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# HEALTH ANNUAL STATEMENT

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

# Medical Mutual of Ohio

NAIC Group Code 0730 (Current) 0730 (Prior) NAIC Company Code 29076 Employer's ID Number 34-0648820

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

Country of Domicile United States of America

Licensed as business type: Property/Casualty

Is HMO Federally Qualified? Yes [ ] No [ ]

Incorporated/Organized 03/30/1934 Commenced Business 01/01/1934

Statutory Home Office 2060 East Ninth Street (Street and Number), Cleveland, OH, US 44115-1355 (City or Town, State, Country and Zip Code)

Main Administrative Office 2060 East Ninth Street (Street and Number)
Cleveland, OH, US 44115-1355 (City or Town, State, Country and Zip Code), 216-687-7000 (Area Code) (Telephone Number)

Mail Address 2060 East Ninth Street (Street and Number or P.O. Box), Cleveland, OH, US 44115-1355 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 2060 East Ninth Street (Street and Number)
Cleveland, OH, US 44115-1355 (City or Town, State, Country and Zip Code), 216-687-7000 (Area Code) (Telephone Number)

Internet Website Address www.MedMutual.com

Statutory Statement Contact Kevin Spruch (Name), 216-687-2759 (Area Code) (Telephone Number)
Kevin.Spruch@medmutual.com (E-mail Address), 216-360-4073 (FAX Number)

## OFFICERS

| | | | |
|---|---|---|---|
| Chairman, President & CEO | Richard Alan Chiricosta | Treasurer & CFO | Raymond Karl Mueller |
| Secretary | Patricia Bunn Decensi | | |

## OTHER

| | | |
|---|---|---|
| Thomas Parke Dewey, EVP | Patricia Bunn Decensi, EVP | Kathleen Rose Golovan, EVP |
| Andrea Marie Hogben, EVP | John Steven Kish, EVP | Teresa Jo Koenig, EVP |
| Steffany Matticola Larkins, EVP | Raymond Karl Mueller, EVP | David Gerard Quiring, EVP |

## DIRECTORS OR TRUSTEES

| | | |
|---|---|---|
| Charles Arthur Bryan | Richard Alan Chiricosta | Frederick David DiSanto |
| Terrance Callahan Egger | Michael Kipp Keating | Robert John King Jr. |
| Darrell LeRoy McNair | Greta Jane Russell | |

State of Ohio
County of Cuyahoga 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.

| | | |
|---|---|---|
| Richard Alan Chiricosta<br>Chairman, President & CEO | Patricia Bunn Decensi<br>Secretary | Raymond Karl Mueller<br>Treasurer & CFO |

Subscribed and sworn to before me this
_____ day of _____

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

# SUMMARY INVESTMENT SCHEDULE

| Investment Categories | Gross Investment Holdings 1 Amount | 2 Percentage of Column 1 Line 13 | Admitted Assets as Reported in the Annual Statement 3 Amount | 4 Securities Lending Reinvested Collateral Amount | 5 Total (Col. 3 + 4) Amount | 6 Percentage of Column 5 Line 13 |
|---|---|---|---|---|---|---|
| 1. Long-Term Bonds (Schedule D, Part 1): | | | | | | |
| 1.01 U.S. governments | 121,859,966 | 4.981 | 121,859,966 | | 121,859,966 | 5.099 |
| 1.02 All other governments | 1,000,000 | 0.041 | 1,000,000 | | 1,000,000 | 0.042 |
| 1.03 U.S. states, territories and possessions, etc. guaranteed | | 0.000 | | | 0 | 0.000 |
| 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed | | 0.000 | | | 0 | 0.000 |
| 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed | 435,719,893 | 17.812 | 435,719,893 | | 435,719,893 | 18.232 |
| 1.06 Industrial and miscellaneous | 661,847,780 | 27.055 | 661,847,780 | | 661,847,780 | 27.693 |
| 1.07 Hybrid securities | | 0.000 | | | 0 | 0.000 |
| 1.08 Parent, subsidiaries and affiliates | | 0.000 | | | 0 | 0.000 |
| 1.09 SVO identified funds | | 0.000 | | | 0 | 0.000 |
| 1.10 Unaffiliated Bank loans | | 0.000 | | | 0 | 0.000 |
| 1.11 Total long-term bonds | 1,220,427,640 | 49.889 | 1,220,427,640 | 0 | 1,220,427,640 | 51.066 |
| 2. Preferred stocks (Schedule D, Part 2, Section 1): | | | | | | |
| 2.01 Industrial and miscellaneous (Unaffiliated) | 20,831,392 | 0.852 | 20,831,392 | | 20,831,392 | 0.872 |
| 2.02 Parent, subsidiaries and affiliates | 0 | 0.000 | | | 0 | 0.000 |
| 2.03 Total preferred stocks | 20,831,392 | 0.852 | 20,831,392 | 0 | 20,831,392 | 0.872 |
| 3. Common stocks (Schedule D, Part 2, Section 2): | | | | | | |
| 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) | 369,221,482 | 15.093 | 369,221,482 | | 369,221,482 | 15.449 |
| 3.02 Industrial and miscellaneous Other (Unaffiliated) | | 0.000 | | | 0 | 0.000 |
| 3.03 Parent, subsidiaries and affiliates Publicly traded | | 0.000 | | | 0 | 0.000 |
| 3.04 Parent, subsidiaries and affiliates Other | 152,266,319 | 6.224 | 152,266,319 | | 152,266,319 | 6.371 |
| 3.05 Mutual funds | | 0.000 | | | 0 | 0.000 |
| 3.06 Unit investment trusts | | 0.000 | | | 0 | 0.000 |
| 3.07 Closed-end funds | | 0.000 | | | 0 | 0.000 |
| 3.08 Total common stocks | 521,487,801 | 21.318 | 521,487,801 | 0 | 521,487,801 | 21.820 |
| 4. Mortgage loans (Schedule B): | | | | | | |
| 4.01 Farm mortgages | 0 | 0.000 | | | 0 | 0.000 |
| 4.02 Residential mortgages | 0 | 0.000 | | | 0 | 0.000 |
| 4.03 Commercial mortgages | 0 | 0.000 | | | 0 | 0.000 |
| 4.04 Mezzanine real estate loans | 0 | 0.000 | | | 0 | 0.000 |
| 4.05 Total valuation allowance | | 0.000 | | | 0 | 0.000 |
| 4.06 Total mortgage loans | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 5. Real estate (Schedule A): | | | | | | |
| 5.01 Properties occupied by company | 40,159,139 | 1.642 | 40,159,139 | | 40,159,139 | 1.680 |
| 5.02 Properties held for production of income | 0 | 0.000 | 0 | | 0 | 0.000 |
| 5.03 Properties held for sale | 0 | 0.000 | 0 | | 0 | 0.000 |
| 5.04 Total real estate | 40,159,139 | 1.642 | 40,159,139 | 0 | 40,159,139 | 1.680 |
| 6. Cash, cash equivalents and short-term investments: | | | | | | |
| 6.01 Cash (Schedule E, Part 1) | 103,956,356 | 4.250 | 103,956,356 | | 103,956,356 | 4.350 |
| 6.02 Cash equivalents (Schedule E, Part 2) | 205,699,152 | 8.409 | 205,699,152 | | 205,699,152 | 8.607 |
| 6.03 Short-term investments (Schedule DA) | | 0.000 | 0 | | 0 | 0.000 |
| 6.04 Total cash, cash equivalents and short-term investments | 309,655,508 | 12.658 | 309,655,508 | 0 | 309,655,508 | 12.957 |
| 7. Contract loans | 0 | 0.000 | 0 | | 0 | 0.000 |
| 8. Derivatives (Schedule DB) | 0 | 0.000 | 0 | | 0 | 0.000 |
| 9. Other invested assets (Schedule BA) | 333,705,464 | 13.641 | 277,345,772 | | 277,345,772 | 11.605 |
| 10. Receivables for securities | 0 | 0.000 | 0 | | 0 | 0.000 |
| 11. Securities Lending (Schedule DL, Part 1) | 0 | 0.000 | 0 | XXX | XXX | XXX |
| 12. Other invested assets (Page 2, Line 11) | 0 | 0.000 | 0 | | 0 | 0.000 |
| 13. Total invested assets | 2,446,266,943 | 100.000 | 2,389,907,251 | 0 | 2,389,907,251 | 100.000 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 38,071,810 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 6) | 0 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 3,076,815 | 3,076,815 |
| 3. | Current year change in encumbrances: | | |
| | 3.1 Totals, Part 1, Column 13 | 0 | |
| | 3.2 Totals, Part 3, Column 11 | | 0 |
| 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 | 0 | |
| | 6.2 Totals, Part 3, Column 13 | | 0 |
| 7. | Deduct current year's other than temporary impairment recognized: | | |
| | 7.1 Totals, Part 1, Column 12 | 0 | |
| | 7.2 Totals, Part 3, Column 10 | | 0 |
| 8. | Deduct current year's depreciation: | | |
| | 8.1 Totals, Part 1, Column 11 | 989,486 | |
| | 8.2 Totals, Part 3, Column 9 | | 989,486 |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | | 40,159,139 |
| 10. | Deduct total nonadmitted amounts | | 0 |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | 40,159,139 |

# 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 | | |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | | |
| 9. | Total foreign exchange change in book value/recorded investment excluding accrued interest: | | |
| | 9.1 Totals, Part 1, Column 13 | | |
| | 9.2 Totals, Part 3, Column 13 | | |
| 10. | Deduct current year's other than temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 11 | | |
| | 10.2 Totals, Part 3, Column 10 | | |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | |
| 12. | Total valuation allowance | | |
| 13. | Subtotal (Line 11 plus 12) | | |
| 14. | Deduct total nonadmitted amounts | | |
| 15. | Statement value of mortgages owned at end of current period (Line 13 minus Line 14) | | |

NONE

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 301,037,667 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) | 63,728,774 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 6,776,572 | 70,505,346 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 16 | 0 | |
| | 3.2 Totals, Part 3, Column 12 | 0 | 0 |
| 4. | Accrual of discount | | 0 |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 13 | (19,521,942) | |
| | 5.2 Totals, Part 3, Column 9 | 0 | (19,521,942) |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | 927,096 |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 11,731,034 |
| 8. | Deduct amortization of premium and depreciation | | 0 |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 9.1 Totals, Part 1, Column 17 | 0 | |
| | 9.2 Totals, Part 3, Column 14 | 0 | 0 |
| 10. | Deduct current year's other than temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 15 | 7,511,669 | |
| | 10.2 Totals, Part 3, Column 11 | 0 | 7,511,669 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 333,705,464 |
| 12. | Deduct total nonadmitted amounts | | 56,359,692 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 277,345,772 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 1,706,033,308 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 451,066,803 |
| 3. | Accrual of discount | | 767,248 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1. Part 1, Column 12 | 0 | |
| | 4.2. Part 2, Section 1, Column 15 | 29,231 | |
| | 4.3. Part 2, Section 2, Column 13 | 18,409,604 | |
| | 4.4. Part 4, Column 11 | (41,820,923) | (23,382,088) |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 63,814,321 |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 430,330,039 |
| 7. | Deduct amortization of premium | | 6,667,764 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1. Part 1, Column 15 | 0 | |
| | 8.2. Part 2, Section 1, Column 19 | 0 | |
| | 8.3. Part 2, Section 2, Column 16 | 0 | |
| | 8.4. Part 4, Column 15 | 0 | 0 |
| 9. | Deduct current year's other than temporary impairment recognized: | | |
| | 9.1. Part 1, Column 14 | 0 | |
| | 9.2. Part 2, Section 1, Column 17 | 0 | |
| | 9.3. Part 2, Section 2, Column 14 | 55,184 | |
| | 9.4. Part 4, Column 13 | 0 | 55,184 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 | | 1,500,226 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | | 1,762,746,832 |
| 12. | Deduct total nonadmitted amounts | | 0 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 1,762,746,832 |

# SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

| Description | | 1<br>Book/Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|---|
| BONDS | 1. United States | 121,859,966 | 121,904,607 | 122,139,591 | 121,160,120 |
| Governments | 2. Canada | | | | |
| (Including all obligations guaranteed by governments) | 3. Other Countries | 1,000,000 | 999,800 | 1,000,000 | 1,000,000 |
| | 4. Totals | 122,859,966 | 122,904,407 | 123,139,591 | 122,160,120 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | | | | |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | | | | |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions | 7. Totals | 435,719,893 | 437,631,256 | 439,030,730 | 433,550,191 |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated) | 8. United States | 622,008,738 | 630,495,778 | 628,473,237 | 606,255,000 |
| | 9. Canada | 11,401,340 | 11,479,685 | 11,454,901 | 11,300,000 |
| | 10. Other Countries | 28,437,703 | 29,086,422 | 28,596,697 | 27,870,000 |
| | 11. Totals | 661,847,780 | 671,061,886 | 668,524,835 | 645,425,000 |
| Parent, Subsidiaries and Affiliates | 12. Totals | | | | |
| | 13. Total Bonds | 1,220,427,640 | 1,231,597,548 | 1,230,695,156 | 1,201,135,311 |
| PREFERRED STOCKS | 14. United States | 18,048,720 | 18,224,958 | 17,794,510 | |
| Industrial and Miscellaneous (unaffiliated) | 15. Canada | 249,562 | 251,600 | 249,557 | |
| | 16. Other Countries | 2,533,110 | 2,533,110 | 2,467,415 | |
| | 17. Totals | 20,831,392 | 21,009,668 | 20,511,483 | |
| Parent, Subsidiaries and Affiliates | 18. Totals | 0 | 0 | 0 | |
| | 19. Total Preferred Stocks | 20,831,392 | 21,009,668 | 20,511,483 | |
| COMMON STOCKS | 20. United States | 355,050,597 | 355,050,597 | 250,216,826 | |
| Industrial and Miscellaneous (unaffiliated) | 21. Canada | 673,365 | 673,365 | 611,908 | |
| | 22. Other Countries | 13,497,519 | 13,497,519 | 7,239,614 | |
| | 23. Totals | 369,221,482 | 369,221,482 | 258,068,349 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | 152,266,319 | 152,266,319 | 243,125,104 | |
| | 25. Total Common Stocks | 521,487,801 | 521,487,801 | 501,193,453 | |
| | 26. Total Stocks | 542,319,193 | 542,497,469 | 521,704,935 | |
| | 27. Total Bonds and Stocks | 1,762,746,832 | 1,774,095,017 | 1,752,400,091 | |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 NAIC 1 | 8,929,577 | 88,323,605 | 24,606,784 | 0 | 0 | XXX | 121,859,966 | 10.0 | 100,994,574 | 8.5 | 121,859,966 | 0 |
| 1.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 1.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 1.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 1.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 1.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 1.7 Totals | 8,929,577 | 88,323,605 | 24,606,784 | 0 | 0 | XXX | 121,859,966 | 10.0 | 100,994,574 | 8.5 | 121,859,966 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 NAIC 1 | 1,000,000 | 0 | 0 | 0 | 0 | XXX | 1,000,000 | 0.1 | 4,000,000 | 0.3 | 1,000,000 | 0 |
| 2.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 2.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 2.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 2.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 2.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 2.7 Totals | 1,000,000 | 0 | 0 | 0 | 0 | XXX | 1,000,000 | 0.1 | 4,000,000 | 0.3 | 1,000,000 | 0 |
| 3. U.S. States, Territories and Possessions etc., Guaranteed | | | | | | | | | | | | |
| 3.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 3.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 3.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 3.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 3.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 3.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 3.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed | | | | | | | | | | | | |
| 4.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 4.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 4.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 4.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 4.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 4.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 4.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 NAIC 1 | 73,374,056 | 261,103,099 | 99,892,413 | 1,343,127 | 7,199 | XXX | 435,719,893 | 35.7 | 475,751,899 | 39.9 | 435,719,893 | 0 |
| 5.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 5.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 5.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 5.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 5.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 5.7 Totals | 73,374,056 | 261,103,099 | 99,892,413 | 1,343,127 | 7,199 | XXX | 435,719,893 | 35.7 | 475,751,899 | 39.9 | 435,719,893 | 0 |

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

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. Industrial & Miscellaneous (Unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1 | 43,033,518 | 266,523,664 | 164,690,854 | 0 | 0 | XXX | 474,248,036 | 38.9 | 422,103,748 | 35.4 | 474,248,036 | 0 |
| 6.2 NAIC 2 | 26,627,519 | 121,059,247 | 39,912,978 | 0 | 0 | XXX | 187,599,744 | 15.4 | 189,730,763 | 15.9 | 187,599,744 | 0 |
| 6.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 6.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 6.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 6.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 6.7 Totals | 69,661,037 | 387,582,911 | 204,603,832 | 0 | 0 | XXX | 661,847,780 | 54.2 | 611,834,511 | 51.3 | 661,847,780 | 0 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 7.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 7.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 7.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 7.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 7.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 7.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 8.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 8.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 8.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 8.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 8.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 8.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | | 0 |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | | 0 |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | | 0 |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | | 0 |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | | 0 |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | | 0 |
| 9.7 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. Unaffiliated Bank Loans | | | | | | | | | | | | |
| 10.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 10.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 10.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 10.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 10.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 10.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 10.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.1 NAIC 1 | (d) 126,337,151 | 615,950,368 | 289,190,051 | 1,343,127 | 7,199 | 0 | 1,032,827,896 | 84.6 | XXX | XXX | 1,032,827,896 | 0 |
| 11.2 NAIC 2 | (d) 26,627,519 | 121,059,247 | 39,912,978 | 0 | 0 | 0 | 187,599,744 | 15.4 | XXX | XXX | 187,599,744 | 0 |
| 11.3 NAIC 3 | (d) 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.4 NAIC 4 | (d) 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.5 NAIC 5 | (d) 0 | 0 | 0 | 0 | 0 | 0 | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.6 NAIC 6 | (d) 0 | 0 | 0 | 0 | 0 | 0 | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.7 Totals | 152,964,670 | 737,009,615 | 329,103,029 | 1,343,127 | 7,199 | 0 | (b) 1,220,427,640 | 100.0 | XXX | XXX | 1,220,427,640 | 0 |
| 11.8 Line 11.7 as a % of Col. 7 | 12.5 | 60.4 | 27.0 | 0.1 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | 0.0 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.1 NAIC 1 | 180,257,524 | 599,249,677 | 217,893,356 | 5,432,011 | 17,653 | 0 | XXX | XXX | 1,002,850,221 | 84.1 | 1,002,850,221 | 0 |
| 12.2 NAIC 2 | 16,945,599 | 120,404,461 | 52,380,703 | 0 | 0 | 0 | XXX | XXX | 189,730,763 | 15.9 | 189,730,763 | 0 |
| 12.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 12.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 12.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | (c) 0 | 0.0 | 0 | 0 |
| 12.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | (c) 0 | 0.0 | 0 | 0 |
| 12.7 Totals | 197,203,123 | 719,654,138 | 270,274,059 | 5,432,011 | 17,653 | 0 | XXX | XXX | (b) 1,192,580,984 | 100.0 | 1,192,580,984 | 0 |
| 12.8 Line 12.7 as a % of Col. 9 | 16.5 | 60.3 | 22.7 | 0.5 | 0.0 | 0.0 | XXX | XXX | 100.0 | XXX | 100.0 | 0.0 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.1 NAIC 1 | 126,337,151 | 615,950,368 | 289,190,051 | 1,343,127 | 7,199 | 0 | 1,032,827,896 | 84.6 | 1,002,850,221 | 84.1 | 1,032,827,896 | XXX |
| 13.2 NAIC 2 | 26,627,519 | 121,059,247 | 39,912,978 | 0 | 0 | 0 | 187,599,744 | 15.4 | 189,730,763 | 15.9 | 187,599,744 | XXX |
| 13.3 NAIC 3 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.4 NAIC 4 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.5 NAIC 5 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.6 NAIC 6 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.7 Totals | 152,964,670 | 737,009,615 | 329,103,029 | 1,343,127 | 7,199 | 0 | 1,220,427,640 | 100.0 | 1,192,580,984 | 100.0 | 1,220,427,640 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 12.5 | 60.4 | 27.0 | 0.1 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11 | 12.5 | 60.4 | 27.0 | 0.1 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14. Total Privately Placed Bonds | | | | | | | | | | | | |
| 14.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.7 Totals | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.8 Line 14.7 as a % of Col. 7 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | XXX | 0.0 |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | XXX | 0.0 |

