1,100.000	184,062	191,771	184,062							7,709	7,709	941	
03676C-10-0	ANTERIX INC		01/12/2021	VARIOUS	09/28/2021	VARIOUS	6,700.000	240,926	399,554	240,926							158,628	158,628		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
037833-10-0	APPLE INC		03/11/2021	STATE STREET BANK AND TRUST COMPANY 8106	06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	600.000	73,176	79,865	73,176							6,689	6,689	132	
038222-10-5	APPLIED MATERIALS INC		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	10/13/2021	VARIOUS	2,400.000	326,859	310,674	326,859							(16,185)	(16,185)	576	
039483-10-2	ARCHER-DANIELS-MIDLAND CO		10/13/2021	THE NORTHERN TRUST COMPANY,	12/27/2021	J.P. MORGAN CLEARING CORP	300.000	18,876	19,711	18,876							835	835	111	
05550J-10-1	BJ'S WHOLESALE CLUB HOLDINGS INC		03/08/2021	VARIOUS	09/27/2021	VARIOUS	10,900.000	431,259	635,021	431,259							203,762	203,762		
05605H-10-0	BWX TECHNOLOGIES INC		08/26/2021	VARIOUS	12/27/2021	J.P. MORGAN CLEARING CORP	1,800.000	105,321	86,285	105,321							(19,036)	(19,036)	588	
084670-70-2	BERKSHIRE HATHAWAY INC		10/13/2021	THE NORTHERN TRUST COMPANY,	12/27/2021	FIDELITY CAP MKTS NEW YORK-DTC00226	700.000	194,530	206,742	194,530							12,212	12,212		
08579W-10-3	BERRY GLOBAL GROUP INC		10/04/2021	VARIOUS	12/15/2021	VARIOUS	9,700.000	574,930	681,257	574,930							106,328	106,328		
09260D-10-7	BLACKSTONE INC		08/26/2021	SSB-CUSTODIAN SSBCUSTO	10/13/2021	SSB-CUSTODIAN SSBCUSTO	900.000	109,692	106,821	109,692							(2,871)	(2,871)		
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CORP		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	08/26/2021	BANK OF AMERICA CORPORATION	200.000	17,496	16,230	17,496							(1,267)	(1,267)	74	
099724-10-6	BORGWARNER INC		02/11/2021	VARIOUS	06/15/2021	VARIOUS	11,700.000	499,465	615,984	499,465							116,519	116,519	3,978	
12572Q-10-5	CME GROUP INC		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	08/26/2021	CREDIT SUISSE FIRST BOSTON CORPORATION F	500.000	109,061	99,799	109,061							(9,262)	(9,262)		
127190-30-4	CACI INTERNATIONAL INC		08/26/2021	THE BANK OF NEW YORK MELLON (US INSTITUT	12/27/2021	LOOP CAPITAL MARKETS LLC	100.000	25,661	26,732	25,661							1,071	1,071		
127203-10-7	CACTUS INC		04/20/2021	VARIOUS	10/04/2021	FIDELITY CAP MKTS NEW YORK-DTC00226	3,700.000	105,959	150,527	105,959							44,568	44,568	703	
134429-10-9	CAMPBELL SOUP CO		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	08/26/2021	GOLDMAN SACHS AND COMPANY	700.000	32,033	28,299	32,033							(3,734)	(3,734)	259	
172062-10-1	CINCINNATI FINANCIAL CORP		08/26/2021	VARIOUS	12/27/2021	GOLSACOM	200.000	24,166	22,526	24,166							(1,640)	(1,640)	126	
191216-10-0	COCA-COLA CO/THE		10/13/2021	SSB-CUSTODIAN SSBCUSTO	12/27/2021	DIRECT TRADING INSTITUTIONAL INC	4,000.000	216,960	234,128	216,960							17,168	17,168	1,680	
200525-10-3	COMMERCE BANCSHARES INC/MO		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	08/26/2021	GOLDMAN SACHS AND COMPANY	1,200.000	90,986	83,692	90,986							(7,294)	(7,294)		
216648-40-2	COOPER COS INC/THE		10/13/2021	VARIOUS	12/27/2021	J.P. MORGAN CLEARING CORP	300.000	120,353	124,952	120,353							4,599	4,599		
217204-10-6	COPART INC		08/26/2021	SSB-CUSTODIAN SSBCUSTO	12/27/2021	CASTLEOAK SECURITIES LP	100.000	14,297	14,784	14,297							487	487		
21870Q-10-5	CORESITE REALTY CORP		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	12/28/2021	Northern Trust Corp	1,400.000	187,252	238,000	187,252							50,748	50,748	5,334	
22822V-10-1	CROWN CASTLE INTERNATIONAL CORP		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	10/13/2021	VARIOUS	1,900.000	373,409	330,568	373,409							(42,842)	(42,842)	1,995	
231021-10-6	CUMMINS INC		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	10/13/2021	VARIOUS	900.000	216,766	210,036	216,766							(6,730)	(6,730)	1,305	
23204G-10-0	CUSTOMERS BANCORP INC		02/02/2021	VARIOUS	12/02/2021	VARIOUS	12,400.000	278,383	699,957	278,383							421,574	421,574		