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

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

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

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

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.08 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.01 Issuer Obligations | 4,748,786 | 84,431,482 | 24,544,916 | 0 | 0 | XXX | 113,725,184 | 9.3 | 84,736,364 | 7.1 | 113,725,184 | 0 |
| 1.02 Residential Mortgage-Backed Securities | 4,180,791 | 3,892,123 | 61,868 | 0 | 0 | XXX | 8,134,782 | 0.7 | 16,258,210 | 1.4 | 8,134,782 | 0 |
| 1.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 1.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 1.05 Totals | 8,929,577 | 88,323,605 | 24,606,784 | 0 | 0 | XXX | 121,859,966 | 10.0 | 100,994,574 | 8.5 | 121,859,966 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.01 Issuer Obligations | 1,000,000 | 0 | 0 | 0 | 0 | XXX | 1,000,000 | 0.1 | 4,000,000 | 0.3 | 1,000,000 | 0 |
| 2.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 2.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 2.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 2.05 Totals | 1,000,000 | 0 | 0 | 0 | 0 | XXX | 1,000,000 | 0.1 | 4,000,000 | 0.3 | 1,000,000 | 0 |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 3.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 3.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 3.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 3.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 3.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 4.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 4.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 4.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 4.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.01 Issuer Obligations | 31,525,978 | 130,524,163 | 87,102,516 | 0 | 0 | XXX | 249,152,656 | 20.4 | 164,260,625 | 13.8 | 249,152,656 | 0 |
| 5.02 Residential Mortgage-Backed Securities | 34,725,995 | 55,646,025 | 12,789,897 | 1,343,127 | 7,199 | XXX | 104,512,243 | 8.6 | 224,856,102 | 18.9 | 104,512,243 | 0 |
| 5.03 Commercial Mortgage-Backed Securities | 7,122,083 | 74,932,911 | 0 | 0 | 0 | XXX | 82,054,994 | 6.7 | 86,635,172 | 7.3 | 82,054,994 | 0 |
| 5.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 5.05 Totals | 73,374,056 | 261,103,099 | 99,892,413 | 1,343,127 | 7,199 | XXX | 435,719,893 | 35.7 | 475,751,899 | 39.9 | 435,719,893 | 0 |
| 6. Industrial and Miscellaneous | | | | | | | | | | | | |
| 6.01 Issuer Obligations | 69,661,037 | 387,582,911 | 204,603,832 | 0 | 0 | XXX | 661,847,780 | 54.2 | 611,834,511 | 51.3 | 661,847,780 | 0 |
| 6.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 6.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 6.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 6.05 Totals | 69,661,037 | 387,582,911 | 204,603,832 | 0 | 0 | XXX | 661,847,780 | 54.2 | 611,834,511 | 51.3 | 661,847,780 | 0 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 7.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 7.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 7.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 7.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 8.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 8.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 8.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 8.05 Affiliated Bank Loans - Issued | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 8.06 Affiliated Bank Loans - Acquired | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 8.07 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.08 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.01 Exchange Traded Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | | 0 |
| 10. Unaffiliated Bank Loans | | | | | | | | | | | | |
| 10.01 Unaffiliated Bank Loans - Issued | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 10.02 Unaffiliated Bank Loans - Acquired | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | 0 |
| 10.03 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.01 Issuer Obligations | 106,935,801 | 602,538,556 | 316,251,263 | 0 | 0 | XXX | 1,025,725,620 | 84.0 | XXX | XXX | 1,025,725,620 | 0 |
| 11.02 Residential Mortgage-Backed Securities | 38,906,786 | 59,538,148 | 12,851,765 | 1,343,127 | 7,199 | XXX | 112,647,025 | 9.2 | XXX | XXX | 112,647,025 | 0 |
| 11.03 Commercial Mortgage-Backed Securities | 7,122,083 | 74,932,911 | 0 | 0 | 0 | XXX | 82,054,994 | 6.7 | XXX | XXX | 82,054,994 | 0 |
| 11.04 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.07 Unaffiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.08 Totals | 152,964,670 | 737,009,615 | 329,103,029 | 1,343,127 | 7,199 | 0 | 1,220,427,640 | 100.0 | XXX | XXX | 1,220,427,640 | 0 |
| 11.09 Line 11.08 as a % of Col. 7 | 12.5 | 60.4 | 27.0 | 0.1 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | 0.0 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.01 Issuer Obligations | 96,572,273 | 517,620,658 | 250,638,569 | 0 | 0 | XXX | XXX | XXX | 864,831,500 | 72.5 | 864,831,500 | 0 |
| 12.02 Residential Mortgage-Backed Securities | 96,622,630 | 119,406,528 | 19,635,490 | 5,432,011 | 17,653 | XXX | XXX | XXX | 241,114,312 | 20.2 | 241,114,312 | 0 |
| 12.03 Commercial Mortgage-Backed Securities | 4,008,220 | 82,626,952 | 0 | 0 | 0 | XXX | XXX | XXX | 86,635,172 | 7.3 | 86,635,172 | 0 |
| 12.04 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 12.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 12.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 12.07 Unaffiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 12.08 Totals | 197,203,123 | 719,654,138 | 270,274,059 | 5,432,011 | 17,653 | 0 | XXX | XXX | 1,192,580,984 | 100.0 | 1,192,580,984 | 0 |
| 12.09 Line 12.08 as a % of Col. 9 | 16.5 | 60.3 | 22.7 | 0.5 | 0.0 | 0.0 | XXX | XXX | 100.0 | XXX | 100.0 | 0.0 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.01 Issuer Obligations | 106,935,801 | 602,538,556 | 316,251,263 | 0 | 0 | XXX | 1,025,725,620 | 84.0 | 864,831,500 | 72.5 | 1,025,725,620 | XXX |
| 13.02 Residential Mortgage-Backed Securities | 38,906,786 | 59,538,148 | 12,851,765 | 1,343,127 | 7,199 | XXX | 112,647,025 | 9.2 | 241,114,312 | 20.2 | 112,647,025 | XXX |
| 13.03 Commercial Mortgage-Backed Securities | 7,122,083 | 74,932,911 | 0 | 0 | 0 | XXX | 82,054,994 | 6.7 | 86,635,172 | 7.3 | 82,054,994 | XXX |
| 13.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.06 Affiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.07 Unaffiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.08 Totals | 152,964,670 | 737,009,615 | 329,103,029 | 1,343,127 | 7,199 | 0 | 1,220,427,640 | 100.0 | 1,192,580,984 | 100.0 | 1,220,427,640 | XXX |
| 13.09 Line 13.08 as a % of Col. 7 | 12.5 | 60.4 | 27.0 | 0.1 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11 | 12.5 | 60.4 | 27.0 | 0.1 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14. Total Privately Placed Bonds | | | | | | | | | | | | |
| 14.01 Issuer Obligations | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.02 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.03 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.04 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.07 Unaffiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.08 Totals | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.09 Line 14.08 as a % of Col. 7 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | XXX | 0.0 |
| 14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | XXX | 0.0 |

Schedule DA - Verification - Short-Term Investments

**N O N E**

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

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

# SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

| | 1<br>Total | 2<br>Bonds | 3<br>Money Market Mutual funds | 4<br>Other (a) |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 286,826,288 | 0 | 286,826,288 | 0 |
| 2. Cost of cash equivalents acquired | 123,669,787 | | 123,669,787 | |
| 3. Accrual of discount | 0 | | | |
| 4. Unrealized valuation increase (decrease) | 0 | | | |
| 5. Total gain (loss) on disposals | 0 | | | |
| 6. Deduct consideration received on disposals | 204,796,923 | | 204,796,923 | |
| 7. Deduct amortization of premium | 0 | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | | | |
| 9. Deduct current year's other than temporary impairment recognized | 0 | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 205,699,152 | 0 | 205,699,152 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 205,699,152 | 0 | 205,699,152 | 0 |

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

# SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 16 | 17 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | 11 | 12 | 13 | 14 | 15 | | |
| Description of Property | Code | City | State | Date Acquired | Date of Last Appraisal | Actual Cost | Amount of Encum-brances | Book/Adjusted Carrying Value Less Encum-brances | Fair Value Less Encum-brances | Current Year's Depre-ciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encum-brances | Total Change in Book/ Adjusted Carrying Value (13-11-12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Gross Income Earned Less Interest Incurred on Encum-brances | Taxes, Repairs and Expenses Incurred |
| 2060 East Ninth Street - Corporate Headquarters - Building | | Cleveland | OH | 09/08/2017 | 08/03/2017 | 38,453,803 | | 35,063,605 | | 989,486 | | | (989,486) | | 2,808,485 | |
| 2060 East Ninth Street - Corporate Headquarters - Land | | Cleveland | OH | 09/08/2017 | 08/03/2017 | 5,095,534 | | 5,095,534 | | | | | 0 | | | |
| 0299999. Property occupied by the reporting entity - Administrative | | | | | | 43,549,337 | 0 | 40,159,139 | 0 | 989,486 | 0 | 0 | (989,486) | 0 | 2,808,485 | 0 |
| 0399999. Total Property occupied by the reporting entity | | | | | | 43,549,337 | 0 | 40,159,139 | 0 | 989,486 | 0 | 0 | (989,486) | 0 | 2,808,485 | 0 |
| 0699999 - Totals | | | | | | 43,549,337 | 0 | 40,159,139 | 0 | 989,486 | 0 | 0 | (989,486) | 0 | 2,808,485 | 0 |

# SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Description of Property | City | State | Date Acquired | Name of Vendor | Actual Cost at Time of Acquisition | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Additional Investment Made After Acquisition |
| 2060 East Ninth Street - Corporate Headquarters - Building | Cleveland | OH | 09/08/2017 | Donald Green as Receiver for MMCO, LLC | | | 35,063,605 | 3,076,815 |
| 0199999. Acquired by Purchase | | | | | 0 | 0 | 35,063,605 | 3,076,815 |
| 0399999 - Totals | | | | | 0 | 0 | 35,063,605 | 3,076,815 |

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

Schedule B - Part 1 - Mortgage Loans Owned

**N O N E**

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

**N O N E**

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

**N O N E**

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 000000-00-0 | Foundation Medical Partners III, LP | | Rowayton | CT | Foundation Medical Managers III, LLC | | 07/14/2008 | 1 | 2,594,678 | | | | | | | | | 0 | 0.000 |
| 000000-00-0 | Flare Capital Partners I, LP | | Rowayton | CT | Flare Capital Managers I, LLC | | 12/20/2013 | 1 | 7,926,749 | 19,963,649 | 19,963,649 | 7,240,753 | | | | | | 586,851 | 5.700 |
| 000000-00-0 | JumpStart Next Fund, LLC | | Cleveland | OH | JNF Management, LLC | | 01/15/2015 | 1 | 1,000,000 | 1,156,287 | 1,156,287 | 370,183 | | | | | | | 8.000 |
| 000000-00-0 | MCM Capital Partners III, LP | | Cleveland | OH | MCM Capital Partners III, LLC | | 09/25/2015 | 1 | (506,532) | 622,396 | 622,396 | 832,493 | | | | | 1,730 | 1,017,567 | 3.100 |
| 000000-00-0 | Strategic Value Investors, LP | | Cleveland | OH | Strategic Value Bank Partners, LLC | | 11/24/2015 | 1 | 3,500,000 | 6,470,191 | 6,470,191 | 1,678,763 | | | | | | | 3.240 |
| 000000-00-0 | Citymark Capital Fund I, LP | | Cleveland | OH | Citymark Capital GP, LLC | | 09/23/2016 | 1 | (782,242) | 0 | 0 | 53,395 | | | | | | | 0.000 |
| 000000-00-0 | Mutual Capital Partners Fund III-Q, LP | | Westlake | OH | Mutual Capital Partners Fund III, LLC | | 03/03/2017 | 1 | 600,000 | 750,638 | 750,638 | 144,286 | | | | | | 400,000 | 2.400 |
| 000000-00-0 | Strategic Value Private Investors, LP | | Cleveland | OH | Strategic Value Private Investors | | 11/08/2017 | 1 | 1,433,811 | 2,268,760 | 2,268,760 | 852,314 | | | | | | | 2.360 |
| 000000-00-0 | Leerink Transformation Fund I, LP | | Boston | MA | Leerink Transformation Partners | | 06/06/2017 | 1 | 1,701,235 | 6,497,791 | 6,497,791 | 4,604,726 | | | | | | 668,993 | 1.600 |
| 000000-00-0 | Ancora Merlin Institutional, LP | | Cleveland | OH | Ancora Advisors | | 10/01/2017 | 13 | 13,100,000 | 18,276,619 | 18,276,619 | 2,081,342 | | | | | | | 6.250 |
| 000000-00-0 | Citymark Capital US Apartment Fund II, LP | | Cleveland | OH | Citymark Capital GP II, LLC | | 05/31/2018 | 1 | 518,571 | 610,035 | 610,035 | 85,214 | | | | | | 351,661 | 0.600 |
| 000000-00-0 | Ancora Catalyst Fund | | Cleveland | OH | Ancora Advisors | | 06/01/2019 | 13 | 8,966,434 | 12,773,843 | 12,773,843 | 1,149,617 | | | | | | | 5.700 |
| 000000-00-0 | Strategic Value FNBA Investors, LP | | Cleveland | OH | Strategic Value FNBA Investors | | 10/01/2019 | 1 | 601,176 | 1,444,529 | 1,444,529 | 598,121 | | | | | | | 1.990 |
| 000000-00-0 | Risk LD, LLC | | Gates Mills | OH | N/A | | 10/02/2019 | 1 | 100,000 | 0 | 0 | 0 | | | | | | | 0.000 |
| 000000-00-0 | Akron Fusion Ventures | | Akron | OH | Akron Fusion Investment Partners | | 04/06/2020 | 1 | 0 | 0 | 0 | 0 | | | | | | | 12.300 |
| 000000-00-0 | Advent-Harrington Impact Fund | | Potomac | MD | Morgan Stanley Graystone Consulting | | 11/05/2020 | 1 | 150,000 | 118,125 | 118,125 | (31,875) | | | | | | 350,000 | 0.930 |
| 000000-00-0 | Ancora Catalyst SVP Series L | | Cleveland | OH | Ancora Advisors | | 11/12/2020 | 13 | 2,460,133 | 3,629,525 | 3,629,525 | 1,133,603 | | | | | | 1,539,867 | 3.380 |
| 000000-00-0 | Ancora Catalyst SVP Series M | | Cleveland | OH | Ancora Advisors | | 12/01/2020 | 13 | 4,000,000 | 4,487,172 | 4,487,172 | 389,101 | | | | | | | 4.460 |
| 000000-00-0 | C5 Partners, LLC | | Wilmington | DE | CP Investors LP | | 03/03/2021 | 1 | 4,000,000 | 6,719,915 | 6,719,915 | 2,719,915 | | | | | | | 6.670 |
| 000000-00-0 | Ancora Commodity Fund, LP | | Cleveland | OH | Ancora Advisors | | 06/01/2021 | 10 | 1,000,000 | 1,067,498 | 1,067,498 | 67,498 | | | | | | | 2.810 |
| 000000-00-0 | Strategic Value Opportunities LP | | Cleveland | OH | Strategic Value Opportunities | | 08/06/2021 | 1 | 423,077 | 422,883 | 422,883 | (194) | | | | | | 576,923 | 1.540 |
| 000000-00-0 | Ancora Catalyst SPV Series Q | | Cleveland | OH | Ancora Advisors | | 07/31/2021 | 13 | 4,000,000 | 4,009,645 | 4,009,645 | 9,645 | | | | | | | 4.360 |
| 000000-00-0 | Wagmo | | New York | NY | Wagmo | | 10/13/2021 | | 324,999 | 324,999 | 324,999 | 0 | | | | | | | 0.600 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | | 57,112,090 | 91,614,500 | 91,614,500 | 23,978,900 | 0 | 0 | 0 | 0 | 1,730 | 5,491,862 | XXX |
| 000000-00-0 | Medical Mutual Services, LLC | | Strongsville | OH | Medical Mutual Services, LLC | | 01/01/2000 | | 109,155,841 | 154,699,568 | 154,699,568 | (39,410,592) | | | | | | | 100.000 |
| 000000-00-0 | Bravo Wellness, LLC | | Cleveland | OH | Bravo Wellness, LLC | | 01/01/2020 | | 34,787,944 | 1,659,958 | 1,659,958 | (5,591,723) | | 7,511,669 | | | | | 100.000 |
| 000000-00-0 | Employee Services, LLC | | Wellsville | NY | Employee Services, LLC | | 03/01/2021 | | 52,080,698 | 52,799,734 | 52,799,734 | 719,035 | | | | | | | 100.000 |
| 000000-00-0 | MMO Senior Care Ventures, LLC. | | Cleveland | OH | MMO Senior Care Ventures, LLC | | 10/26/2021 | | 1,900,000 | 1,900,000 | 1,900,000 | 0 | | | | | | | 50.000 |
| 2099999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | | | 197,924,483 | 211,059,260 | 211,059,260 | (44,283,280) | 0 | 7,511,669 | 0 | 0 | 0 | 0 | XXX |
| 000000-00-0 | COSE Health and Wellness Trust | | Cleveland | OH | COSE Health and Wellness Trust | | 08/15/2016 | | 6,222,224 | 6,222,224 | 6,222,224 | 0 | | | | | | | 0.000 |
| 2799999. Surplus Debentures, etc - Unaffiliated | | | | | | | | | 6,222,224 | 6,222,224 | 6,222,224 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 000000-00-0 | Employee Benefit Trust | | Boston | MA | Fidelity Investments | | 07/01/2004 | | 21,998,921 | 24,809,480 | 24,809,480 | 782,438 | | | | | 1,074,518 | | 100.000 |
| 4699999. Any Other Class of Assets - Unaffiliated | | | | | | | | | 21,998,921 | 24,809,480 | 24,809,480 | 782,438 | 0 | 0 | 0 | 0 | 1,074,518 | 0 | XXX |
| 4899999. Total - Unaffiliated | | | | | | | | | 85,333,236 | 122,646,203 | 122,646,203 | 24,761,338 | 0 | 0 | 0 | 0 | 1,076,248 | 5,491,862 | XXX |
| 4999999. Total - Affiliated | | | | | | | | | 197,924,483 | 211,059,260 | 211,059,260 | (44,283,280) | 0 | 7,511,669 | 0 | 0 | 0 | 0 | XXX |
| 5099999 - Totals | | | | | | | | | 283,257,719 | 333,705,464 | 333,705,464 | (19,521,942) | 0 | 7,511,669 | 0 | 0 | 1,076,248 | 5,491,862 | XXX |

1.

| Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: | | | | | | |
|---|---|---|---|---|---|---|---|
| 1A | 1A ...$ 0 | 1B ...$ 0 | 1C ...$ 0 | 1D ...$ 0 | 1E ...$ 0 | 1F ...$ 0 | 1G ...$ 0 |
| 1B | 2A ...$ 0 | 2B ...$ 0 | 2C ...$ 0 | | | | |
| 1C | 3A ...$ 0 | 3B ...$ 0 | 3C ...$ 0 | | | | |
| 1D | 4A ...$ 0 | 4B ...$ 0 | 4C ...$ 0 | | | | |
| 1E | 5A ...$ 0 | 5B ...$ 0 | 5C ...$ 0 | | | | |
| 1F | 6 ...$ 0 | | | | | | |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| 000000-00-0 | Flare Capital Partners I, LP | Rowayton | CT | Flare Capital Managers I, LLC | 12/20/2013 | 1 | | 1,050,000 | | 5.700 |
| 000000-00-0 | Mutual Capital Partners Fund III-Q, LP | Westlake | OH | Mutual Capital Partners Fund III, LLC | 03/03/2017 | 1 | | 300,000 | | 2.400 |
| 000000-00-0 | Advent-Harrington Impact Fund | Potomac | MD | Morgan Stanley Graystone Consulting | 11/05/2020 | 1 | | 60,000 | | 0.930 |
| 000000-00-0 | MCM Capital Partners III, LP | Cleveland | OH | MCM Capital Partners III, LLC | 09/25/2015 | 1 | | 9,288 | | 3.100 |
| 000000-00-0 | Strategic Value Private Investors, LP | Cleveland | OH | Strategic Value Private Investors | 11/08/2017 | 1 | | 734,843 | | 2.360 |
| 000000-00-0 | Citymark Capital US Apartment Fund II, LP | Cleveland | OH | Citymark Capital GP II, LLC | 05/31/2018 | 1 | | 275,125 | | 0.600 |
| 000000-00-0 | Leerink Transformation Fund I, LP | Boston | MA | Leerink Transformation Partners | 06/06/2017 | 1 | | 220,847 | | 1.600 |
| 000000-00-0 | C5 Partners, LLC | Wilmington | DE | CP Investors LP | 03/03/2021 | 1 | 4,000,000 | | | 6.670 |
| 000000-00-0 | Ancora Commodity Fund, LP | Cleveland | OH | Ancora Advisors | 06/01/2021 | 10 | 1,000,000 | | | 2.810 |
| 000000-00-0 | Strategic Value Opportunities LP | Cleveland | OH | Strategic Value Opportunities | 08/06/2021 | 1 | 423,077 | | | 1.540 |
| 000000-00-0 | Ancora Catalyst SPV Series Q | Cleveland | OH | Ancora Advisors | 07/31/2021 | 13 | 4,000,000 | | | 4.360 |
| 000000-00-0 | Wagmo | New York | NY | Wagmo | 10/13/2021 | | 324,999 | | | 0.600 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 9,748,076 | 2,650,103 | 0 | XXX |
| 000000-00-0 | Bravo Wellness, LLC | Cleveland | OH | Bravo Wellness, LLC | 01/01/2020 | | | 650,000 | | 100.000 |
| 000000-00-0 | Employee Services, LLC | Wellsville | NY | Employee Services, LLC | 03/01/2021 | | 52,080,698 | | | 100.000 |
| 000000-00-0 | MMO Senior Care Ventures, LLC. | Cleveland | OH | NEO Total Health and Wellness, LLC. | 10/26/2021 | | 1,900,000 | | | 50.000 |
| 2099999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | 53,980,698 | 650,000 | 0 | XXX |
| 000000-00-0 | Employee Benefit Trust | Boston | MA | Fidelity Investments | 07/01/2004 | | | 3,476,469 | | 100.000 |
| 4699999. Any Other Class of Assets - Unaffiliated | | | | | | | 0 | 3,476,469 | 0 | XXX |
| 4899999. Total - Unaffiliated | | | | | | | 9,748,076 | 6,126,572 | 0 | XXX |
| 4999999. Total - Affiliated | | | | | | | 53,980,698 | 650,000 | 0 | XXX |
| 5099999 - Totals | | | | | | | 63,728,774 | 6,776,572 | 0 | XXX |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | Flare Capital Partners I, LP | Rowayton | CT | | 12/20/2013 | 12/31/2021 | | | | | | 0 | | 1,028,572 | 1,028,572 | | | 0 | |
| 000000-00-0 | MCM Capital Partners III, LP | Cleveland | OH | | 09/25/2015 | 12/31/2021 | | | | | | 0 | | 1,764,785 | 1,764,785 | | | 0 | |
| 000000-00-0 | Strategic Value Private Investors, LP | Cleveland | OH | | 11/08/2017 | 12/31/2021 | | | | | | 0 | | 976,901 | 976,901 | | | 0 | |
| 000000-00-0 | Citymark Capital Fund I, LP | Cleveland | OH | | 09/23/2016 | 12/31/2021 | | | | | | 0 | | 1,433,470 | 1,433,470 | | | 0 | |
| 000000-00-0 | Citymark Capital US Apartment Fund II, LP | Cleveland | OH | | 05/31/2018 | 12/31/2021 | | | | | | 0 | | 233,909 | 233,909 | | | 0 | |
| 000000-00-0 | Leerink Transformation Fund I, LP | Boston | MA | | 06/06/2017 | 12/31/2021 | | | | | | 0 | | 3,105,907 | 3,105,907 | | | 0 | |
| 000000-00-0 | Strategic Value FNBA Investors, LP | Cleveland | OH | | 10/01/2019 | 12/31/2021 | | | | | | 0 | | 330,393 | 330,393 | | | 0 | |
| 000000-00-0 | Ancora Catalyst SVP Series L | Cleveland | OH | | 11/12/2020 | 12/31/2021 | | | | | | 0 | | 1,539,867 | 1,539,867 | | | 0 | |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,413,803 | 10,413,803 | 0 | 0 | 0 | 0 |
| 000000-00-0 | COSE Health and Wellness Trust | Cleveland | OH | | 08/15/2016 | 12/31/2021 | | | | | | 0 | | 777,776 | 777,776 | | | 0 | |
| 2799999. Surplus Debentures, etc - Unaffiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 777,776 | 777,776 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Employee Benefit Trust | Boston | MA | | 07/01/2004 | 12/31/2021 | | | | | | 0 | | 539,455 | 539,455 | | 927,096 | 927,096 | |
| 4699999. Any Other Class of Assets - Unaffiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 539,455 | 539,455 | 0 | 927,096 | 927,096 | 0 |
| 4899999. Total - Unaffiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,731,034 | 11,731,034 | 0 | 927,096 | 927,096 | 0 |
| 4999999. Total - Affiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5099999 - Totals | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,731,034 | 11,731,034 | 0 | 927,096 | 927,096 | 0 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 912828-2R-0 | US TREASURY NOTES | | | | 1.A | 1,494,258 | 104.9770 | 1,574,655 | 1,500,000 | 1,496,576 | 0 | 564 | 0 | 0 | 2.250 | 2.294 | FA | 12,748 | 33,750 | 09/27/2017 | 08/15/2027 |
| 912828-4N-7 | US TREASURY NOTES | | | | 1.A | 1,000,625 | 109.0350 | 1,090,350 | 1,000,000 | 1,000,423 | 0 | (60) | 0 | 0 | 2.875 | 2.868 | MN | 3,733 | 28,750 | 06/25/2018 | 05/15/2028 |
| 912828-4R-8 | US TREASURY NOTES | | | | 1.A | 8,036,250 | 106.0630 | 8,485,040 | 8,000,000 | 8,018,733 | 0 | (5,161) | 0 | 0 | 2.875 | 2.803 | MN | 20,220 | 230,000 | 06/27/2018 | 05/31/2025 |
| 912828-5D-8 | US TREASURY NOTES | | | | 1.A | 995,820 | 103.8200 | 1,038,200 | 1,000,000 | 998,452 | 0 | 852 | 0 | 0 | 2.875 | 2.967 | MS | 7,345 | 28,750 | 10/24/2018 | 09/30/2023 |
| 912828-B6-6 | US TREASURY NOTES | | | | 1.A | 988,906 | 104.1680 | 1,041,680 | 1,000,000 | 995,431 | 0 | 2,055 | 0 | 0 | 2.750 | 2.974 | FA | 10,387 | 27,500 | 09/19/2018 | 02/15/2024 |
| 912828-J2-7 | US TREASURY NOTES | | | | 1.A | 992,656 | 103.0310 | 1,030,310 | 1,000,000 | 997,495 | 0 | 769 | 0 | 0 | 2.000 | 2.083 | FA | 7,554 | 20,000 | 05/01/2015 | 02/15/2025 |
| 912828-M5-6 | US TREASURY NOTES | | | | 1.A | 1,512,656 | 104.1990 | 1,562,985 | 1,500,000 | 1,506,128 | 0 | (1,504) | 0 | 0 | 2.250 | 2.140 | MN | 4,382 | 33,750 | 09/27/2017 | 11/15/2025 |
| 912828-TJ-9 | US TREASURY NOTES | | | | 1.A | 1,235,010 | 100.8560 | 1,260,700 | 1,250,000 | 1,248,011 | 0 | 3,145 | 0 | 0 | 1.625 | 1.883 | FA | 7,672 | 20,313 | 09/27/2017 | 08/15/2022 |
| 912828-VS-6 | US TREASURY NOTES | | | | 1.A | 1,028,867 | 103.0000 | 1,030,000 | 1,000,000 | 1,008,277 | 0 | (4,971) | 0 | 0 | 2.500 | 1.979 | FA | 9,443 | 25,000 | 09/21/2017 | 08/15/2023 |
| 912828-WJ-5 | US TREASURY NOTES | | | | 1.A | 8,942,813 | 103.9020 | 9,351,180 | 9,000,000 | 8,977,465 | 0 | 9,096 | 0 | 0 | 2.500 | 2.610 | MN | 29,213 | 225,000 | 01/30/2018 | 05/15/2024 |
| 912828-X8-8 | US TREASURY NOTES | SD | | | 1.A | 5,907,383 | 105.6130 | 5,808,715 | 5,500,000 | 5,841,252 | 0 | (57,760) | 0 | 0 | 2.375 | 1.196 | MN | 16,960 | 130,625 | 01/28/2021 | 05/15/2027 |
| 912828-XD-7 | US TREASURY NOTES | | | | 1.A | 999,844 | 100.7070 | 1,007,070 | 1,000,000 | 999,986 | 0 | 34 | 0 | 0 | 1.875 | 1.879 | MN | 1,648 | 18,750 | 09/27/2017 | 05/31/2022 |
| 912828-XG-0 | US TREASURY NOTES | | | | 1.A | 491,934 | 100.9300 | 504,650 | 500,000 | 498,813 | 0 | 2,341 | 0 | 0 | 2.125 | 2.608 | JD | 29 | 10,625 | 12/26/2018 | 06/30/2022 |
| 912828-XQ-8 | US TREASURY NOTES | | | | 1.A | 2,016,250 | 101.0270 | 2,020,540 | 2,000,000 | 2,001,976 | 0 | (3,348) | 0 | 0 | 2.000 | 1.829 | JJ | 16,739 | 40,000 | 08/08/2017 | 07/31/2022 |
| 912828-Y7-9 | US TREASURY NOTES | | | | 1.A | 1,002,148 | 106.3090 | 1,063,090 | 1,000,000 | 1,001,164 | 0 | (305) | 0 | 0 | 2.875 | 2.841 | JJ | 12,031 | 28,750 | 08/29/2018 | 07/31/2025 |
| 912828-YM-6 | US TREASURY NOTES | | | | 1.A | 1,053,359 | 101.5900 | 1,015,900 | 1,000,000 | 1,036,544 | 0 | (12,868) | 0 | 0 | 1.500 | 0.204 | AO | 2,569 | 15,000 | 09/11/2020 | 10/31/2024 |
| 912828-YQ-7 | US TREASURY NOTES | | | | 1.A | 2,096,250 | 101.7540 | 2,035,080 | 2,000,000 | 2,082,822 | 0 | (13,428) | 0 | 0 | 1.625 | 0.751 | AO | 5,507 | 24,375 | 05/18/2021 | 10/31/2026 |
| 912828-YV-6 | US TREASURY NOTES | | | | 1.A | 10,487,500 | 101.5980 | 10,159,800 | 10,000,000 | 10,362,329 | 0 | (123,813) | 0 | 0 | 1.500 | 0.250 | MN | 13,187 | 150,000 | 12/28/2020 | 11/30/2024 |
| 912828-YY-0 | US TREASURY NOTES | | | | 1.A | 1,065,820 | 102.3090 | 1,023,090 | 1,000,000 | 1,045,924 | 0 | (15,257) | 0 | 0 | 1.750 | 0.212 | JD | 48 | 17,500 | 09/11/2020 | 12/31/2024 |
| 912828-Z7-8 | US TREASURY NOTES | | | | 1.A | 6,471,203 | 101.1760 | 6,374,088 | 6,300,000 | 6,456,064 | 0 | (15,138) | 0 | 0 | 1.500 | 0.999 | JJ | 39,546 | 47,250 | 06/29/2021 | 01/31/2027 |
| 912828-ZE-3 | US TREASURY NOTES | | | | 1.A | 9,715,625 | 96.7310 | 9,673,100 | 10,000,000 | 9,750,602 | 0 | 34,977 | 0 | 0 | 0.625 | 1.116 | MS | 15,968 | 62,500 | 03/29/2021 | 03/31/2027 |
| 912828-ZW-3 | US TREASURY NOTES | | | | 1.A | 500,176 | 97.1880 | 485,940 | 500,000 | 500,128 | 0 | (36) | 0 | 0 | 0.250 | 0.243 | JD | 3 | 1,250 | 09/11/2020 | 06/30/2025 |
| 91282C-AZ-4 | US TREASURY NOTES | | | | 1.A | 10,990,703 | 97.0230 | 10,672,530 | 11,000,000 | 10,991,536 | 0 | 847 | 0 | 0 | 0.375 | 0.395 | MN | 3,626 | 41,250 | 05/18/2021 | 11/30/2025 |
| 91282C-BA-8 | US TREASURY NOTES | | | | 1.A | 9,987,500 | 98.8630 | 9,886,300 | 10,000,000 | 9,991,756 | 0 | 4,210 | 0 | 0 | 0.125 | 0.167 | JD | 584 | 12,500 | 12/28/2020 | 12/15/2023 |
| 91282C-BC-4 | US TREASURY NOTES | | | | 1.A | 10,002,344 | 96.9730 | 9,697,300 | 10,000,000 | 10,001,876 | 0 | (465) | 0 | 0 | 0.375 | 0.370 | JD | 104 | 37,500 | 12/30/2020 | 12/31/2025 |
| 91282C-CZ-2 | US TREASURY NOTES | | | | 1.A | 14,910,938 | 98.2770 | 14,741,550 | 15,000,000 | 14,915,421 | 0 | 4,484 | 0 | 0 | 0.875 | 0.997 | MS | 33,534 | 0 | 09/29/2021 | 09/30/2026 |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 113,926,837 | XXX | 113,633,843 | 113,050,000 | 113,725,184 | 0 | (190,739) | 0 | 0 | XXX | XXX | XXX | 274,782 | 1,310,688 | XXX | XXX |
| 38375G-2G-5 | GNMA REMIC TRUST 2012-102 DN | | | 4 | 1.A | 459,441 | 100.5360 | 462,120 | 459,657 | 459,619 | 0 | 13 | 0 | 0 | 1.500 | 1.510 | MON | 575 | 6,895 | 08/27/2012 | 09/20/2040 |
| 38379W-5E-8 | GNMA REMIC TRUST 2016-62 LA | | | | 1.A | 299,334 | 100.8100 | 289,891 | 287,562 | 292,180 | 0 | 1,553 | 0 | 0 | 3.000 | 1.818 | MON | 719 | 8,627 | 07/25/2016 | 09/20/2045 |
| 38379X-KD-1 | GNMA REMIC TRUST 2016-83 AP | | | | 1.A | 440,718 | 100.6090 | 425,453 | 422,878 | 429,932 | 0 | 2,445 | 0 | 0 | 3.000 | 1.772 | MON | 1,057 | 12,686 | 07/28/2016 | 10/20/2045 |
| 38379X-Q9-4 | GNMA REMIC TRUST 2016-90 MA | | | | 1.A | 617,613 | 100.4630 | 595,000 | 592,257 | 601,342 | 0 | 2,752 | 0 | 0 | 3.000 | 1.771 | MON | 1,481 | 17,768 | 08/09/2016 | 10/20/2045 |
| 38380F-4M-5 | GNMA REMIC TRUST 2017-099 JG | | | | 1.A | 978,304 | 102.2210 | 1,003,797 | 981,987 | 980,040 | 0 | 873 | 0 | 0 | 2.500 | 2.636 | MON | 2,046 | 24,550 | 08/22/2017 | 06/20/2047 |
| 38380H-PP-1 | GNMA REMIC TRUST 2017-149 CA | | | | 1.A | 2,009,407 | 102.7060 | 2,106,571 | 2,051,069 | 2,031,539 | 0 | (1,523) | 0 | 0 | 2.500 | 3.038 | MON | 4,273 | 51,277 | 01/25/2018 | 02/20/2046 |
| 38381A-X3-5 | GNMA REMIC TRUST 2018-153 VA | | | | 1.A | 3,407,935 | 102.2090 | 3,387,931 | 3,314,709 | 3,340,130 | 0 | (11,147) | 0 | 0 | 3.500 | 2.537 | MON | 9,668 | 116,015 | 03/26/2019 | 02/20/2030 |
| 0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | 8,212,754 | XXX | 8,270,764 | 8,110,120 | 8,134,782 | 0 | (5,034) | 0 | 0 | XXX | XXX | XXX | 19,818 | 237,817 | XXX | XXX |
| 0599999. Total - U.S. Government Bonds | | | | | | 122,139,591 | XXX | 121,904,607 | 121,160,120 | 121,859,966 | 0 | (195,773) | 0 | 0 | XXX | XXX | XXX | 294,600 | 1,548,504 | XXX | XXX |