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
23331A-10-9	DR HORTON INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	10/13/2021	INSTINET INV SERVICES LTD LONDON	2,500.000	222,128	212,156	222,128							(9,972)	(9,972)	500	
233331-10-7	DTE ENERGY CO		08/26/2021	SSB-CUSTODIAN SSBCUSTO	10/13/2021	MORGAN STANLEY & CO INC. NEW YORK MORGST	900.000	108,441	102,462	108,441							(5,979)	(5,979)	743	
253868-10-3	DIGITAL REALTY TRUST INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	10/13/2021	VARIOUS	1,700.000	258,759	245,112	258,759							(13,647)	(13,647)	1,972	
260003-10-8	DOVER CORP		10/13/2021	THE NORTHERN TRUST COMPANY,	12/27/2021	CASTLEOAK SECURITIES LP	300.000	47,214	53,064	47,214							5,850	5,850	150	
26154D-10-0	DREAM FINDERS HOMES INC		08/25/2021	VARIOUS	11/15/2021	SANFORD BERNSTEIN AND CO	6,300.000	134,170	114,404	134,170							(19,766)	(19,766)		
26441C-20-4	DUKE ENERGY CORP		10/13/2021	VARIOUS	12/27/2021	CREDIT SUISSE FIRST BOSTON CORPORATION F	2,000.000	201,400	205,867	201,400							4,467	4,467	1,970	
30226D-10-6	EXTREME NETWORKS INC		05/18/2021	VARIOUS	12/27/2021	VARIOUS	31,700.000	341,750	411,777	341,750							70,027	70,027		
302941-10-9	FTI CONSULTING INC		08/26/2021	VARIOUS	12/27/2021	WILLIAMS CAPITAL GROUP LP	300.000	41,957	45,785	41,957							3,828	3,828		
30303M-10-2	META PLATFORMS INC		03/11/2021	STATE STREET BANK AND TRUST COMPANY 8106	06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	200.000	54,776	68,273	54,776							13,497	13,497		
31620M-10-6	FIDELITY NATIONAL INFORMATION SERVICES INC		08/26/2021	SSB-CUSTODIAN SSBCUSTO	12/27/2021	CREDIT SUISSE FIRST BOSTON CORPORATION F	500.000	64,170	53,988	64,170							(10,182)	(10,182)	390	
32051X-10-8	FIRST HAWAIIAN INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	10/13/2021	VARIOUS	5,800.000	170,759	160,491	170,759							(10,268)	(10,268)	1,508	
34964C-10-6	FORTUNE BRANDS HOME & SECURITY INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	10/13/2021	CITIGROUP GLOBAL MARKETS INC/SMITH BARNE	200.000	19,474	18,429	19,474							(1,045)	(1,045)	52	
363576-10-9	ARTHUR J GALLAGHER & CO		10/13/2021	THE NORTHERN TRUST COMPANY,	12/27/2021	CABRERA CAPITAL MARKETS, INC	600.000	95,112	101,318	95,112							6,206	6,206	288	
369550-10-8	GENERAL DYNAMICS CORP		08/26/2021	SSB-CUSTODIAN SSBCUSTO	12/27/2021	CABRERAC	400.000	79,628	82,685	79,628							3,057	3,057	476	
384313-50-8	GRAFTECH INTERNATIONAL LTD		01/25/2021	CREDIT SUISSE AG, NEW YORK BRANCH	11/05/2021	BANK OF AMERICA CORPORATION	1,100.000	11,853	13,027	11,853							1,174	1,174	33	
393222-10-4	GREEN PLAINS INC		04/20/2021	VARIOUS	07/01/2021	LIQUIDNET INC	12,000.000	247,830	394,167	247,830							146,337	146,337		
398905-10-9	GROUP 1 AUTOMOTIVE INC		06/15/2021	COWEN LLC COWENLLC	09/29/2021	STATE STREET BANK & TRUST COMPANY / ISHA	500.000	76,060	102,438	76,060							26,377	26,377	170	
405024-10-0	HAEMONETICS CORP		05/14/2021	CAPITAL INSTITUTIONAL SERV NEW YORK	09/13/2021	VARIOUS	4,100.000	232,120	270,012	232,120							37,892	37,892		
410867-10-5	HANOVER INSURANCE GROUP INC/THE		08/26/2021	SSB-CUSTODIAN SSBCUSTO	12/27/2021	CREDIT SUISSE FIRST BOSTON CORPORATION F	400.000	55,672	51,628	55,672							(4,044)	(4,044)	580	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	10/13/2021	INSTINET INV SERVICES LTD LONDON	4,500.000	192,696	179,926	192,696							(12,769)	(12,769)	1,530	
443510-60-7	HUBBELL INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	10/13/2021	VARIOUS	500.000	92,821	91,116	92,821							(1,705)	(1,705)	490	