| 46513X-FV-7 | STATE OF ISRAEL | | C | 1 | 1.D | 1,000,000 | 99.9800 | 999,800 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 1.150 | 2.379 | JD | 958 | 11,498 | 05/01/2017 | 05/01/2022 |
| 0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations | | | | | | 1,000,000 | XXX | 999,800 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 958 | 11,498 | XXX | XXX |
| 1099999. Total - All Other Government Bonds | | | | | | 1,000,000 | XXX | 999,800 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 958 | 11,498 | XXX | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 3133EC-RH-9 | FEDERAL FARM CREDIT BANKS | | | | 1.A | 2,019,160 | 103.0230 | 2,060,460 | 2,000,000 | 2,003,505 | 0 | (2,381) | 0 | 0 | 2.450 | 2.325 | JD | 3,403 | 49,000 | 12/16/2014 | 06/06/2023 |
| 3133EH-N2-5 | FEDERAL FARM CREDIT BANKS | | | | 1.A | 2,981,790 | 103.1750 | 3,095,250 | 3,000,000 | 2,994,081 | 0 | 3,124 | 0 | 0 | 2.200 | 2.310 | MN | 11,000 | 66,000 | 12/04/2017 | 11/01/2023 |
| 3133EH-ZC-0 | FEDERAL FARM CREDIT BANKS | | | | 1.A | 4,841,700 | 105.1180 | 5,255,900 | 5,000,000 | 4,897,233 | 0 | 20,041 | 0 | 0 | 2.400 | 2.868 | MS | 33,333 | 120,000 | 02/27/2019 | 09/21/2026 |
| 3133EL-M3-5 | FEDERAL FARM CREDIT BANKS | | | 2 | 1.A | 9,975,000 | 96.0740 | 9,607,400 | 10,000,000 | 9,979,594 | 0 | 3,026 | 0 | 0 | 1.050 | 1.083 | JD | 2,625 | 105,000 | 06/23/2020 | 06/22/2028 |
| 3133EL-N3-4 | FEDERAL FARM CREDIT BANKS | | | 2 | 1.A | 11,991,000 | 97.0570 | 11,646,840 | 12,000,000 | 11,992,894 | 0 | 1,261 | 0 | 0 | 0.875 | 0.886 | JD | 2,625 | 105,000 | 06/29/2020 | 06/22/2027 |
| 3133EM-3F-7 | FEDERAL FARM CREDIT BANKS | | | 2 | 1.A | 9,988,000 | 97.9140 | 9,791,400 | 10,000,000 | 9,988,607 | 0 | 607 | 0 | 0 | 1.100 | 1.121 | FA | 39,111 | 0 | 09/09/2021 | 08/23/2027 |
| 3133EM-FR-8 | FEDERAL FARM CREDIT BANKS | | | 2 | 1.A | 2,497,500 | 97.5120 | 2,437,800 | 2,500,000 | 2,498,058 | 0 | 499 | 0 | 0 | 0.540 | 0.560 | MN | 2,175 | 13,500 | 11/18/2020 | 11/03/2025 |
| 3133EM-HW-5 | FEDERAL FARM CREDIT BANKS | | | 2 | 1.A | 9,992,500 | 96.9370 | 9,693,700 | 10,000,000 | 9,993,823 | 0 | 1,231 | 0 | 0 | 0.700 | 0.713 | MN | 6,028 | 70,000 | 12/04/2020 | 11/30/2026 |
| 3133EM-KK-7 | FEDERAL FARM CREDIT BANKS | | | 2 | 1.A | 6,390,000 | 97.1580 | 6,208,396 | 6,390,000 | 6,390,000 | 0 | 0 | 0 | 0 | 0.750 | 0.750 | JD | 1,997 | 47,925 | 12/14/2020 | 12/16/2026 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 3133EM-KT-8 | FEDERAL FARM CREDIT BANKS | | | 2 | 1.A | 1,000,000 | 97.3230 | 973,230 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0.540 | 0.540 | JD | 210 | 5,400 | 12/11/2020 | 12/17/2025 |
| 3133EM-LT-7 | FEDERAL FARM CREDIT BANKS | | | 2 | 1.A | 1,000,000 | 98.9640 | 989,640 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0.210 | 0.210 | JD | 18 | 2,100 | 12/22/2020 | 12/28/2023 |
| 3133EM-M2-5 | FEDERAL FARM CREDIT BANKS | | | | 1.A | 999,130 | 99.9000 | 999,000 | 1,000,000 | 999,391 | 0 | 261 | 0 | 0 | 0.170 | 0.220 | MS | 463 | 425 | 06/21/2021 | 03/23/2023 |
| 3133EM-MB-5 | FEDERAL FARM CREDIT BANKS | | | 2 | 1.A | 5,335,288 | 96.6950 | 5,173,183 | 5,350,000 | 5,337,586 | 0 | 2,299 | 0 | 0 | 0.640 | 0.687 | JJ | 16,740 | 17,120 | 01/20/2021 | 01/05/2027 |
| 3133EM-PN-6 | FEDERAL FARM CREDIT BANKS | | | 2 | 1.A | 9,877,000 | 96.8170 | 9,681,700 | 10,000,000 | 9,894,259 | 0 | 17,259 | 0 | 0 | 0.690 | 0.903 | FA | 28,558 | 34,500 | 02/24/2021 | 02/02/2027 |
| 3133EM-QW-5 | FEDERAL FARM CREDIT BANKS | | | 2 | 1.A | 9,952,300 | 97.0730 | 9,707,300 | 10,000,000 | 9,959,065 | 0 | 6,765 | 0 | 0 | 0.780 | 0.862 | FA | 29,250 | 39,000 | 02/18/2021 | 02/16/2027 |
| 3133EN-AW-0 | FEDERAL FARM CREDIT BANKS | | | 2 | 1.A | 4,974,200 | 99.1040 | 4,955,200 | 5,000,000 | 4,974,814 | 0 | 614 | 0 | 0 | 1.520 | 1.599 | AO | 16,678 | 0 | 10/28/2021 | 10/12/2028 |
| 3133EN-BK-5 | FEDERAL FARM CREDIT BANKS | | | 2 | 1.A | 7,410,000 | 98.9480 | 7,421,100 | 7,500,000 | 7,410,100 | 0 | 100 | 0 | 0 | 1.140 | 1.399 | AO | 16,863 | 0 | 12/29/2021 | 10/20/2026 |
| 3134GV-E7-9 | FEDERAL HOME LOAN MORTGAGE CORP | | | 2 | 1.A | 1,000,000 | 99.4100 | 994,100 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0.500 | 0.500 | JD | 292 | 5,000 | 06/12/2020 | 06/10/2024 |
| 3134GW-4C-7 | FEDERAL HOME LOAN MORTGAGE CORP | | | 2 | 1.A | 4,935,350 | 97.4550 | 4,872,750 | 5,000,000 | 4,941,567 | 0 | 6,217 | 0 | 0 | 0.800 | 1.049 | AO | 7,111 | 20,000 | 06/21/2021 | 10/27/2026 |
| 3134GW-6C-5 | FEDERAL HOME LOAN MORTGAGE CORP | | | 2 | 1.A | 8,919,000 | 97.5520 | 8,779,680 | 9,000,000 | 8,928,742 | 0 | 9,742 | 0 | 0 | 0.800 | 0.968 | AO | 12,600 | 36,000 | 04/27/2021 | 10/28/2026 |
| 3137EA-DB-2 | FEDERAL HOME LOAN MORTGAGE CORP | | | | 1.A | 994,180 | 100.0650 | 1,000,650 | 1,000,000 | 999,978 | 0 | 647 | 0 | 0 | 2.375 | 2.441 | JJ | 11,083 | 23,750 | 01/12/2012 | 01/13/2022 |
| 3130A3-GE-8 | FEDERAL HOME LOAN BANKS | | | | 1.A | 8,113,200 | 105.1710 | 8,413,680 | 8,000,000 | 8,050,273 | 0 | (16,212) | 0 | 0 | 2.750 | 2.528 | JD | 11,000 | 220,000 | 12/20/2017 | 12/13/2024 |
| 3130A4-CH-3 | FEDERAL HOME LOAN BANKS | | | | 1.A | 1,509,870 | 104.2090 | 1,563,135 | 1,500,000 | 1,503,438 | 0 | (1,023) | 0 | 0 | 2.375 | 2.300 | MS | 10,589 | 35,625 | 04/16/2015 | 03/14/2025 |
| 3130A6-AP-2 | FEDERAL HOME LOAN BANKS | | | | 1.A | 3,548,265 | 101.3430 | 3,547,005 | 3,500,000 | 3,505,101 | 0 | (7,273) | 0 | 0 | 2.250 | 2.036 | MS | 24,500 | 78,750 | 09/29/2015 | 09/09/2022 |
| 3130A6-C7-0 | FEDERAL HOME LOAN BANKS | | | | 1.A | 5,220,600 | 105.2580 | 5,262,900 | 5,000,000 | 5,141,703 | 0 | (36,711) | 0 | 0 | 2.625 | 1.829 | MS | 39,740 | 131,250 | 10/29/2019 | 09/12/2025 |
| 3130A8-5X-7 | FEDERAL HOME LOAN BANKS | | | | 1.A | 1,014,010 | 103.2210 | 1,032,210 | 1,000,000 | 1,006,738 | 0 | (1,436) | 0 | 0 | 2.125 | 1.966 | JD | 1,122 | 21,250 | 09/21/2016 | 06/12/2026 |
| 3130A8-HK-2 | FEDERAL HOME LOAN BANKS | | | | 1.A | 1,007,500 | 102.1720 | 1,021,720 | 1,000,000 | 1,002,438 | 0 | (966) | 0 | 0 | 1.750 | 1.648 | JD | 826 | 17,500 | 07/25/2016 | 06/14/2024 |
| 3130A8-XY-4 | FEDERAL HOME LOAN BANKS | | | | 1.A | 2,003,000 | 102.8000 | 2,056,000 | 2,000,000 | 2,001,474 | 0 | (298) | 0 | 0 | 1.875 | 1.859 | MS | 11,458 | 37,500 | 08/30/2016 | 09/11/2026 |
| 3130AA-HE-1 | FEDERAL HOME LOAN BANKS | | | | 1.A | 6,145,200 | 103.4310 | 6,205,860 | 6,000,000 | 6,047,245 | 0 | (23,666) | 0 | 0 | 2.500 | 2.083 | JD | 9,583 | 150,000 | 09/20/2017 | 12/08/2023 |
| 3130AC-DQ-4 | FEDERAL HOME LOAN BANKS | | | | 1.A | 984,950 | 105.7100 | 1,057,100 | 1,000,000 | 990,934 | 0 | 1,462 | 0 | 0 | 2.375 | 2.547 | MS | 7,323 | 23,750 | 09/26/2017 | 09/10/2027 |
| 3130AD-RH-7 | FEDERAL HOME LOAN BANKS | | | | 1.A | 3,929,200 | 105.7730 | 4,230,920 | 4,000,000 | 3,964,903 | 0 | 10,251 | 0 | 0 | 2.875 | 3.165 | MS | 34,181 | 115,000 | 05/15/2018 | 03/14/2025 |
| 3130AK-C4-6 | FEDERAL HOME LOAN BANKS | | | | 1.A | 988,670 | 97.6630 | 976,630 | 1,000,000 | 989,840 | 0 | 1,170 | 0 | 0 | 0.720 | 0.937 | AO | 1,440 | 3,600 | 06/07/2021 | 10/19/2026 |
| 3130AK-JR-8 | FEDERAL HOME LOAN BANKS | | | 2 | 1.A | 8,000,000 | 98.0830 | 7,846,640 | 8,000,000 | 8,000,000 | 0 | 0 | 0 | 0 | 0.570 | 0.570 | JD | 1,900 | 45,600 | 12/11/2020 | 12/16/2025 |
| 3130AK-VQ-6 | FEDERAL HOME LOAN BANKS | | | 2 | 1.A | 1,000,000 | 97.2720 | 972,720 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0.470 | 0.470 | JJ | 1,984 | 2,350 | 02/02/2021 | 10/29/2025 |
| 3130AL-DA-9 | FEDERAL HOME LOAN BANKS | | | 2 | 1.A | 11,874,600 | 98.0190 | 11,762,280 | 12,000,000 | 11,890,744 | 0 | 16,144 | 0 | 0 | 1.000 | 1.183 | FA | 41,667 | 60,000 | 03/17/2021 | 02/26/2027 |
| 3130AL-E2-6 | FEDERAL HOME LOAN BANKS | | | 2 | 1.A | 1,000,000 | 97.5260 | 975,260 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 1.000 | 1.000 | MON | 167 | 8,333 | 02/18/2021 | 08/25/2027 |
| 3130AL-GL-2 | FEDERAL HOME LOAN BANKS | | | 2 | 1.A | 7,397,250 | 98.6850 | 7,401,375 | 7,500,000 | 7,397,464 | 0 | 214 | 0 | 0 | 1.115 | 1.391 | FA | 29,036 | 0 | 12/27/2021 | 02/26/2027 |
| 3130AM-NT-5 | FEDERAL HOME LOAN BANKS | | | | 1.A | 1,000,000 | 98.6920 | 986,920 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0.850 | 0.850 | MN | 826 | 4,250 | 06/08/2021 | 11/26/2025 |
| 3130AM-Q3-9 | FEDERAL HOME LOAN BANKS | | | 2 | 1.A | 4,695,705 | 99.0120 | 4,678,317 | 4,725,000 | 4,696,555 | 0 | 850 | 0 | 0 | 1.450 | 1.548 | JD | 3,235 | 34,256 | 10/18/2021 | 06/14/2028 |
| 3130AM-W6-5 | FEDERAL HOME LOAN BANKS | | | 2 | 1.A | 999,750 | 98.9140 | 989,140 | 1,000,000 | 999,778 | 0 | 28 | 0 | 0 | 0.500 | 0.507 | JD | 14 | 2,500 | 08/13/2021 | 12/30/2024 |
| 3130AN-KK-5 | FEDERAL HOME LOAN BANKS | | | 2 | 1.A | 1,000,000 | 98.6020 | 986,020 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0.500 | 0.500 | FA | 1,736 | 0 | 08/13/2021 | 12/26/2024 |
| 3130AN-YN-4 | FEDERAL HOME LOAN BANKS | | | 2 | 1.A | 9,993,500 | 98.6790 | 9,867,900 | 10,000,000 | 9,993,850 | 0 | 350 | 0 | 0 | 1.000 | 1.013 | MS | 25,278 | 0 | 09/21/2021 | 09/30/2026 |
| 3130AP-J2-2 | FEDERAL HOME LOAN BANKS | | | 2 | 1.A | 999,825 | 99.2310 | 992,310 | 1,000,000 | 999,837 | 0 | 12 | 0 | 0 | 0.660 | 0.666 | AO | 1,155 | 0 | 10/13/2021 | 10/28/2024 |
| 3130AP-VW-2 | FEDERAL HOME LOAN BANKS | | | 2 | 1.A FE | 1,000,000 | 99.8240 | 998,240 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 1.010 | 1.010 | MN | 870 | 0 | 11/12/2021 | 11/25/2024 |
| 3135G0-5S-8 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | 2 | 1.A | 9,985,000 | 97.7150 | 9,771,500 | 10,000,000 | 9,989,042 | 0 | 2,991 | 0 | 0 | 0.500 | 0.531 | FA | 19,028 | 50,000 | 08/24/2020 | 08/14/2025 |
| 3135G0-K3-6 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 1,538,200 | 103.7260 | 1,555,890 | 1,500,000 | 1,517,910 | 0 | (3,955) | 0 | 0 | 2.125 | 1.836 | AO | 5,932 | 31,875 | 09/14/2016 | 04/24/2026 |
| 3135G0-Q2-2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 1,002,000 | 102.7810 | 1,027,810 | 1,000,000 | 1,000,993 | 0 | (199) | 0 | 0 | 1.875 | 1.853 | MS | 5,052 | 18,750 | 09/27/2016 | 09/24/2026 |
| 3135G0-ZR-7 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 10,668,900 | 104.6310 | 10,463,100 | 10,000,000 | 10,228,628 | 0 | (82,580) | 0 | 0 | 2.625 | 1.748 | MS | 83,854 | 262,500 | 06/15/2016 | 09/06/2024 |
| 3135GA-4P-3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | 2 | 1.A | 8,034,400 | 98.1240 | 7,849,920 | 8,000,000 | 8,015,817 | 0 | (17,889) | 0 | 0 | 0.650 | 0.425 | MN | 6,211 | 52,000 | 12/17/2020 | 11/18/2025 |
| 3136G4-X2-4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | 2 | 1.A | 10,014,800 | 97.9190 | 9,791,900 | 10,000,000 | 10,004,927 | 0 | (7,472) | 0 | 0 | 0.600 | 0.525 | FA | 20,167 | 60,167 | 09/09/2020 | 08/29/2025 |
| 442435-4Y-6 | HOUSTON TEXAS UTILITIES SYSTEM | | | 1 | 1.C FE | 3,003,000 | 101.0300 | 3,030,900 | 3,000,000 | 3,000,155 | 0 | (406) | 0 | 0 | 3.228 | 3.214 | MN | 12,374 | 96,840 | 03/13/2014 | 05/15/2022 |
| 880591-ER-9 | TENNESSEE VALLEY AUTHORITY | | | | 1.A FE | 5,093,550 | 105.0100 | 5,250,500 | 5,000,000 | 5,029,573 | 0 | (10,405) | 0 | 0 | 2.875 | 2.647 | MS | 42,326 | 143,750 | 05/21/2015 | 09/15/2024 |
| 2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 249,838,043 | XXX | 247,910,481 | 249,465,000 | 249,152,656 | 0 | (105,706) | 0 | 0 | XXX | XXX | XXX | 696,736 | 2,467,116 | XXX | XXX |
| 31394Y-F3-3 | FHLMC REMIC SERIES 2796 LB | | | 4 | 1.A | 61,243 | 103.0540 | 61,518 | 59,695 | 60,054 | 0 | (124) | 0 | 0 | 4.500 | 3.871 | MON | 224 | 2,686 | 05/20/2009 | 05/15/2024 |
| 31395U-RE-3 | FHLMC REMIC SERIES 2977 AY | | | 4 | 1.A | 163,473 | 103.7310 | 163,689 | 157,802 | 159,399 | 0 | (456) | 0 | 0 | 4.500 | 3.680 | MON | 592 | 7,101 | 02/08/2010 | 05/15/2025 |
| 3137AJ-6A-7 | FHLMC REMIC SERIES 3955 BA | | | 4 | 1.A | 496,488 | 105.0920 | 496,923 | 472,846 | 483,346 | 0 | (1,139) | 0 | 0 | 3.500 | 2.323 | MON | 1,379 | 16,550 | 12/14/2011 | 02/15/2041 |
| 3137AJ-HW-7 | FHLMC REMIC SERIES 3960 YH | | | 4 | 1.A | 47,499 | 100.2160 | 46,583 | 46,482 | 46,536 | 0 | (168) | 0 | 0 | 2.000 | 1.432 | MON | 77 | 930 | 09/20/2012 | 08/15/2040 |
| 3137AN-2J-3 | FHLMC REMIC SERIES 4019 EA | | | | 1.A | 639,152 | 101.0070 | 644,882 | 638,453 | 638,613 | 0 | (279) | 0 | 0 | 3.500 | 3.437 | MON | 1,862 | 22,346 | 11/26/2018 | 10/15/2040 |
| 3137AV-2S-5 | FHLMC REMIC SERIES 4122 PA | | | 4 | 1.A | 1,391,292 | 100.5550 | 1,389,676 | 1,382,006 | 1,386,422 | 0 | (220) | 0 | 0 | 1.500 | 1.372 | MON | 1,728 | 20,730 | 11/26/2012 | 02/15/2042 |
| 3137AW-6M-2 | FHLMC REMIC SERIES 4125 KP | | | 4 | 1.A | 936,495 | 102.2510 | 924,496 | 904,144 | 912,660 | 0 | 573 | 0 | 0 | 2.500 | 1.836 | MON | 1,884 | 22,604 | 12/17/2012 | 05/15/2041 |
| 3137AW-VA-0 | FHLMC REMIC SERIES 4145 UC | | | 4 | 1.A | 1,111,365 | 100.5210 | 1,122,416 | 1,116,599 | 1,113,615 | 0 | 289 | 0 | 0 | 1.500 | 1.597 | MON | 1,396 | 16,749 | 03/20/2013 | 12/15/2027 |
| 3137AY-6Z-9 | FHLMC REMIC SERIES 4150 ND | | | | 1.A | 1,491,860 | 101.4110 | 1,521,707 | 1,500,535 | 1,496,246 | 0 | (167) | 0 | 0 | 1.750 | 1.904 | MON | 2,188 | 26,259 | 05/24/2016 | 07/15/2041 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 3137AY-SG-7 | FHLMC REMIC SERIES 4165 TD | | | | 1.A | 1,616,358 | 99.5220 | 1,677,296 | 1,685,352 | 1,634,993 | 0 | (2,177) | 0 | 0 | 1.500 | 2.812 | MON | 2,107 | 25,280 | 01/24/2018 | 12/15/2042 |
| 3137B0-TR-5 | FHLMC REMIC SERIES 4186 MC | | | 4 | 1.A | 1,077,826 | 100.4670 | 1,130,554 | 1,125,299 | 1,103,486 | 0 | 1,154 | 0 | 0 | 1.500 | 2.447 | MON | 1,407 | 16,879 | 07/22/2013 | 03/15/2028 |
| 3137B1-MQ-2 | FHLMC REMIC SERIES 4198 QD | | | 4 | 1.A | 858,882 | 101.9660 | 864,289 | 847,625 | 853,229 | 0 | 5 | 0 | 0 | 2.000 | 1.726 | MON | 1,413 | 16,952 | 05/22/2013 | 01/15/2033 |
| 3137B1-XV-9 | FHLMC REMIC SERIES 4204 HA | | | 4 | 1.A | 827,864 | 102.7390 | 846,571 | 824,001 | 826,115 | 0 | (77) | 0 | 0 | 2.500 | 2.384 | MON | 1,717 | 20,600 | 09/25/2013 | 05/15/2028 |
| 3137B7-3L-1 | FHLMC REMIC SERIES 4289 WE | | | 4 | 1.A | 953,531 | 102.9020 | 958,001 | 930,984 | 938,853 | 0 | (2,431) | 0 | 0 | 3.000 | 2.281 | MON | 2,327 | 27,930 | 02/20/2014 | 08/15/2031 |
| 3137B7-TL-3 | FHLMC REMIC SERIES 4306 A | | | 4 | 1.A | 70,008 | 100.3750 | 67,205 | 66,954 | 67,120 | 0 | (672) | 0 | 0 | 3.500 | 2.288 | MON | 195 | 2,343 | 05/21/2014 | 03/15/2041 |
| 3137B9-FL-4 | FHLMC REMIC SERIES 4314 KA | | | 4 | 1.A | 157,707 | 100.0500 | 154,172 | 154,095 | 154,214 | 0 | (546) | 0 | 0 | 3.000 | 2.382 | MON | 385 | 4,623 | 06/24/2014 | 12/15/2039 |
| 3137BA-3T-7 | FHLMC REMIC SERIES 4329 KA | | | 4 | 1.A | 343,964 | 100.8620 | 338,107 | 335,217 | 336,180 | 0 | (788) | 0 | 0 | 3.000 | 2.345 | MON | 838 | 10,057 | 06/25/2014 | 01/15/2040 |
| 3137BB-A9-1 | FHLMC REMIC SERIES 4337 BA | | | | 1.A | 1,831,887 | 101.6930 | 1,778,426 | 1,748,818 | 1,778,692 | 0 | (16,026) | 0 | 0 | 3.000 | 1.707 | MON | 4,372 | 52,465 | 05/05/2016 | 02/15/2046 |
| 3137BB-N9-7 | FHLMC REMIC SERIES 4358 DA | | | 4 | 1.A | 291,031 | 100.2610 | 285,109 | 284,366 | 284,885 | 0 | (816) | 0 | 0 | 3.000 | 2.359 | MON | 711 | 8,531 | 07/23/2014 | 06/15/2040 |
| 3137BN-NQ-3 | FHLMC REMIC SERIES 4566 CE | | | | 1.A | 853,677 | 100.9580 | 869,052 | 860,805 | 858,754 | 0 | 573 | 0 | 0 | 2.500 | 2.789 | MON | 1,793 | 21,520 | 03/13/2017 | 01/15/2043 |
| 3137BN-Z8-0 | FHLMC REMIC SERIES 4569 A | | | | 1.A | 2,637,334 | 101.6830 | 2,595,737 | 2,552,774 | 2,588,019 | 0 | (8,258) | 0 | 0 | 2.500 | 1.655 | MON | 5,318 | 63,819 | 07/21/2016 | 11/15/2040 |
| 3137BQ-UP-0 | FHLMC REMIC SERIES 4601 NK | | | | 1.A | 3,346,495 | 100.5390 | 3,397,445 | 3,379,231 | 3,338,325 | 0 | (10,090) | 0 | 0 | 1.950 | 2.410 | MON | 5,491 | 65,895 | 01/14/2020 | 09/15/2045 |
| 3137BR-6T-7 | FHLMC REMIC SERIES 4608 HA | | | | 1.A | 307,611 | 100.1530 | 299,745 | 299,287 | 299,996 | 0 | (1,421) | 0 | 0 | 2.500 | 1.672 | MON | 624 | 7,482 | 09/19/2016 | 06/15/2041 |
| 3137BR-ZF-5 | FHLMC REMIC SERIES 4615 TA | | | | 1.A | 2,418,624 | 101.6940 | 2,419,523 | 2,379,219 | 2,418,009 | 0 | (16,220) | 0 | 0 | 3.000 | 2.144 | MON | 5,948 | 71,377 | 07/26/2019 | 02/15/2046 |
| 3137BX-LE-0 | FHLMC REMIC SERIES 4672 QA | | | | 1.A | 1,375,610 | 100.8730 | 1,352,126 | 1,340,424 | 1,364,108 | 0 | (13,778) | 0 | 0 | 3.500 | 1.473 | MON | 3,910 | 46,915 | 08/22/2019 | 08/15/2045 |
| 3137BW-YH-1 | FHLMC REMIC SERIES 4674 A | | | | 1.A | 235,859 | 100.2970 | 231,001 | 230,317 | 230,861 | 0 | (1,464) | 0 | 0 | 3.000 | 2.036 | MON | 576 | 6,910 | 09/26/2017 | 12/15/2042 |
| 3137BY-XF-2 | FHLMC REMIC SERIES 4690 CA | | | | 1.A | 4,731,157 | 103.6300 | 4,770,226 | 4,603,132 | 4,729,107 | 0 | 18,173 | 0 | 0 | 3.000 | 1.982 | MON | 11,508 | 138,094 | 10/25/2019 | 11/15/2036 |
| 3137F1-XN-3 | FHLMC REMIC SERIES 4698 HP | | | | 1.A | 3,208,362 | 103.3910 | 3,371,952 | 3,261,359 | 3,224,473 | 0 | (265) | 0 | 0 | 3.000 | 3.453 | MON | 8,153 | 97,841 | 12/18/2018 | 05/15/2046 |
| 3137FA-ZM-3 | FHLMC REMIC SERIES 4717 BA | | | | 1.A | 2,279,775 | 102.8720 | 2,284,566 | 2,220,785 | 2,276,720 | 0 | 4,276 | 0 | 0 | 3.000 | 1.946 | MON | 5,552 | 66,624 | 12/16/2019 | 02/15/2047 |
| 3137FA-ZV-3 | FHLMC REMIC SERIES 4717 BP | | | | 1.A | 3,296,330 | 102.8720 | 3,303,258 | 3,211,037 | 3,291,913 | 0 | 6,183 | 0 | 0 | 3.000 | 1.946 | MON | 8,028 | 96,331 | 12/16/2019 | 02/15/2047 |
| 3137FD-KH-4 | FHLMC REMIC SERIES 4759 NA | | | | 1.A | 1,105,423 | 101.4020 | 1,129,391 | 1,113,776 | 1,110,444 | 0 | 1,797 | 0 | 0 | 3.000 | 3.374 | MON | 2,784 | 33,413 | 01/23/2019 | 08/15/2044 |
| 3137F3-W8-3 | FHLMC REMIC SERIES 4764 WJ | | | | 1.A | 625,786 | 100.7680 | 635,157 | 630,316 | 629,336 | 0 | 1,273 | 0 | 0 | 3.000 | 3.290 | MON | 1,576 | 18,909 | 03/27/2018 | 01/15/2045 |
| 3137FL-KM-5 | FHLMC REMIC SERIES 4869 AJ | | | | 1.A | 4,147,634 | 106.8190 | 4,319,438 | 4,043,698 | 4,150,945 | 0 | 4,321 | 0 | 0 | 3.500 | 2.789 | MON | 11,794 | 141,529 | 04/25/2019 | 04/15/2049 |
| 31415Y-LW-7 | FNMA PASS-THRU POOL 993241 | | | 4 | 1.A | 51,068 | 104.9040 | 50,946 | 48,564 | 49,493 | 0 | (285) | 0 | 0 | 4.000 | 2.041 | MON | 162 | 1,943 | 09/15/2010 | 06/01/2024 |
| 31417Y-GK-7 | FNMA PASS-THRU 15 YEAR | | | 4 | 1.A | 135,617 | 104.9870 | 137,815 | 131,269 | 132,869 | 0 | (418) | 0 | 0 | 4.000 | 2.881 | MON | 438 | 5,251 | 01/25/2011 | 10/01/2024 |
| 3136B7-B3-4 | FNMA REMIC SERIES 2019-069 | | | | 1.A | 3,027,301 | 102.0880 | 2,947,072 | 2,886,795 | 3,052,331 | 0 | 18,165 | 0 | 0 | 2.500 | 1.151 | MON | 6,014 | 72,170 | 05/21/2020 | 12/25/2049 |
| 31394B-MD-3 | FNMA REMIC TRUST 2004-89 AQ | | | 4 | 1.A | 240,037 | 103.0900 | 241,861 | 234,611 | 235,908 | 0 | (365) | 0 | 0 | 4.500 | 4.028 | MON | 880 | 10,558 | 02/24/2010 | 12/25/2024 |
| 31398M-Q2-5 | FNMA REMIC TRUST 2010-36 BC | | | | 1.A | 3,295,691 | 106.4540 | 3,421,259 | 3,213,838 | 3,287,172 | 0 | (1,837) | 0 | 0 | 4.000 | 3.116 | MON | 10,713 | 128,554 | 12/13/2018 | 04/25/2030 |
| 3136A2-AR-4 | FNMA REMIC TRUST 2011-110 EC | | | 4 | 1.A | 632,171 | 101.1070 | 627,887 | 621,012 | 625,046 | 0 | (1,046) | 0 | 0 | 2.000 | 1.553 | MON | 1,035 | 12,420 | 02/25/2013 | 04/25/2041 |
| 3136A2-MY-6 | FNMA REMIC TRUST 2011-128 QB | | | 4 | 1.A | 210,163 | 101.2380 | 205,383 | 202,872 | 204,335 | 0 | (815) | 0 | 0 | 2.500 | 1.467 | MON | 423 | 5,072 | 07/09/2012 | 03/25/2039 |
| 31397S-XM-1 | FNMA REMIC TRUST 2011-40 KA | | | 4 | 1.A | 324,137 | 103.6750 | 331,897 | 320,132 | 322,730 | 0 | (253) | 0 | 0 | 3.500 | 2.974 | MON | 934 | 11,205 | 06/15/2011 | 03/25/2026 |
| 3136A8-ZR-4 | FNMA REMIC TRUST 2012-103 DA | | | 4 | 1.A | 242,986 | 100.4910 | 231,346 | 230,216 | 233,171 | 0 | (549) | 0 | 0 | 3.500 | 2.394 | MON | 671 | 8,058 | 08/15/2012 | 10/25/2041 |
| 3136AA-JT-3 | FNMA REMIC TRUST 2012-139 CA | | | | 1.A | 3,318,813 | 101.0720 | 3,427,675 | 3,391,320 | 3,331,912 | 0 | (2,041) | 0 | 0 | 2.000 | 2.556 | MON | 5,652 | 67,826 | 12/20/2016 | 11/25/2042 |
| 3136AA-5A-9 | FNMA REMIC TRUST 2012-149 ND | | | | 1.A | 1,635,628 | 102.4490 | 1,675,685 | 1,635,628 | 1,635,628 | 0 | 0 | 0 | 0 | 2.000 | 2.000 | MON | 2,726 | 32,713 | 10/24/2016 | 06/25/2042 |
| 3136AA-6K-6 | FNMA REMIC TRUST 2012-151 YA | | | 4 | 1.A | 1,074,425 | 101.5170 | 1,061,370 | 1,045,510 | 1,057,939 | 0 | (1,112) | 0 | 0 | 2.000 | 1.444 | MON | 1,743 | 20,910 | 04/22/2013 | 01/25/2028 |
| 3136A3-X9-7 | FNMA REMIC TRUST 2012-3 BA | | | 4 | 1.A | 213,314 | 100.5230 | 214,497 | 213,381 | 213,373 | 0 | 8 | 0 | 0 | 2.000 | 2.007 | MON | 356 | 4,268 | 01/18/2012 | 04/25/2040 |
| 3136A5-XR-2 | FNMA REMIC TRUST 2012-30 PB | | | 4 | 1.A | 202,457 | 100.5880 | 202,761 | 201,576 | 201,695 | 0 | (109) | 0 | 0 | 2.250 | 2.154 | MON | 378 | 4,535 | 03/19/2012 | 10/25/2040 |
| 3136A4-2C-2 | FNMA REMIC TRUST 2012-34 PB | | | 4 | 1.A | 643,821 | 101.7130 | 649,974 | 639,028 | 640,781 | 0 | (2) | 0 | 0 | 2.000 | 1.855 | MON | 1,065 | 12,781 | 03/27/2012 | 01/25/2032 |
| 3136A5-AC-0 | FNMA REMIC TRUST 2012-40 MG | | | 4 | 1.A | 1,537,956 | 102.3670 | 1,566,040 | 1,529,829 | 1,534,295 | 0 | (644) | 0 | 0 | 2.500 | 2.341 | MON | 3,187 | 38,246 | 05/27/2014 | 04/25/2041 |
| 3136A5-P6-7 | FNMA REMIC TRUST 2012-53 PB | | | 4 | 1.A | 552,237 | 101.3390 | 544,985 | 537,784 | 541,454 | 0 | (740) | 0 | 0 | 2.250 | 1.685 | MON | 1,008 | 12,100 | 07/16/2012 | 02/25/2041 |
| 3136A7-U3-4 | FNMA REMIC TRUST 2012-84 QG | | | 4 | 1.A | 229,862 | 102.3770 | 232,421 | 227,025 | 227,848 | 0 | (200) | 0 | 0 | 3.000 | 2.636 | MON | 568 | 6,811 | 04/21/2014 | 09/25/2031 |
| 3136A7-5E-8 | FNMA REMIC TRUST 2012-96 PD | | | 4 | 1.A | 254,873 | 100.6110 | 253,148 | 251,610 | 252,228 | 0 | (410) | 0 | 0 | 2.000 | 1.677 | MON | 419 | 5,032 | 08/27/2012 | 07/25/2041 |
| 3136AC-ES-6 | FNMA REMIC TRUST 2013-10 DE | | | | 1.A | 2,164,021 | 101.5970 | 2,193,440 | 2,158,961 | 2,161,502 | 0 | 100 | 0 | 0 | 2.000 | 1.942 | MON | 3,598 | 43,179 | 04/21/2016 | 10/25/2041 |
| 3136AH-U9-9 | FNMA REMIC TRUST 2013-133 VT | | | 4 | 1.A | 2,058,426 | 102.2760 | 2,045,663 | 2,000,140 | 2,008,836 | 0 | (4,538) | 0 | 0 | 3.000 | 2.432 | MON | 5,000 | 60,004 | 01/27/2014 | 05/25/2025 |
| 3136AC-WN-7 | FNMA REMIC TRUST 2013-20 CA | | | | 1.A | 2,276,386 | 101.9070 | 2,272,222 | 2,229,702 | 2,259,598 | 0 | 6,430 | 0 | 0 | 2.500 | 2.023 | MON | 4,645 | 55,743 | 04/19/2016 | 01/25/2043 |
| 3136AD-MZ-9 | FNMA REMIC TRUST 2013-30 JA | | | | 1.A | 1,424,588 | 97.5490 | 1,486,479 | 1,523,828 | 1,422,992 | 0 | (25,860) | 0 | 0 | 1.500 | 3.186 | MON | 1,905 | 22,857 | 10/16/2015 | 04/25/2043 |
| 3136AD-EY-1 | FNMA REMIC TRUST 2013-36 AB | | | 4 | 1.A | 925,651 | 102.7720 | 925,850 | 900,877 | 909,511 | 0 | (786) | 0 | 0 | 3.000 | 2.389 | MON | 2,252 | 27,026 | 10/23/2013 | 05/25/2032 |
| 3136AD-V4-8 | FNMA REMIC TRUST 2013-41 WG | | | 4 | 1.A | 2,016,251 | 102.7420 | 2,065,727 | 2,010,596 | 2,013,623 | 0 | 80 | 0 | 0 | 2.500 | 2.438 | MON | 4,189 | 50,265 | 06/04/2014 | 11/25/2042 |
| 3136AD-5Q-8 | FNMA REMIC TRUST 2013-50 MN | | | | 1.A | 1,314,513 | 101.3870 | 1,321,799 | 1,303,717 | 1,313,056 | 0 | (381) | 0 | 0 | 2.500 | 1.874 | MON | 2,716 | 32,593 | 11/15/2019 | 01/25/2033 |
| 3136AJ-K4-7 | FNMA REMIC TRUST 2014-28 ND | | | 4 | 1.A | 1,020,516 | 100.9970 | 1,007,241 | 997,298 | 999,518 | 0 | 679 | 0 | 0 | 3.000 | 2.387 | MON | 2,493 | 29,919 | 06/24/2014 | 03/25/2040 |
| 3136AR-R4-2 | FNMA REMIC TRUST 2016-25 A | | | | 1.A | 786,959 | 101.4190 | 765,130 | 754,424 | 762,700 | 0 | (2,824) | 0 | 0 | 3.000 | 1.574 | MON | 1,886 | 22,633 | 08/19/2016 | 11/25/2042 |
| 3136AT-JR-6 | FNMA REMIC TRUST 2016-49 PA | | | | 1.A | 2,845,591 | 103.5100 | 2,875,823 | 2,778,304 | 2,821,532 | 0 | 6,729 | 0 | 0 | 3.000 | 2.421 | MON | 6,946 | 83,349 | 05/24/2017 | 09/25/2045 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 3136AT-CK-8 | FNMA REMIC TRUST 2016-50 BN | | | | 1.A | 8,949,167 | 102.1390 | 8,827,512 | 8,642,646 | 8,837,578 | 0 | (92,147) | 0 | 0 | 3.000 | 2.169 | MON | 21,607 | 259,240 | 09/23/2019 | 02/25/2046 |
| 3136AU-MC-2 | FNMA REMIC TRUST 2016-94 MN | | | | 1.A | 2,551,494 | 102.5690 | 2,645,147 | 2,578,895 | 2,564,244 | 0 | (1,962) | 0 | 0 | 2.500 | 2.758 | MON | 5,373 | 64,472 | 01/26/2017 | 05/25/2045 |
| 3136AV-V9-7 | FNMA REMIC TRUST 2017-22 BE | | | | 1.A | 614,371 | 100.5650 | 594,436 | 591,096 | 595,555 | 0 | (4,061) | 0 | 0 | 3.500 | 2.122 | MON | 1,724 | 20,688 | 04/26/2017 | 08/25/2040 |
| 3136AW-EJ-2 | FNMA REMIC TRUST 2017-28 A | | | | 1.A | 153,334 | 100.5570 | 149,629 | 148,801 | 149,268 | 0 | (1,363) | 0 | 0 | 3.500 | 2.201 | MON | 434 | 5,208 | 11/27/2017 | 05/25/2045 |
| 3136AX-FG-5 | FNMA REMIC TRUST 2017-54 P | | | | 1.A | 4,249,328 | 102.8410 | 4,313,438 | 4,194,278 | 4,237,963 | 0 | 4,085 | 0 | 0 | 3.000 | 2.611 | MON | 10,486 | 125,828 | 05/29/2019 | 05/25/2046 |