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											12	13	14	15	16					
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446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	12/27/2021	VARIOUS	600.000	127,969	118,513	127,969							(9,455)	(9,455)	920	
45168D-10-4	IDEXX LABORATORIES INC		08/26/2021	SSB-CUSTODIAN SSBCUSTO	12/27/2021	CITIGROUP GLOBAL MARKETS INC/SMITH BARNE	100.000	67,336	64,867	67,336							(2,469)	(2,469)		
452327-10-9	ILLUMINA INC		03/11/2021	STATE STREET BANK AND TRUST COMPANY 8106	06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	100.000	41,289	47,466	41,289							6,177	6,177		
457187-10-2	INGREDION INC		01/22/2021	VARIOUS	06/21/2021	VARIOUS	6,600.000	519,683	604,438	519,683							84,755	84,755	2,816	
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	10/13/2021	VARIOUS	2,500.000	367,103	350,617	367,103							(16,486)	(16,486)	4,100	
487836-10-8	KELLOGG CO		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	08/26/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	300.000	19,179	18,993	19,179							(186)	(186)		
50060P-10-6	KOPPERS HOLDINGS INC		07/01/2021	VARIOUS	10/28/2021	VARIOUS	3,400.000	110,225	118,603	110,225							8,377	8,377		
526107-10-7	LENNOX INTERNATIONAL INC		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	10/13/2021	VARIOUS	200.000	66,202	60,197	66,202							(6,005)	(6,005)	368	
532457-10-8	ELI LILLY & CO		03/11/2021	STATE STREET BANK AND TRUST COMPANY 8106	06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	200.000	41,042	46,044	41,042							5,002	5,002	170	
55261F-10-4	M&T BANK CORP		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	08/26/2021	GOLDMAN SACHS AND COMPANY GOLSACOM	500.000	75,666	69,972	75,666							(5,694)	(5,694)		
552690-10-9	MDU RESOURCES GROUP INC		08/26/2021	VARIOUS	10/13/2021	VARIOUS	3,400.000	108,639	103,602	108,639							(5,037)	(5,037)	723	
553530-10-6	MSC INDUSTRIAL DIRECT CO INC		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	08/26/2021	CITIGROUP GLOBAL MARKETS INC/SMITH BARNE	800.000	71,969	67,104	71,969							(4,865)	(4,865)	600	
559663-10-9	MAGNOLIA OIL & GAS CORP		08/04/2021	VARIOUS	09/30/2021	RBC CAPITAL MARKETS, LLC	11,300.000	147,206	198,029	147,206							50,823	50,823	904	
574599-10-6	MASCO CORP		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	12/27/2021	DIRECT TRADING INSTITUTIONAL INC	1,200.000	69,578	82,853	69,578							13,276	13,276	564	
589400-10-0	MERCURY GENERAL CORP		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	10/13/2021	VARIOUS	2,700.000	170,751	156,338	170,751							(14,413)	(14,413)	380	
631103-10-8	NASDAQ INC		10/13/2021	VARIOUS	12/27/2021	WILLIAMS CAPITAL GROUP LP	500.000	98,710	103,632	98,710							4,922	4,922	270	
651639-10-6	NEWMONT CORP		10/13/2021	VARIOUS	12/27/2021	WILLCAP	800.000	48,883	45,994	48,883							(2,889)	(2,889)	110	
670837-10-3	OGE ENERGY CORP		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	10/13/2021	VARIOUS	7,700.000	264,736	254,076	264,736							(10,659)	(10,659)	6,256	
67103H-10-7	O'REILLY AUTOMOTIVE INC		10/13/2021	THE NORTHERN TRUST COMPANY,	12/27/2021	BANK OF AMERICA CORPORATION	200.000	122,468	137,932	122,468							15,464	15,464		
680223-10-4	OLD REPUBLIC INTERNATIONAL CORP		08/26/2021	VARIOUS	10/13/2021	VARIOUS	7,200.000	184,544	173,851	184,544							(10,693)	(10,693)	12,384	
68629Y-10-3	ORION OFFICE REIT INC		10/13/2021	SSB-CUSTODIAN SSBCUSTO	12/27/2021	MORGAN STANLEY & CO INC. NEW YORK MORGST	3,080.000	192,528	200,853	192,528							8,325	8,325	1,350	
693718-10-8	PACCAR INC		06/25/2021	MORGAN STANLEY AND CO, LLC 8983105	08/26/2021	CREDIT SUISSE FIRST BOSTON CORPORATION F	1,200.000	106,778	97,671	106,778							(9,107)	(9,107)	408	
718172-10-9	PHILIP MORRIS INTERNATIONAL INC		08/26/2021	VARIOUS	10/13/2021	VARIOUS	7,800.000	772,964	759,967	772,964							(12,997)	(12,997)	9,750	