| 3136AY-DD-2 | FNMA REMIC TRUST 2017-66 BH | | | | 1.A | 65,908 | 100.0910 | 63,824 | 63,766 | 63,882 | 0 | (774) | 0 | 0 | 3.500 | 2.034 | MON | 186 | 2,232 | 10/26/2017 | 05/25/2044 |
| 3136B1-DG-6 | FNMA REMIC TRUST 2018-11B VC | | | | 1.A | 547,276 | 99.9670 | 528,674 | 528,849 | 529,377 | 0 | (5,424) | 0 | 0 | 4.000 | 2.798 | MON | 1,763 | 21,154 | 04/27/2018 | 04/25/2029 |
| 3136B4-3E-6 | FNMA REMIC TRUST 2019-37 TC | | | | 1.A | 5,121,294 | 104.3320 | 5,254,480 | 5,036,307 | 5,125,879 | 0 | 6,491 | 0 | 0 | 2.500 | 2.030 | MON | 10,492 | 125,908 | 08/22/2019 | 03/25/2037 |
| 3136B8-5H-8 | FNMA REMIC TRUST 2020-16 JG | | | | 1.A | 3,176,154 | 101.2380 | 3,111,319 | 3,073,272 | 3,169,748 | 0 | 8,866 | 0 | 0 | 2.000 | 0.911 | MON | 5,122 | 61,465 | 05/21/2020 | 01/01/2050 |
| 2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities | | | | | | 105,021,390 | XXX | 105,922,091 | 103,485,191 | 104,512,243 | 0 | (138,275) | 0 | 0 | XXX | XXX | XXX | 231,044 | 2,772,488 | XXX | XXX |
| 3137BH-XJ-1 | FHLMC REMIC SERIES K-045 A2 | | | | 1.A | 10,762,500 | 105.0500 | 10,505,000 | 10,000,000 | 10,277,752 | 0 | (91,486) | 0 | 0 | 3.023 | 2.041 | MON | 25,192 | 302,300 | 06/14/2016 | 01/25/2025 |
| 3137BM-TX-4 | FHLMC REMIC SERIES K-052 A2 | | | | 1.A | 10,776,563 | 106.3130 | 10,631,300 | 10,000,000 | 10,308,599 | 0 | (87,077) | 0 | 0 | 3.151 | 2.202 | MON | 26,258 | 315,100 | 05/06/2016 | 11/25/2025 |
| 30291K-AN-0 | FREMF MTG TR 2013--K30 B | | | | 1.A | 7,161,875 | 103.1730 | 7,222,110 | 7,000,000 | 7,025,525 | 0 | (19,289) | 0 | 0 | 3.555 | 3.275 | MON | 20,738 | 252,112 | 03/12/2015 | 06/25/2045 |
| 30261N-AE-0 | FREMF MTG TR 2013-K25 B | | | | 1.A | 7,320,766 | 101.9790 | 7,240,509 | 7,100,000 | 7,122,083 | 0 | (29,351) | 0 | 0 | 3.620 | 3.200 | MON | 21,418 | 260,699 | 05/04/2015 | 11/25/2045 |
| 30291H-AE-7 | FREMF MTG TR 2013-K28 B | | | | 1.A | 8,621,547 | 102.5710 | 8,718,535 | 8,500,000 | 8,534,020 | 0 | (44,645) | 0 | 0 | 3.489 | 3.114 | MON | 24,713 | 300,842 | 07/26/2019 | 06/25/2046 |
| 30291J-AJ-2 | FREMF MTG TR 2013-K29 B | | | | 1.A | 7,210,000 | 102.9650 | 7,207,550 | 7,000,000 | 7,030,228 | 0 | (26,117) | 0 | 0 | 3.474 | 3.097 | MON | 20,266 | 246,787 | 04/13/2015 | 05/25/2046 |
| 30291M-AN-6 | FREMF MTG TR 2013-K31 B | | | | 1.A | 7,185,938 | 103.0740 | 7,215,180 | 7,000,000 | 7,029,321 | 0 | (23,324) | 0 | 0 | 3.632 | 3.290 | MON | 21,188 | 257,537 | 05/21/2015 | 07/25/2046 |
| 30265A-AN-4 | FREMF MTG TR 2013-K33 B | | | | 1.A | 6,928,359 | 103.4580 | 7,242,060 | 7,000,000 | 6,980,185 | 0 | 11,522 | 0 | 0 | 3.496 | 3.691 | MON | 20,395 | 248,153 | 06/24/2015 | 08/25/2046 |
| 30291R-AA-3 | FREMF MTG TR 2013-K34 B | | | | 1.A | 7,165,625 | 103.5920 | 7,251,440 | 7,000,000 | 7,029,909 | 0 | (20,786) | 0 | 0 | 3.728 | 3.436 | MON | 21,748 | 264,781 | 02/16/2016 | 09/25/2046 |
| 30286X-AN-9 | FREMF MTG TR 2015-K43 B | | | | 1.A | 11,038,125 | 105.6500 | 10,565,000 | 10,000,000 | 10,717,371 | 0 | (241,405) | 0 | 0 | 3.732 | 1.260 | MON | 31,098 | 378,529 | 09/03/2020 | 02/25/2048 |
| 2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities | | | | | | 84,171,297 | XXX | 83,798,684 | 80,600,000 | 82,054,994 | 0 | (571,957) | 0 | 0 | XXX | XXX | XXX | 233,015 | 2,826,840 | XXX | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 439,030,730 | XXX | 437,631,256 | 433,550,191 | 435,719,893 | 0 | (815,939) | 0 | 0 | XXX | XXX | XXX | 1,160,795 | 8,066,444 | XXX | XXX |
| 05565Q-CP-1 | BP CAPITAL MARKETS AMER INC | | C | 1 | 1.G FE | 516,025 | 105.3870 | 526,935 | 500,000 | 504,173 | 0 | (1,877) | 0 | 0 | 3.814 | 3.401 | FA | 7,469 | 19,070 | 01/13/2015 | 02/10/2024 |
| 278062-AG-9 | EATON CORP OHIO | | C | 1 | 2.A FE | 2,937,116 | 106.4580 | 2,783,877 | 2,615,000 | 2,893,204 | 0 | (43,912) | 0 | 0 | 3.103 | 1.089 | MS | 23,892 | 81,143 | 02/10/2021 | 09/15/2027 |
| 278062-AC-8 | EATON CORP PLC | | C | 1 | 2.A FE | 2,986,800 | 101.8660 | 3,055,980 | 3,000,000 | 2,997,891 | 0 | 2,456 | 0 | 0 | 2.750 | 2.836 | MN | 13,521 | 82,500 | 03/28/2017 | 11/02/2022 |
| 377372-AH-0 | GLAXOSMITHKLINE CAP INC | | C | 1 | 1.F FE | 983,490 | 102.4380 | 1,024,380 | 1,000,000 | 997,396 | 0 | 2,073 | 0 | 0 | 2.800 | 3.020 | MS | 8,011 | 28,000 | 08/20/2014 | 03/18/2023 |
| 377373-AD-7 | GLAXOSMITHKLINE CAP PLC | | C | 1 | 1.F FE | 1,518,815 | 100.8510 | 1,512,765 | 1,500,000 | 1,500,785 | 0 | (2,193) | 0 | 0 | 2.850 | 2.701 | MN | 6,294 | 42,750 | 12/05/2012 | 05/08/2022 |
| 478375-AG-3 | JOHNSON CONTROLS INTERNATION | | C | 2 | 2.B FE | 4,848,816 | 105.3100 | 5,007,491 | 4,755,000 | 4,791,635 | 0 | (15,417) | 0 | 0 | 3.625 | 3.268 | JJ | 85,706 | 172,369 | 02/13/2018 | 07/02/2024 |
| 641062-AE-4 | NESTLE HOLDINGS INC | | C | 1 | 1.D FE | 4,971,550 | 107.2900 | 5,364,500 | 5,000,000 | 4,983,943 | 0 | 3,952 | 0 | 0 | 3.500 | 3.593 | MS | 47,153 | 175,000 | 09/26/2018 | 09/24/2025 |
| 806854-AH-8 | SCHLUMBERGER INVT SA | | C | 2 | 1.F FE | 996,600 | 104.4590 | 1,044,590 | 1,000,000 | 999,249 | 0 | 371 | 0 | 0 | 3.650 | 3.691 | JD | 3,042 | 36,500 | 11/26/2013 | 12/01/2023 |
| 82620K-AU-7 | SIEMENS FIN NV | | C | 1 | 1.E FE | 1,498,485 | 107.8390 | 1,617,585 | 1,500,000 | 1,499,149 | 0 | 147 | 0 | 0 | 3.400 | 3.412 | MS | 14,875 | 51,000 | 03/07/2017 | 03/16/2027 |
| 90352J-AA-1 | UBS GROUP FDG SWITZ AG | | C | 2 | 1.G FE | 999,980 | 101.0140 | 1,010,140 | 1,000,000 | 999,995 | 0 | 3 | 0 | 0 | 3.491 | 3.491 | MN | 3,685 | 34,910 | 03/16/2017 | 05/23/2023 |
| 904764-AU-1 | UNILEVER CAP CORP | | C | 1 | 1.E FE | 6,339,020 | 102.3030 | 6,138,180 | 6,000,000 | 6,270,282 | 0 | (57,899) | 0 | 0 | 2.000 | 0.997 | JJ | 51,000 | 120,000 | 09/15/2020 | 07/28/2026 |
| 88579Y-AY-7 | 3M CO | | | 2 | 1.E FE | 4,569,830 | 106.4980 | 4,379,198 | 4,112,000 | 4,474,452 | 0 | (62,857) | 0 | 0 | 2.875 | 1.224 | AO | 24,958 | 118,220 | 06/23/2020 | 10/15/2027 |
| 00037B-AF-9 | ABB FIN USA INC | | | 1,2 | 1.G FE | 1,000,860 | 111.8950 | 1,118,950 | 1,000,000 | 1,000,573 | 0 | (83) | 0 | 0 | 3.800 | 3.789 | AO | 9,289 | 38,000 | 05/21/2018 | 04/03/2028 |
| 002824-BA-7 | ABBOTT LABS | | | 1 | 1.F FE | 996,810 | 100.4370 | 1,004,370 | 1,000,000 | 999,898 | 0 | 488 | 0 | 0 | 2.550 | 2.600 | MS | 7,508 | 25,500 | 03/09/2015 | 03/15/2022 |
| 00724F-AC-5 | ADOBE SYS INC | | | 2 | 1.E FE | 6,008,500 | 105.7860 | 6,347,160 | 6,000,000 | 6,008,761 | 0 | (3,838) | 0 | 0 | 3.250 | 3.189 | FA | 81,250 | 195,000 | 08/22/2019 | 02/01/2025 |
| 00751Y-AC-0 | ADVANCE AUTO PARTS INC | | | 1 | 2.B FE | 3,096,060 | 104.9870 | 3,149,610 | 3,000,000 | 3,026,370 | 0 | (12,975) | 0 | 0 | 4.500 | 4.019 | JD | 11,250 | 135,000 | 02/04/2016 | 12/01/2023 |
| 009158-AY-2 | AIR PRODS & CHEMS INC | | | 1 | 1.F FE | 4,077,300 | 101.4930 | 4,059,720 | 4,000,000 | 4,059,883 | 0 | (11,023) | 0 | 0 | 1.850 | 1.551 | MN | 9,456 | 74,000 | 06/12/2020 | 05/15/2027 |
| 02079K-AJ-6 | ALPHABET INC | | | 1 | 1.C FE | 5,000,000 | 96.9000 | 4,845,000 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 0.800 | 0.800 | FA | 15,111 | 41,111 | 08/25/2020 | 08/15/2027 |
| 023135-AZ-9 | AMAZON COM INC | | | 1 | 1.D FE | 1,001,930 | 104.6920 | 1,046,920 | 1,000,000 | 1,000,949 | 0 | (366) | 0 | 0 | 2.800 | 2.760 | FA | 10,033 | 28,000 | 04/02/2019 | 08/22/2024 |
| 023135-BR-6 | AMAZON COM INC | | | 1 | 1.D FE | 7,101,500 | 98.6680 | 6,906,760 | 7,000,000 | 7,086,126 | 0 | (15,374) | 0 | 0 | 1.200 | 0.959 | JD | 6,533 | 84,000 | 01/13/2021 | 06/03/2027 |
| 025816-BM-0 | AMERICAN EXPRESS CO | | | 2 | 1.G FE | 3,010,260 | 101.0300 | 3,030,900 | 3,000,000 | 3,001,113 | 0 | (2,183) | 0 | 0 | 2.500 | 2.425 | FA | 31,250 | 75,000 | 08/21/2017 | 08/01/2022 |
| 0258M0-EL-9 | AMERICAN EXPRESS CR CORP | | | 2 | 1.F FE | 987,740 | 107.0520 | 1,070,520 | 1,000,000 | 992,945 | 0 | 1,184 | 0 | 0 | 3.300 | 3.446 | MN | 5,317 | 33,000 | 04/27/2017 | 05/03/2027 |
| 02665W-DJ-7 | AMERICAN HONDA FINANCE CORP | | | 1 | 1.G FE | 2,991,660 | 102.8670 | 3,086,010 | 3,000,000 | 2,993,880 | 0 | 1,134 | 0 | 0 | 2.350 | 2.393 | JJ | 33,879 | 70,500 | 01/08/2020 | 01/08/2027 |
| 03076C-AF-3 | AMERIPRISE FINANCIAL INC | | | 1 | 1.G FE | 6,205,775 | 105.4490 | 6,185,638 | 5,866,000 | 5,952,530 | 0 | (46,337) | 0 | 0 | 4.000 | 3.147 | AO | 49,535 | 234,640 | 11/06/2018 | 10/15/2023 |
| 031162-BV-1 | AMGEN INC | | | 2 | 2.A FE | 5,240,400 | 105.3370 | 5,266,850 | 5,000,000 | 5,091,203 | 0 | (36,344) | 0 | 0 | 3.625 | 2.831 | MN | 19,635 | 181,250 | 09/14/2017 | 05/22/2024 |
| 03444R-AB-4 | ANDREW W MELLON FNDTN | | | 1 | 1.A FE | 6,024,171 | 97.0720 | 5,969,928 | 6,150,000 | 6,037,504 | 0 | 13,333 | 0 | 0 | 0.947 | 1.288 | FA | 24,267 | 29,120 | 04/23/2021 | 08/01/2027 |
| 037833-AK-6 | APPLE INC | | | 1 | 1.B FE | 1,678,264 | 102.3930 | 1,761,160 | 1,720,000 | 1,713,221 | 0 | 4,856 | 0 | 0 | 2.400 | 2.704 | MN | 6,651 | 41,280 | 11/22/2013 | 05/03/2023 |
| 037833-AS-9 | APPLE INC | | | 1 | 1.B FE | 544,570 | 105.7810 | 528,905 | 500,000 | 533,493 | 0 | (11,077) | 0 | 0 | 3.450 | 0.573 | MN | 2,635 | 17,250 | 03/19/2021 | 05/06/2024 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 037833-BG-4 | APPLE INC | | | 1 | 1.B FE | 500,500 | 106.4480 | 532,240 | 500,000 | 500,186 | 0 | (52) | 0 | 0 | 3.200 | 3.188 | MN | 2,133 | 16,000 | 05/13/2015 | 05/13/2025 |
| 037833-BU-3 | APPLE INC | | | 1 | 1.B FE | 1,997,860 | 102.0920 | 2,041,840 | 2,000,000 | 1,999,621 | 0 | 321 | 0 | 0 | 2.850 | 2.867 | FA | 20,267 | 57,000 | 02/16/2016 | 02/23/2023 |
| 037833-CM-0 | APPLE INC | | | 1 | 1.B FE | 2,999,850 | 100.0320 | 3,000,960 | 3,000,000 | 2,999,997 | 0 | 31 | 0 | 0 | 2.500 | 2.501 | FA | 29,583 | 75,000 | 02/02/2017 | 02/09/2022 |
| 037833-DB-3 | APPLE INC | | | 2 | 1.B FE | 998,880 | 106.6570 | 1,066,570 | 1,000,000 | 999,324 | 0 | 108 | 0 | 0 | 2.900 | 2.913 | MS | 8,781 | 29,000 | 09/05/2017 | 09/12/2027 |
| 038222-AL-9 | APPLIED MATERIALS INC | | | 1 | 1.F FE | 5,667,350 | 108.0380 | 5,401,900 | 5,000,000 | 5,516,330 | 0 | (99,692) | 0 | 0 | 3.300 | 1.168 | AO | 41,250 | 165,000 | 06/24/2020 | 04/01/2027 |
| 039483-BL-5 | ARCHER DANIELS MIDLAND CO | | | 1 | 1.F FE | 4,605,800 | 104.0480 | 5,202,400 | 5,000,000 | 4,757,055 | 0 | 47,535 | 0 | 0 | 2.500 | 3.654 | FA | 48,611 | 125,000 | 09/07/2018 | 08/11/2026 |
| 05348E-BA-6 | AVALONBAY CMNTYS INC MTN BE | | | 1 | 1.G FE | 996,540 | 107.4510 | 1,074,510 | 1,000,000 | 998,003 | 0 | 334 | 0 | 0 | 3.350 | 3.391 | MN | 4,281 | 33,500 | 05/03/2017 | 05/15/2027 |
| 06051G-FS-3 | BANK OF AMERICA CORP | | | | 1.G FE | 5,382,500 | 108.4390 | 5,421,950 | 5,000,000 | 5,244,378 | 0 | (64,481) | 0 | 0 | 3.875 | 2.442 | FA | 80,729 | 193,750 | 10/29/2019 | 08/01/2025 |
| 06406R-AA-5 | BANK NEW YORK MELLON CORP | | | 2 | 1.F FE | 997,860 | 100.0380 | 1,000,380 | 1,000,000 | 999,954 | 0 | 448 | 0 | 0 | 2.600 | 2.646 | FA | 10,400 | 26,000 | 01/31/2017 | 02/07/2022 |
| 06406H-CQ-0 | BANK NEW YORK MTN BK ENT | | | 2 | 1.F FE | 548,885 | 109.1990 | 545,995 | 500,000 | 530,933 | 0 | (7,718) | 0 | 0 | 3.950 | 2.242 | MN | 2,359 | 19,750 | 08/21/2019 | 11/18/2025 |
| 06406H-DA-4 | BANK NEW YORK MTN BK ENT | | | 2 | 1.F FE | 4,873,652 | 104.9540 | 4,899,253 | 4,668,000 | 4,667,257 | 0 | 222 | 0 | 0 | 3.000 | 3.005 | FA | 49,403 | 140,040 | 08/25/2016 | 02/24/2025 |
| 07330M-AA-5 | BB&T BRH BKG & TR CO GLOBAL BK | | | 2 | 1.F FE | 5,063,106 | 109.0400 | 5,070,360 | 4,650,000 | 4,859,320 | 0 | (40,689) | 0 | 0 | 3.800 | 2.781 | AO | 29,941 | 176,700 | 09/09/2016 | 10/30/2026 |
| 084670-BS-6 | BERKSHIRE HATHAWAY INC DEL | | | 1 | 1.C FE | 2,053,140 | 107.0820 | 2,141,640 | 2,000,000 | 2,023,414 | 0 | (5,519) | 0 | 0 | 3.125 | 2.810 | MS | 18,403 | 62,500 | 04/01/2016 | 03/15/2026 |
| 09247X-AL-5 | BLACKROCK INC | | | 1 | 1.D FE | 6,992,321 | 105.6960 | 7,081,632 | 6,700,000 | 6,808,684 | 0 | (46,967) | 0 | 0 | 3.500 | 2.740 | MS | 67,093 | 234,500 | 12/04/2017 | 03/18/2024 |
| 09256B-AD-9 | BLACKSTONE HOLDINGS FINANCE LLC | | | 1 | 1.E FE | 5,499,150 | 104.0330 | 5,201,650 | 5,000,000 | 5,111,301 | 0 | (96,318) | 0 | 0 | 4.750 | 2.724 | FA | 89,722 | 237,500 | 10/18/2017 | 02/15/2023 |
| 097023-BQ-7 | BOEING CO | | | 1 | 2.C FE | 1,477,815 | 100.8130 | 1,512,195 | 1,500,000 | 1,495,167 | 0 | 3,236 | 0 | 0 | 1.875 | 2.101 | JD | 1,250 | 28,125 | 05/16/2016 | 06/15/2023 |