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											12	13	14	15	16					
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723484-10-1	PINNACLE WEST CAPITAL CORP		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	10/13/2021	VARIOUS	2,900.000	239,631	220,392	239,631							(19,238)	(19,238)	2,407	
736508-84-7	PORTLAND GENERAL ELECTRIC CO		03/04/2021	VARIOUS	12/27/2021	VARIOUS	22,900.000	958,378	1,174,628	958,378							216,250	216,250	28,166	
745867-10-1	PULTEGROUP INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	10/13/2021	VARIOUS	2,400.000	128,667	121,167	128,667							(7,500)	(7,500)	182	
75886F-10-7	REGENERON PHARMACEUTICALS INC		08/26/2021	SSB-CUSTODIAN SSBCUSTO	10/13/2021	VARIOUS	300.000	199,731	164,822	199,731							(34,909)	(34,909)		
759509-10-2	RELIANCE STEEL & ALUMINUM CO		08/26/2021	VARIOUS	10/13/2021	SSB-CUSTODIAN SSBCUSTO	300.000	45,619	43,431	45,619							(2,188)	(2,188)	138	
776696-10-6	ROPER TECHNOLOGIES INC		08/26/2021	VARIOUS	12/27/2021	CABRERA CAPITAL MARKETS, INC	200.000	94,416	96,991	94,416							2,574	2,574	169	
780287-10-8	ROYAL GOLD INC		08/26/2021	VARIOUS	10/13/2021	BANK OF AMERICA CORPORATION	400.000	44,306	38,811	44,306							(5,495)	(5,495)	180	
816851-10-9	SEMPRA ENERGY		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	08/26/2021	CREDIT SUISSE FIRST BOSTON CORPORATION F	900.000	123,724	118,642	123,724							(5,082)	(5,082)	990	
824348-10-6	SHERWIN-WILLIAMS CO/THE		08/26/2021	SSB-CUSTODIAN SSBCUSTO	12/27/2021	FIDELITY CAP MKTS NEW YORK-DTC00226	100.000	30,227	34,366	30,227							4,139	4,139	55	
83088M-10-2	SKYWORKS SOLUTIONS INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	10/13/2021	VARIOUS	1,000.000	178,701	160,306	178,701							(18,395)	(18,395)	560	
831865-20-9	A O SMITH CORP		06/25/2021	8983105	10/13/2021	GOLDMAN SACHS AND COMPANY	1,800.000	124,688	114,578	124,688							(10,110)	(10,110)	468	
84857L-10-1	SPIRE INC		01/27/2021	VARIOUS	03/18/2021	GOLSACOM	11,100.000	671,184	815,830	671,184							144,647	144,647	7,215	
87305R-10-9	TTM TECHNOLOGIES INC		09/10/2021	VARIOUS	12/29/2021	VARIOUS	67,900.000	991,430	969,500	991,430							(21,929)	(21,929)		
87612E-10-6	TARGET CORP		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	10/13/2021	VARIOUS	1,700.000	408,937	402,969	408,937							(5,968)	(5,968)	1,530	
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC		07/27/2021	CREDIT SUISSE FIRST BOSTON CORPORATION F	12/02/2021	ELECTRONIC BROKERAGE SYSTEMS, LLC	300.000	18,875	17,476	18,875							(1,399)	(1,399)		
891092-10-8	TORO CO/THE		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	08/26/2021	CITIGROUP GLOBAL MARKETS INC/SMITH BARNE	200.000	21,814	22,159	21,814							345	345		
92532F-10-0	VERTEX PHARMACEUTICALS INC		08/26/2021	SSB-CUSTODIAN SSBCUSTO	10/13/2021	VARIOUS	900.000	178,425	163,349	178,425							(15,076)	(15,076)		
92886T-20-1	VONAGE HOLDINGS CORP		08/18/2021	VARIOUS	11/23/2021	INSTINET INV SERVICES LTD LONDON	7,900.000	102,342	162,788	102,342							60,446	60,446		
929160-10-9	VULCAN MATERIALS CO		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	10/13/2021	VARIOUS	900.000	159,850	153,626	159,850							(6,224)	(6,224)	333	
930752-10-0	WAITR HOLDINGS INC		07/14/2021	VARIOUS	10/01/2021	VARIOUS	144,000.000	355,652	132,708	355,652							(222,944)	(222,944)		
942622-20-0	WATSCO INC		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	08/26/2021	GOLDMAN SACHS AND COMPANY	100.000	28,085	27,549	28,085							(537)	(537)	195	
G0403H-10-8	AON PLC		08/26/2021	SSB-CUSTODIAN SSBCUSTO	12/27/2021	J.P. MORGAN CLEARING CORP	200.000	56,220	59,218	56,220							2,998	2,998	102	
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD		01/26/2021	VARIOUS	06/15/2021	MKM PARTNERS	2,300.000	110,630	118,858	110,630							8,228	8,228	966	
G3788M-11-4	EROS STX GLOBAL CORP		05/24/2021	VARIOUS	11/19/2021	VARIOUS	188,100.000	284,032	110,570	284,032							(173,463)	(173,463)		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		10/13/2021	VARIOUS	12/27/2021	LOOP CAPITAL MARKETS LLC	3,100.000	213,745	245,733	213,745							31,988	31,988		