| 097023-BT-1 | BOEING CO | | | 1 | 2.C FE | 2,963,700 | 100.0990 | 3,002,970 | 3,000,000 | 2,998,726 | 0 | 7,511 | 0 | 0 | 2.125 | 2.381 | MS | 21,250 | 63,750 | 02/14/2017 | 03/01/2022 |
| 110122-AT-5 | BRISTOL MYERS SQUIBB CO | | | 1 | 1.F FE | 492,170 | 100.9380 | 504,690 | 500,000 | 499,494 | 0 | 853 | 0 | 0 | 2.000 | 2.176 | FA | 4,167 | 10,000 | 07/27/2012 | 08/01/2022 |
| 110122-CN-6 | BRISTOL-MYERS SQUIBB CO | | | 1 | 1.F FE | 6,816,840 | 107.5840 | 6,455,040 | 6,000,000 | 6,630,926 | 0 | (144,374) | 0 | 0 | 3.200 | 0.707 | JD | 8,533 | 192,000 | 09/17/2020 | 06/15/2026 |
| 110122-CX-4 | BRISTOL-MYERS SQUIBB CO | | | 1 | 1.F FE | 531,040 | 101.8970 | 509,485 | 500,000 | 510,040 | 0 | (16,093) | 0 | 0 | 3.550 | 0.317 | FA | 6,706 | 17,750 | 09/11/2020 | 08/15/2022 |
| 12189L-AM-3 | BURLINGTON NORTHERN SANTA FE | | | 1 | 1.G FE | 512,350 | 102.0020 | 510,010 | 500,000 | 501,875 | 0 | (1,910) | 0 | 0 | 3.000 | 2.601 | MS | 4,417 | 15,000 | 03/01/2016 | 03/15/2023 |
| 12189L-BA-8 | BURLINGTON NORTHERN SANTA FE | | | 1 | 1.G FE | 4,535,960 | 107.6800 | 4,307,200 | 4,000,000 | 4,457,953 | 0 | (78,007) | 0 | 0 | 3.250 | 0.988 | JD | 5,778 | 130,000 | 02/02/2021 | 06/15/2027 |
| 134429-AY-5 | CAMPBELL SOUP CO | | | 1 | 2.C FE | 2,858,100 | 101.0640 | 3,031,920 | 3,000,000 | 2,987,912 | 0 | 20,092 | 0 | 0 | 2.500 | 3.199 | FA | 31,042 | 75,000 | 11/24/2014 | 08/02/2022 |
| 142339-AG-5 | CARLISLE COS INC | | | 2 | 2.B FE | 4,925,850 | 105.4870 | 5,274,350 | 5,000,000 | 4,965,427 | 0 | 11,014 | 0 | 0 | 3.500 | 3.752 | JD | 14,583 | 175,000 | 03/20/2018 | 12/01/2024 |
| 14913R-2G-1 | CATERPILLAR FINANCIAL SERVICE | | | 1 | 1.F FE | 5,037,350 | 97.0210 | 4,851,050 | 5,000,000 | 5,030,635 | 0 | (5,196) | 0 | 0 | 1.100 | 0.989 | MS | 16,347 | 55,000 | 09/15/2020 | 09/14/2027 |
| 15189X-AQ-1 | CENTERPOINT ENERGY HOUSTON | | | 1 | 1.F FE | 998,840 | 103.0350 | 1,030,350 | 1,000,000 | 999,427 | 0 | 115 | 0 | 0 | 2.400 | 2.413 | MS | 8,000 | 24,000 | 08/08/2016 | 09/01/2026 |
| 166764-AH-3 | CHEVRON CORP NEW | | | 1 | 1.D FE | 5,034,800 | 102.9700 | 5,148,500 | 5,000,000 | 5,006,099 | 0 | (4,785) | 0 | 0 | 3.191 | 3.089 | JD | 3,102 | 159,550 | 06/25/2015 | 06/24/2023 |
| 171340-AH-5 | CHURCH & DWIGHT INC | | | 1 | 2.A FE | 2,966,940 | 101.6280 | 3,048,840 | 3,000,000 | 2,996,394 | 0 | 4,676 | 0 | 0 | 2.875 | 3.038 | AO | 21,563 | 86,250 | 02/18/2015 | 10/01/2022 |
| 17252M-AN-0 | CINTAS CORP NO 2 | | | 1 | 1.G FE | 5,059,850 | 109.4660 | 5,473,300 | 5,000,000 | 5,040,212 | 0 | (7,230) | 0 | 0 | 3.700 | 3.523 | AO | 46,250 | 185,000 | 03/12/2019 | 04/01/2027 |
| 17275R-AV-4 | CISCO SYS INC | | | 1 | 1.E FE | 6,801,760 | 101.1100 | 6,572,150 | 6,500,000 | 6,523,372 | 0 | (50,487) | 0 | 0 | 3.000 | 2.203 | JD | 8,667 | 195,000 | 05/04/2016 | 06/15/2022 |
| 17275R-AW-2 | CISCO SYS INC | | | 1 | 1.E FE | 997,330 | 107.7940 | 1,077,940 | 1,000,000 | 998,971 | 0 | 275 | 0 | 0 | 3.500 | 3.532 | JD | 1,556 | 35,000 | 06/10/2015 | 06/15/2025 |
| 17275R-BH-4 | CISCO SYS INC | | | 1 | 1.E FE | 1,037,100 | 102.4870 | 1,024,870 | 1,000,000 | 1,029,942 | 0 | (7,158) | 0 | 0 | 2.200 | 0.267 | MS | 6,172 | 11,000 | 08/17/2021 | 09/20/2023 |
| 172967-KG-5 | CITIGROUP INC | | | | 2.A FE | 4,288,114 | 108.1810 | 4,354,285 | 4,025,000 | 4,203,790 | 0 | (41,618) | 0 | 0 | 3.700 | 2.534 | JJ | 69,912 | 148,925 | 12/12/2019 | 01/12/2026 |
| 189054-AU-3 | CLOROX CO DEL | | | 1 | 2.A FE | 4,259,422 | 106.5330 | 4,405,140 | 4,135,000 | 4,181,478 | 0 | (16,226) | 0 | 0 | 3.500 | 3.064 | JD | 6,432 | 144,725 | 11/22/2016 | 12/15/2024 |
| 12572Q-AE-5 | CME GROUP INC | | | 1 | 1.D FE | 3,743,369 | 101.7730 | 3,679,094 | 3,615,000 | 3,633,973 | 0 | (26,358) | 0 | 0 | 3.000 | 2.247 | MS | 31,933 | 108,450 | 09/11/2017 | 09/15/2022 |
| 191216-CU-2 | COCA COLA CO | | | 1 | 1.E FE | 5,128,700 | 99.4820 | 4,974,100 | 5,000,000 | 5,101,351 | 0 | (18,082) | 0 | 0 | 1.450 | 1.064 | JD | 6,042 | 72,500 | 06/25/2020 | 06/01/2027 |
| 19416Q-EC-0 | COLGATE PALMOLIVE CO | | | 1 | 1.D FE | 514,500 | 101.8900 | 509,450 | 500,000 | 503,021 | 0 | (2,222) | 0 | 0 | 2.100 | 1.640 | MN | 1,750 | 10,500 | 08/25/2016 | 05/01/2023 |
| 20030N-BN-0 | COMCAST CORP | | | 1 | 1.G FE | 3,371,700 | 106.9200 | 3,207,600 | 3,000,000 | 3,269,774 | 0 | (78,821) | 0 | 0 | 3.375 | 0.674 | FA | 38,250 | 101,250 | 09/15/2020 | 08/15/2025 |
| 20030N-BW-0 | COMCAST CORP | | | 1 | 1.G FE | 998,800 | 103.6270 | 1,036,270 | 1,000,000 | 999,388 | 0 | 113 | 0 | 0 | 2.350 | 2.363 | JJ | 10,836 | 23,500 | 07/12/2016 | 01/15/2027 |
| 205887-BR-2 | CONAGRA BRANDS INC | | | 1 | 2.C FE | 1,061,642 | 101.9020 | 1,061,819 | 1,042,000 | 1,046,295 | 0 | (3,911) | 0 | 0 | 3.200 | 2.805 | JJ | 14,449 | 33,344 | 11/27/2017 | 01/25/2023 |
| 20826F-AA-4 | CONOCOPHILLIPS CO | | | 2 | 1.G FE | 999,500 | 101.2050 | 1,012,050 | 1,000,000 | 999,947 | 0 | 54 | 0 | 0 | 2.400 | 2.406 | JD | 1,067 | 24,000 | 12/21/2012 | 12/15/2022 |
| 22160K-AL-9 | COSTCO WHOLESALE CORP | | | 1 | 1.D FE | 3,112,950 | 103.9010 | 3,117,030 | 3,000,000 | 3,057,542 | 0 | (25,217) | 0 | 0 | 2.750 | 1.862 | MN | 9,854 | 82,500 | 10/11/2019 | 05/18/2024 |
| 126408-HH-9 | CSX CORP | | | 1 | 2.A FE | 6,813,180 | 107.2990 | 6,437,940 | 6,000,000 | 6,649,418 | 0 | (121,522) | 0 | 0 | 3.250 | 1.090 | JD | 16,250 | 195,000 | 08/25/2020 | 06/01/2027 |
| 231021-AR-7 | CUMMINS INC | | | 2 | 1.E FE | 1,016,750 | 104.1230 | 1,041,230 | 1,000,000 | 1,003,062 | 0 | (1,953) | 0 | 0 | 3.650 | 3.439 | AO | 9,125 | 36,500 | 02/24/2014 | 10/01/2023 |
| 231021-AU-0 | CUMMINS INC | | | 1 | 1.F FE | 6,820,604 | 98.0920 | 6,670,256 | 6,800,000 | 6,815,044 | 0 | (4,132) | 0 | 0 | 0.750 | 0.687 | MS | 17,000 | 51,992 | 08/26/2020 | 09/01/2025 |
| 244199-BH-7 | DEERE & CO | | | 2 | 1.F FE | 3,813,390 | 104.5050 | 3,657,675 | 3,500,000 | 3,713,324 | 0 | (65,403) | 0 | 0 | 2.750 | 0.820 | AO | 20,319 | 96,250 | 06/19/2020 | 04/15/2025 |
| 24422E-TV-1 | DEERE JOHN CAP CORP | | | | 1.F FE | 997,970 | 101.1440 | 1,011,440 | 1,000,000 | 999,708 | 0 | 417 | 0 | 0 | 2.150 | 2.193 | MS | 6,749 | 21,500 | 09/05/2017 | 09/08/2022 |
| 24422E-VA-4 | DEERE JOHN CAP CORP | | | | 1.F FE | 1,030,120 | 100.6980 | 1,006,980 | 1,000,000 | 1,007,732 | 0 | (17,153) | 0 | 0 | 1.950 | 0.230 | JD | 975 | 19,500 | 09/11/2020 | 06/13/2022 |
| 250847-EJ-5 | DETROIT EDISON CO | | | 2 | 1.F FE | 998,440 | 100.4370 | 1,004,370 | 1,000,000 | 999,919 | 0 | 173 | 0 | 0 | 2.650 | 2.668 | JD | 1,178 | 26,500 | 06/19/2012 | 06/15/2022 |
| 254687-FK-7 | DISNEY WALT CO | | | 1 | 1.G FE | 3,671,775 | 101.6050 | 3,763,449 | 3,704,000 | 3,685,956 | 0 | 6,537 | 0 | 0 | 1.750 | 1.938 | FA | 22,147 | 64,820 | 10/21/2019 | 08/30/2024 |
| 25468P-DM-5 | DISNEY WALT CO | | | 1 | 2.A FE | 922,220 | 100.9010 | 1,009,010 | 1,000,000 | 958,392 | 0 | 8,393 | 0 | 0 | 1.850 | 2.825 | JJ | 7,760 | 18,500 | 06/22/2017 | 07/30/2026 |
| 25746U-DF-3 | DOMINION ENERGY INC | | | 1 | 2.B FE | 1,662,330 | 107.7210 | 1,615,815 | 1,500,000 | 1,626,048 | 0 | (23,651) | 0 | 0 | 3.600 | 1.846 | MS | 15,900 | 54,000 | 06/16/2020 | 03/15/2027 |
| 26138E-AS-8 | DR PEPPER SNAPPLE GROUP INC | | | 2 | 2.B FE | 2,223,399 | 105.9610 | 2,314,188 | 2,184,000 | 2,203,398 | 0 | (4,938) | 0 | 0 | 3.400 | 3.141 | MN | 9,488 | 74,256 | 09/28/2017 | 11/15/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 233331-AY-3 | DTE ENERGY CO | | | 1 | 2.B FE | 3,222,780 | 104.2910 | 3,128,730 | 3,000,000 | 3,197,461 | 0 | (25,319) | 0 | 0 | 2.850 | 1.338 | AO | 21,375 | 42,750 | 05/26/2021 | 10/01/2026 |
| 26442C-AS-3 | DUKE ENERGY CAROLINAS LLC | | | 1 | 1.F FE | 1,296,854 | 105.5180 | 1,371,734 | 1,300,000 | 1,298,344 | 0 | 308 | 0 | 0 | 2.950 | 2.978 | JD | 3,196 | 38,350 | 11/14/2016 | 12/01/2026 |
| 278642-AE-3 | EBAY INC | | | 1 | 2.A FE | 2,087,436 | 100.5960 | 2,137,665 | 2,125,000 | 2,121,957 | 0 | 5,511 | 0 | 0 | 2.600 | 2.870 | JJ | 25,476 | 55,250 | 03/24/2015 | 07/15/2022 |
| 278642-AL-7 | EBAY INC | | | 1 | 2.A FE | 2,028,580 | 105.0490 | 2,100,980 | 2,000,000 | 2,009,665 | 0 | (3,923) | 0 | 0 | 3.450 | 3.233 | FA | 28,750 | 69,000 | 11/08/2016 | 08/01/2024 |
| 532457-BP-2 | ELI LILLY & CO | | | 1 | 1.F FE | 999,650 | 106.7290 | 1,067,290 | 1,000,000 | 999,799 | 0 | 34 | 0 | 0 | 3.100 | 3.104 | MN | 3,961 | 31,000 | 05/04/2017 | 05/15/2027 |
| 291011-BE-3 | EMERSON ELEC CO | | | 1 | 1.F FE | 1,365,546 | 101.6280 | 1,422,792 | 1,400,000 | 1,394,283 | 0 | 4,933 | 0 | 0 | 2.625 | 2.998 | FA | 13,883 | 36,750 | 09/15/2015 | 02/15/2023 |
| 291011-BP-8 | EMERSON ELEC CO | | | 1 | 1.F FE | 5,021,000 | 97.3240 | 4,866,200 | 5,000,000 | 5,017,598 | 0 | (3,402) | 0 | 0 | 0.875 | 0.799 | AO | 9,236 | 46,545 | 01/26/2021 | 10/15/2026 |
| 30231G-AC-6 | EXXON MOBIL CORP | | | 2 | 1.D FE | 1,035,840 | 104.5160 | 1,045,160 | 1,000,000 | 1,008,545 | 0 | (4,194) | 0 | 0 | 3.176 | 2.725 | MS | 9,352 | 31,760 | 12/12/2014 | 03/15/2024 |
| 30231G-BC-5 | EXXON MOBIL CORP | | | 1 | 1.D FE | 1,007,090 | 102.4880 | 1,024,880 | 1,000,000 | 1,003,757 | 0 | (1,430) | 0 | 0 | 2.019 | 1.867 | FA | 7,571 | 20,190 | 08/21/2019 | 08/16/2024 |
| 31428X-BF-2 | FEDEX CORP | | | 1 | 2.B FE | 3,014,040 | 106.7090 | 3,201,270 | 3,000,000 | 3,006,276 | 0 | (1,448) | 0 | 0 | 3.250 | 3.194 | AO | 24,375 | 97,500 | 03/21/2016 | 04/01/2026 |
| 316773-CP-3 | FIFTH THIRD BANCORP | | | 2 | 2.B FE | 5,160,700 | 105.7590 | 5,287,950 | 5,000,000 | 5,044,037 | 0 | (21,245) | 0 | 0 | 4.300 | 3.829 | JJ | 98,542 | 215,000 | 12/21/2015 | 01/16/2024 |
| 337915-AA-0 | FIRSTMERIT CORP | | | | 2.A FE | 2,075,500 | 103.4830 | 2,069,660 | 2,000,000 | 2,012,636 | 0 | (11,126) | 0 | 0 | 4.350 | 3.754 | FA | 35,525 | 87,000 | 10/15/2015 | 02/04/2023 |
| 337738-AM-0 | FISERV INC | | | 2 | 2.B FE | 3,025,950 | 101.5590 | 3,046,770 | 3,000,000 | 3,001,822 | 0 | (3,540) | 0 | 0 | 3.500 | 3.377 | AO | 26,250 | 105,000 | 05/28/2014 | 10/01/2022 |
| 337738-AQ-1 | FISERV INC | | | 1 | 2.B FE | 3,002,580 | 104.5440 | 3,136,320 | 3,000,000 | 3,000,926 | 0 | (528) | 0 | 0 | 3.800 | 3.781 | AO | 28,500 | 114,000 | 09/25/2018 | 10/01/2023 |
| 343498-AB-7 | FLOWERS FOODS INC | | | 1 | 2.B FE | 4,976,650 | 107.3170 | 5,365,850 | 5,000,000 | 4,987,815 | 0 | 2,315 | 0 | 0 | 3.500 | 3.556 | AO | 43,750 | 175,000 | 10/24/2016 | 10/01/2026 |
| 34959J-AG-3 | FORTIVE CORP | | | 1 | 2.B FE | 3,791,080 | 105.9870 | 4,239,480 | 4,000,000 | 3,873,118 | 0 | 25,574 | 0 | 0 | 3.150 | 3.933 | JD | 5,600 | 126,000 | 08/23/2018 | 06/15/2026 |
| 369550-AU-2 | GENERAL DYNAMICS CORP | | | 1 | 1.G FE | 988,800 | 101.0780 | 1,010,780 | 1,000,000 | 998,912 | 0 | 1,219 | 0 | 0 | 2.250 | 2.377 | MN | 2,875 | 22,500 | 11/21/2012 | 11/15/2022 |
| 37331N-AH-4 | GEORGIA-PACIFIC LLC | | | 1 | 1.G FE | 4,992,450 | 105.9250 | 5,296,250 | 5,000,000 | 4,996,193 | 0 | 1,115 | 0 | 0 | 3.600 | 3.626 | MS | 60,000 | 180,000 | 06/27/2018 | 03/01/2025 |
| 375558-AW-3 | GILEAD SCIENCES INC | | | 1 | 2.A FE | 5,145,550 | 105.1350 | 5,256,750 | 5,000,000 | 5,039,608 | 0 | (18,836) | 0 | 0 | 3.700 | 3.288 | AO | 46,250 | 185,000 | 11/24/2015 | 04/01/2024 |
| 38141G-RD-8 | GOLDMAN SACHS GROUP INC | | | | 2.A FE | 3,111,720 | 102.9920 | 3,089,760 | 3,000,000 | 3,022,584 | 0 | (20,709) | 0 | 0 | 3.625 | 2.898 | JJ | 48,031 | 108,750 | 06/22/2017 | 01/22/2023 |
| 406216-BD-2 | HALLIBURTON CO | | | 2 | 2.A FE | 507,805 | 103.2480 | 516,240 | 500,000 | 501,248 | 0 | (900) | 0 | 0 | 3.500 | 3.307 | FA | 7,292 | 17,500 | 10/28/2013 | 08/01/2023 |
| 437076-BC-5 | HOME DEPOT INC | | | 1 | 1.F FE | 5,557,400 | 105.4200 | 5,271,000 | 5,000,000 | 5,156,156 | 0 | (79,723) | 0 | 0 | 3.750 | 2.066 | FA | 70,833 | 187,500 | 09/29/2016 | 02/15/2024 |
| 437076-BG-6 | HOME DEPOT INC | | | 1 | 1.F FE | 996,320 | 100.7670 | 1,007,670 | 1,000,000 | 999,761 | 0 | 562 | 0 | 0 | 2.625 | 2.683 | JD | 2,188 | 26,250 | 05/28/2015 | 06/01/2022 |
| 437076-BM-3 | HOME DEPOT INC | | | 2 | 1.F FE | 1,522,920 | 106.2950 | 1,594,425 | 1,500,000 | 1,511,434 | 0 | (2,664) | 0 | 0 | 3.000 | 2.797 | AO | 11,250 | 45,000 | 06/22/2017 | 04/01/2026 |
| 438516-BL-9 | HONEYWELL INTERNATIONAL INC | | | 1 | 1.F FE | 3,457,830 | 104.7500 | 3,666,250 | 3,500,000 | 3,477,321 | 0 | 4,330 | 0 | 0 | 2.500 | 2.644 | MN | 14,583 | 87,500 | 09/26/2017 | 11/01/2026 |
| 440452-AH-3 | HORMEL FOODS CORP | | | 1 | 1.F FE | 2,511,900 | 99.6970 | 2,492,425 | 2,500,000 | 2,511,033 | 0 | (867) | 0 | 0 | 1.700 | 1.626 | JD | 3,306 | 21,250 | 06/24/2021 | 06/03/2028 |