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G5960L-10-3	MEDTRONIC PLC		10/13/2021	THE NORTHERN TRUST COMPANY,	12/27/2021	LOOP CAPITAL MARKETS LLC	2,000.000	245,140	208,074	245,140							(37,066)	(37,066)		
G6564A-10-5	NOMAD FOODS LTD	D	01/28/2021	ELECTRONIC BROKERAGE SYSTEMS, LLC	05/21/2021	LIQUIDNET INC	700.000	17,959	21,308	17,959							3,348	3,348		
G7496G-10-3	RENAISSANCERE HOLDINGS LTD	D	06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	10/13/2021	VARIOUS	800.000	121,105	116,881	121,105							(4,224)	(4,224)	288	
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROUP LTD		06/25/2021	MORGAN STANLEY AND CO., LLC 8983105	10/13/2021	INSTINET INV SERVICES LTD LONDON	100.000	115,912	108,780	115,912							(7,132)	(7,132)		
L72967-10-9	ORION ENGINEERED CARBONS SA	D	09/14/2021	VARIOUS	12/15/2021	VARIOUS	25,400.000	459,829	465,347	459,829							5,518	5,518		
9099999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								19,391,773	20,594,801	19,391,773							1,203,028	1,203,028	125,863	
Common Stocks: Closed-End Funds																				
880198-10-6	TEMPLETON GLOBAL INCOME FUND		10/20/2021	VARIOUS	12/13/2021	Northern Trust Corp	144,130	781,980	782,626	781,980							645	645	9,707	
9699999 – Common Stocks: Closed-End Funds								781,980	782,626	781,980							645	645	9,707	
9699999 – Subtotals - Common Stocks								20,173,753	21,377,427	20,173,753							1,203,673	1,203,673	135,570	
9899999 – Subtotals - Preferred and Common Stocks								30,839,435	32,045,258	30,812,699		(26,736)		(26,736)			1,232,558	1,232,558	266,982	
9999999 – Totals								90,160,739	91,053,468	89,613,147		(547,590)		(547,590)			1,309,280	1,309,280	1,251,637	211,899

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks, U.S. Property & Casualty Insurer										
38704#-10-5.....	Grange Indemnity Ins Co.....		10322			63,508,371			1,000.000	
38704@-10-7.....	Grange Insurance Company of MI.....		11136			47,990,651			1,000.000	
38708#-10-1.....	Grange Property & Casualty Ins.....		11982			48,173,568			1,000.000	
89840#-10-3.....	Trustgard Insurance Company.....		40118			79,881,491			2,000,000.000	
1199999 – Common Stocks, U.S. Property & Casualty Insurer.....						239,554,081			XXX	XXX
1899999 – Subtotals – Common Stocks.....						239,554,081			XXX	XXX
1999999 – Totals – Preferred and Common Stocks.....						239,554,081			XXX	XXX

1. Total amount of goodwill nonadmitted \$

SCHEDULE D - PART 6 - SECTION 2

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

NONE

(E-17) Schedule DA - Part 1

NONE

(E-18) Schedule DB - Part A - Section 1

NONE

(E-18) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-18) Schedule DB - Part A - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-19) Schedule DB - Part A - Section 2

NONE

(E-19) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)

NONE

(E-19) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-20) Schedule DB - Part B - Section 1

NONE

(E-20) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-20) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-20) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-21) Schedule DB - Part B - Section 2

NONE

(E-21) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)

NONE

(E-21) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-22) Schedule DB - Part D - Section 1

NONE

(E-23) Schedule DB - Part D - Section 2 - By Reporting Entity

NONE

(E-23) Schedule DB - Part D - Section 2 - To Reporting Entity

NONE

(E-24) Schedule DB - Part E

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Date
Cash Equivalents (Schedule E, Part 2 type)						
665279-10-5	NORTHERN INSTITUTIONAL LIQUID ASSET PORT	LS	1.A	29,080,750	29,080,750	01/23/2022
9199999 – Cash Equivalents (Schedule E, Part 2 type)				29,080,750	29,080,750	XXX
9999999 – Totals				29,080,750	29,080,750	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$20,460,626 Book/Adjusted Carrying Value \$20,460,626
2. Average balance for the year Fair Value \$20,827,594 Book/Adjusted Carrying Value \$20,827,594

3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
3A	1A	\$29,080,750	1B \$	1C \$	1D \$	1E \$
3B	2A	\$	2B \$	2C \$		1F \$
3C	3A	\$	3B \$	3C \$		1G \$
3D	4A	\$	4B \$	4C \$		
3E	5A	\$	5B \$	5C \$		
3F	6	\$				

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Date
9999999 – Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year
- Fair Value \$
- Book/Adjusted Carrying Value \$
2. Average balance for the year
- Fair Value \$
- Book/Adjusted Carrying Value \$

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
PNC Bank - Operating Pittsburgh, Pennsylvania		—	—	—	15,276,772	XXX
Huntington National Bank - Payroll Columbus, Ohio		—	—	—	10,000	XXX
Fifth Third Bank - Lockbox Cincinnati OH		—	—	—	20,000,000	XXX
FHLB of Cincinnati Cincinnati OH		0.020	516	—	483,814	XXX
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories						XXX
0199999 – Totals – Open Depositories			516	—	35,770,586	XXX
0399999 – Total Cash on Deposit			516	—	35,770,586	XXX
0599999 – Total Cash			516	—	35,770,586	XXX

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

1. January	40,571,387	4. April	21,697,107	7. July	16,813,408	10. October	23,706,507
2. February	33,797,248	5. May	40,722,629	8. August	14,620,899	11. November	28,303,471
3. March	35,055,925	6. June	39,012,309	9. September	19,233,853	12. December	35,770,586

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Exempt Money Market Mutual Funds – as Identified by SVO								
665279-87-3.....	NORTHERN INST TREAS PORTFOLIO.....		12/31/2021.....		XXX.....	68,079,760	697	8,594
8599999 – Exempt Money Market Mutual Funds – as Identified by SVO.....						68,079,760	697	8,594
9999999 – Total Cash Equivalents.....						68,079,760	697	8,594

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					
5.	California	CA					
6.	Colorado	CO					
7.	Connecticut	CT					
8.	Delaware	DE					
9.	District of Columbia	DC					
10.	Florida	FL					
11.	Georgia	GA	B .. Property & Casualty; State Deposit	200,230	201,172		
12.	Hawaii	HI					
13.	Idaho	ID					
14.	Illinois	IL					
15.	Indiana	IN					
16.	Iowa	IA					
17.	Kansas	KS					
18.	Kentucky	KY					
19.	Louisiana	LA					
20.	Maine	ME					
21.	Maryland	MD					
22.	Massachusetts	MA					
23.	Michigan	MI					
24.	Minnesota	MN					
25.	Mississippi	MS					
26.	Missouri	MO					
27.	Montana	MT					
28.	Nebraska	NE					
29.	Nevada	NV					
30.	New Hampshire	NH					
31.	New Jersey	NJ					
32.	New Mexico	NM					
33.	New York	NY					
34.	North Carolina	NC	B .. Property & Casualty; State Deposit	348,397	339,063		
35.	North Dakota	ND					
36.	Ohio	OH	B .. Property & Casualty; State Deposit	2,547,281	2,512,988		
37.	Oklahoma	OK					
38.	Oregon	OR					
39.	Pennsylvania	PA					
40.	Rhode Island	RI					
41.	South Carolina	SC					
42.	South Dakota	SD					
43.	Tennessee	TN					
44.	Texas	TX					
45.	Utah	UT					
46.	Vermont	VT					
47.	Virginia	VA	B .. Property & Casualty; State Deposit	250,192	251,465		
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.	US Virgin Islands	VI					
56.	Northern Mariana Islands	MP					
57.	Canada	CAN					
58.	Aggregate Alien and Other	OT	XXX	XXX			
59.	Totals	XXX	XXX	3,346,100	3,304,688		
Details of Write-Ins							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page						
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)						