| 445658-CF-2 | HUNT J B TRANS SVCS INC | | | 2 | 2.A FE | 5,728,315 | 108.7580 | 5,573,848 | 5,125,000 | 5,654,019 | 0 | (74,296) | 0 | 0 | 3.875 | 1.223 | MS | 66,198 | 99,297 | 06/03/2021 | 03/01/2026 |
| 446150-AQ-7 | HUNTINGTON BANCSHARES INC | | | 2 | 2.A FE | 4,889,806 | 102.9950 | 4,712,021 | 4,575,000 | 4,805,594 | 0 | (84,212) | 0 | 0 | 2.625 | 0.602 | FA | 48,371 | 120,094 | 01/27/2021 | 08/06/2024 |
| 452308-AX-7 | ILLINOIS TOOL WORKS INC | | | 1 | 1.E FE | 2,527,827 | 104.9260 | 2,397,559 | 2,285,000 | 2,470,651 | 0 | (39,208) | 0 | 0 | 2.650 | 0.854 | MN | 7,737 | 60,553 | 07/15/2020 | 11/15/2026 |
| 454889-AS-5 | INDIANA MICHIGAN POWER CO | | | 1 | 1.G FE | 2,303,300 | 109.9460 | 2,198,920 | 2,000,000 | 2,250,932 | 0 | (38,587) | 0 | 0 | 3.850 | 1.685 | MN | 9,839 | 77,000 | 08/21/2020 | 05/15/2028 |
| 458140-AM-2 | INTEL CORP | | | 1 | 1.E FE | 1,493,595 | 102.0690 | 1,531,035 | 1,500,000 | 1,499,311 | 0 | 702 | 0 | 0 | 2.700 | 2.749 | JD | 1,800 | 40,500 | 12/04/2012 | 12/15/2022 |
| 458140-AS-9 | INTEL CORP | | | 1 | 1.E FE | 1,544,660 | 107.9480 | 1,619,220 | 1,500,000 | 1,527,040 | 0 | (7,802) | 0 | 0 | 3.700 | 3.137 | JJ | 23,433 | 55,500 | 08/22/2019 | 07/29/2025 |
| 45866F-AA-2 | INTERCONTINENTAL EXCHANGE INC | | | 1 | 1.G FE | 518,920 | 105.3360 | 526,680 | 500,000 | 506,391 | 0 | (3,413) | 0 | 0 | 4.000 | 3.259 | AO | 4,222 | 20,000 | 02/28/2018 | 10/15/2023 |
| 45866F-AF-1 | INTERCONTINENTAL EXCHANGE INC | | | 1 | 1.G FE | 5,463,200 | 106.4000 | 5,320,000 | 5,000,000 | 5,412,691 | 0 | (50,509) | 0 | 0 | 3.100 | 1.518 | MS | 45,639 | 77,500 | 04/19/2021 | 09/15/2027 |
| 459200-HP-9 | INTERNATIONAL BUSINESS MACHS | | | 1 | 1.G FE | 1,495,710 | 103.8950 | 1,558,425 | 1,500,000 | 1,499,219 | 0 | 472 | 0 | 0 | 3.375 | 3.409 | FA | 21,094 | 50,625 | 08/08/2013 | 08/01/2023 |
| 459200-JR-3 | INTERNATIONAL BUSINESS MACHS | | | 1 | 1.G FE | 994,690 | 107.2930 | 1,072,930 | 1,000,000 | 997,088 | 0 | 518 | 0 | 0 | 3.300 | 3.363 | JJ | 14,117 | 33,000 | 01/24/2017 | 01/27/2027 |
| 459200-KH-3 | INTERNATIONAL BUSINESS MACHS | | | | 1.G FE | 4,095,800 | 99.7220 | 3,988,880 | 4,000,000 | 4,074,837 | 0 | (13,794) | 0 | 0 | 1.700 | 1.327 | MN | 8,689 | 68,000 | 06/22/2020 | 05/15/2027 |
| 478160-BT-0 | JOHNSON & JOHNSON | | | 1 | 1.A FE | 514,600 | 101.4500 | 507,250 | 500,000 | 502,363 | 0 | (2,324) | 0 | 0 | 2.050 | 1.572 | MS | 3,417 | 10,250 | 07/19/2016 | 03/01/2023 |
| 478160-CP-7 | JOHNSON & JOHNSON | | | 1 | 1.A FE | 8,102,800 | 97.8720 | 7,829,760 | 8,000,000 | 8,083,822 | 0 | (14,869) | 0 | 0 | 0.950 | 0.755 | MS | 25,333 | 77,267 | 09/21/2020 | 09/01/2027 |
| 46625H-JJ-0 | JPMORGAN CHASE & CO | | | | 1.G FE | 2,934,840 | 103.1030 | 3,093,090 | 3,000,000 | 2,988,236 | 0 | 8,449 | 0 | 0 | 3.375 | 3.679 | MN | 16,875 | 101,250 | 12/18/2014 | 05/01/2023 |
| 46625H-MN-7 | JPMORGAN CHASE & CO | | | 2 | 1.F FE | 561,265 | 108.2510 | 541,255 | 500,000 | 548,800 | 0 | (12,465) | 0 | 0 | 3.900 | 0.883 | JJ | 8,992 | 9,750 | 02/23/2021 | 07/15/2025 |
| 46647P-BT-2 | JPMORGAN CHASE & CO | | | 1 | 1.F FE | 5,015,950 | 97.4690 | 4,873,450 | 5,000,000 | 5,013,047 | 0 | (2,595) | 0 | 0 | 1.045 | 0.990 | MN | 6,096 | 52,250 | 11/18/2020 | 11/19/2026 |
| 485170-AV-6 | KANSAS CITY SOUTHERN | | | 1 | 2.B FE | 3,167,876 | 102.3020 | 3,284,917 | 3,211,000 | 3,201,121 | 0 | 6,927 | 0 | 0 | 3.000 | 3.231 | MN | 12,309 | 96,330 | 11/17/2016 | 05/15/2023 |
| 49327M-2K-9 | KEY BANK | | | | 1.G FE | 1,995,260 | 106.3810 | 2,127,620 | 2,000,000 | 1,998,203 | 0 | 489 | 0 | 0 | 3.300 | 3.328 | JD | 5,500 | 66,000 | 05/27/2015 | 06/01/2025 |
| 49327M-2S-2 | KEYBANK | | | | 1.G FE | 999,670 | 100.8790 | 1,008,790 | 1,000,000 | 999,969 | 0 | 68 | 0 | 0 | 2.400 | 2.407 | JD | 1,467 | 24,000 | 06/06/2017 | 06/09/2022 |
| 49326E-EK-5 | KEYCORP | | | | 2.A FE | 3,099,570 | 101.7030 | 3,051,090 | 3,000,000 | 3,087,427 | 0 | (12,143) | 0 | 0 | 2.250 | 1.669 | AO | 15,938 | 67,500 | 03/24/2021 | 04/06/2027 |
| 494368-BH-5 | KIMBERLY CLARK CORP | | | 1 | 1.F FE | 984,740 | 100.3500 | 1,003,500 | 1,000,000 | 999,713 | 0 | 1,690 | 0 | 0 | 2.400 | 2.573 | MS | 8,000 | 24,000 | 02/06/2012 | 03/01/2022 |
| 494368-BQ-5 | KIMBERLY CLARK CORP | | | 1 | 1.F FE | 493,850 | 104.6690 | 523,345 | 500,000 | 497,737 | 0 | 674 | 0 | 0 | 2.650 | 2.800 | MS | 4,417 | 13,250 | 10/22/2015 | 03/01/2025 |
| 494368-BY-8 | KIMBERLY CLARK CORP | | | 1 | 1.F FE | 2,037,926 | 113.2950 | 1,926,015 | 1,700,000 | 1,976,638 | 0 | (39,901) | 0 | 0 | 3.950 | 1.358 | MN | 11,192 | 67,150 | 06/16/2020 | 11/01/2028 |
| 494368-CC-5 | KIMBERLY-CLARK CORP | | | 1 | 1.F FE | 4,886,650 | 96.9370 | 4,846,850 | 5,000,000 | 4,899,905 | 0 | 13,255 | 0 | 0 | 1.050 | 1.416 | MS | 15,458 | 26,250 | 03/16/2021 | 09/15/2027 |
| 512807-AS-7 | LAM RESEARCH CORP | | | 1 | 1.G FE | 4,478,080 | 108.9090 | 4,356,360 | 4,000,000 | 4,414,974 | 0 | (63,106) | 0 | 0 | 3.750 | 1.116 | MS | 44,167 | 75,000 | 05/14/2021 | 03/15/2026 |
| 29736R-AN-0 | LAUDER ESTEE COS INC | | | 1 | 1.E FE | 529,015 | 102.7410 | 513,705 | 500,000 | 522,209 | 0 | (6,806) | 0 | 0 | 2.000 | 0.421 | JD | 833 | 10,000 | 02/16/2021 | 12/01/2024 |
| 539830-BG-3 | LOCKHEED MARTIN CORP | | | 1 | 1.G FE | 1,793,636 | 101.8310 | 1,827,866 | 1,795,000 | 1,794,781 | 0 | 205 | 0 | 0 | 3.100 | 3.112 | JJ | 25,659 | 55,645 | 12/16/2015 | 01/15/2023 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 539830-BH-1 | LOCKHEED MARTIN CORP | | | 1 | 1.G FE | 1,972,720 | 108.3000 | 2,166,000 | 2,000,000 | 1,984,492 | 0 | 3,493 | 0 | 0 | 3.550 | 3.759 | JJ | 32,739 | 71,000 | 06/20/2018 | 01/15/2026 |
| 548661-DP-9 | LOWES COS INC | | | 1 | 2.A FE | 2,452,321 | 106.7580 | 2,460,772 | 2,305,000 | 2,419,874 | 0 | (21,714) | 0 | 0 | 3.100 | 2.085 | MN | 11,512 | 71,455 | 06/24/2020 | 05/03/2027 |
| 55279H-AK-6 | MANUFACTURER AND TRADERS | | | 2 | 1.G FE | 1,037,630 | 104.5000 | 1,045,000 | 1,000,000 | 1,021,646 | 0 | (6,877) | 0 | 0 | 2.900 | 2.155 | FA | 11,681 | 29,000 | 08/22/2019 | 02/06/2025 |
| 571676-AJ-4 | MARS INC DEL | | | 1 | 1.F FE | 4,502,340 | 97.1260 | 4,370,670 | 4,500,000 | 4,501,772 | 0 | (388) | 0 | 0 | 0.875 | 0.866 | JJ | 18,047 | 39,375 | 07/13/2020 | 07/16/2026 |
| 57636Q-AB-0 | MASTERCARD INC | | | 1 | 1.E FE | 6,243,192 | 105.2410 | 6,351,294 | 6,035,000 | 6,144,137 | 0 | (26,386) | 0 | 0 | 3.375 | 2.554 | AO | 50,920 | 169,931 | 10/13/2021 | 04/01/2024 |
| 579780-AJ-6 | MCCORMICK & CO INC | | | 2 | 2.B FE | 991,380 | 103.3940 | 1,033,940 | 1,000,000 | 998,347 | 0 | 945 | 0 | 0 | 3.500 | 3.603 | MS | 11,667 | 35,000 | 08/14/2013 | 09/01/2023 |
| 58013M-EY-6 | MCDONALDS CORP | | | 1 | 2.A FE | 6,558,540 | 107.6390 | 6,458,340 | 6,000,000 | 6,386,025 | 0 | (97,849) | 0 | 0 | 3.700 | 1.976 | JJ | 93,117 | 222,000 | 08/24/2020 | 01/30/2026 |
| 585055-BS-4 | MEDTRONIC INC | | | 1 | 1.G FE | 2,313,812 | 106.5100 | 2,501,920 | 2,349,000 | 2,330,344 | 0 | 5,376 | 0 | 0 | 3.500 | 3.765 | MS | 24,208 | 82,215 | 10/18/2018 | 03/15/2025 |
| 58933Y-AQ-8 | MERCK & CO INC | | | 1 | 1.E FE | 1,002,660 | 100.2280 | 1,002,280 | 1,000,000 | 1,000,045 | 0 | (413) | 0 | 0 | 2.350 | 2.308 | FA | 9,204 | 23,500 | 03/27/2015 | 02/10/2022 |
| 58933Y-AY-1 | MERCK & CO. INC | | | 1 | 1.E FE | 5,017,250 | 98.0680 | 4,903,400 | 5,000,000 | 5,014,081 | 0 | (3,169) | 0 | 0 | 0.750 | 0.680 | FA | 13,229 | 43,750 | 01/26/2021 | 02/24/2026 |
| 59156R-BH-0 | METLIFE INC | | | 1 | 1.G FE | 1,013,940 | 105.5640 | 1,055,640 | 1,000,000 | 1,003,647 | 0 | (1,515) | 0 | 0 | 3.600 | 3.432 | AO | 8,100 | 36,000 | 06/03/2014 | 04/10/2024 |
| 59217G-CK-3 | METROPOLITAN LIFE GLOBAL FDG I | | | | 1.D FE | 8,700,160 | 106.3130 | 8,505,040 | 8,000,000 | 8,618,821 | 0 | (81,339) | 0 | 0 | 3.000 | 1.580 | MS | 68,000 | 240,000 | 03/16/2021 | 09/19/2027 |
| 594918-AW-4 | MICROSOFT CORP | | | 2 | 1.A FE | 1,293,604 | 105.2700 | 1,368,510 | 1,300,000 | 1,298,563 | 0 | 696 | 0 | 0 | 3.625 | 3.684 | JD | 2,094 | 47,125 | 12/03/2013 | 12/15/2023 |
| 594918-BB-9 | MICROSOFT CORP | | | 2 | 1.A FE | 997,910 | 104.7320 | 1,047,320 | 1,000,000 | 999,288 | 0 | 216 | 0 | 0 | 2.700 | 2.724 | FA | 10,425 | 27,000 | 02/09/2015 | 02/12/2025 |
| 594918-BQ-6 | MICROSOFT CORP | | | 1 | 1.A FE | 2,492,525 | 101.9050 | 2,547,625 | 2,500,000 | 2,498,197 | 0 | 1,095 | 0 | 0 | 2.000 | 2.046 | FA | 19,861 | 50,000 | 08/01/2016 | 08/08/2023 |
| 608190-AJ-3 | MOHAWK INDS INC | | | 1 | 2.A FE | 3,521,770 | 102.3160 | 3,581,060 | 3,500,000 | 3,504,648 | 0 | (5,382) | 0 | 0 | 3.850 | 3.687 | FA | 56,146 | 134,750 | 09/07/2018 | 02/01/2023 |
| 617446-8V-4 | MORGAN STANLEY | | | 1 | 1.F FE | 4,997,700 | 97.0430 | 4,852,150 | 5,000,000 | 4,998,097 | 0 | 374 | 0 | 0 | 0.985 | 0.993 | JD | 2,873 | 49,250 | 12/09/2020 | 12/10/2026 |
| 61945C-AC-7 | MOSAIC CO | | | 1 | 2.C FE | 3,129,480 | 105.1910 | 3,155,730 | 3,000,000 | 3,033,667 | 0 | (19,797) | 0 | 0 | 4.250 | 3.533 | MN | 16,292 | 127,500 | 10/18/2016 | 11/15/2023 |
| 637432-NG-6 | NATIONAL RURAL UTILS COOP FIN | | | 2 | 1.E FE | 5,546,341 | 106.4850 | 5,596,852 | 5,256,000 | 5,445,094 | 0 | (50,158) | 0 | 0 | 3.250 | 2.201 | MN | 28,470 | 170,820 | 12/16/2019 | 11/01/2025 |
| 637432-NL-5 | NATIONAL RURAL UTILS COOP FIN | | | 1 | 1.E FE | 998,050 | 103.6130 | 1,036,130 | 1,000,000 | 999,373 | 0 | 285 | 0 | 0 | 2.950 | 2.981 | FA | 11,800 | 29,500 | 01/31/2017 | 02/07/2024 |
| 654106-AC-7 | NIKE INC | | | 1 | 1.E FE | 4,350,384 | 101.8390 | 4,593,957 | 4,511,000 | 4,480,316 | 0 | 22,268 | 0 | 0 | 2.250 | 2.773 | MN | 16,916 | 101,498 | 02/16/2017 | 05/01/2023 |
| 654106-AF-0 | NIKE INC | | | 1 | 1.E FE | 2,725,560 | 104.5440 | 3,136,320 | 3,000,000 | 2,831,253 | 0 | 31,368 | 0 | 0 | 2.375 | 3.655 | MN | 11,875 | 71,250 | 06/22/2018 | 11/01/2026 |
| 666807-BM-3 | NORTHROP GRUMMAN CORP | | | 1 | 2.A FE | 2,864,040 | 104.2070 | 3,126,210 | 3,000,000 | 2,932,109 | 0 | 20,724 | 0 | 0 | 2.930 | 3.724 | JJ | 40,532 | 87,900 | 07/25/2018 | 01/15/2025 |
| 67066G-AM-6 | NVIDIA CORPORATION | | | 2 | 1.G FE | 5,001,350 | 99.2820 | 4,964,100 | 5,000,000 | 5,001,248 | 0 | (102) | 0 | 0 | 1.550 | 1.546 | JD | 3,444 | 38,535 | 06/15/2021 | 06/15/2028 |
| 680223-AJ-3 | OLD REP INTL CORP | | | 1 | 2.B FE | 3,251,460 | 108.9250 | 3,267,750 | 3,000,000 | 3,091,709 | 0 | (32,144) | 0 | 0 | 4.875 | 3.662 | AO | 36,563 | 146,250 | 08/17/2016 | 10/01/2024 |
| 68389X-AP-0 | ORACLE CORP | | | 1 | 2.A FE | 1,513,260 | 101.4260 | 1,521,390 | 1,500,000 | 1,501,177 | 0 | (1,459) | 0 | 0 | 2.500 | 2.399 | AO | 7,917 | 37,500 | 11/28/2012 | 10/15/2022 |
| 68389X-AU-9 | ORACLE CORP | | | 1 | 2.A FE | 2,141,200 | 104.5630 | 2,091,260 | 2,000,000 | 2,042,998 | 0 | (18,207) | 0 | 0 | 3.400 | 2.421 | JJ | 32,678 | 68,000 | 04/18/2016 | 07/08/2024 |
| 68389X-BN-4 | ORACLE CORP | | | | 2.A FE | 3,532,932 | 105.3640 | 3,287,357 | 3,120,000 | 3,455,909 | 0 | (57,293) | 0 | 0 | 3.250 | 1.261 | MN | 12,957 | 101,400 | 08/26/2020 | 11/15/2027 |
| 70450Y-AD-5 | PAYPAL HLDGS INC | | | 1 | 1.G FE | 5,503,050 | 105.0340 | 5,251,700 | 5,000,000 | 5,393,452 | 0 | (83,717) | 0 | 0 | 2.650 | 0.894 | AO | 33,125 | 132,500 | 09/09/2020 | 10/01/2026 |
| 693304-AP-2 | PECO ENERGY CO | | | 1 | 1.F FE | 518,375 | 100.8520 | 504,260 | 500,000 | 504,763 | 0 | (10,431) | 0 | 0 | 2.375 | 0.282 | MS | 3,497 | 11,875 | 09/11/2020 | 09/15/2022 |
| 713448-CG-1 | PEPSICO INC | | | 1 | 1.E FE | 419,985 | 102.4660 | 461,097 | 450,000 | 445,653 | 0 | 3,582 | 0 | 0 | 2.750 | 3.602 | MS | 4,125 | 12,375 | 11/22/2013 | 03/01/2023 |
| 713448-DN-5 | PEPSICO INC | | | 1 | 1.E FE | 3,023,790 | 104.4900 | 3,134,700 | 3,000,000 | 3,016,045 | 0 | (3,366) | 0 | 0 | 2.375 | 2.250 | AO | 16,823 | 71,250 | 08/21/2019 | 10/06/2026 |
| 717081-DH-3 | PFIZER INC | | | 1 | 1.F FE | 991,870 | 103.4950 | 1,034,950 | 1,000,000 | 998,490 | 0 | 999 | 0 | 0 | 3.000 | 3.107 | JD | 1,333 | 30,000 | 09/18/2014 | 06/15/2023 |
| 717081-ES-8 | PFIZER INC | | | 1 | 1.F FE | 2,999,850 | 104.1340 | 3,124,020 | 3,000,000 | 2,999,931 | 0 | 30 | 0 | 0 | 2.950 | 2.951 | MS | 26,058 | 88,500 | 03/05/2019 | 03/15/2024 |
| 69349L-AG-3 | PNC BANK | | | 2 | 1.G FE | 991,260 | 101.6680 | 1,016,680 | 1,000,000 | 999,135 | 0 | 1,010 | 0 | 0 | 2.700 | 2.806 | MN | 4,500 | 27,000 | 05/07/2013 | 11/01/2022 |
| 69353R-EF-1 | PNC BANK | | | 2 | 1.F FE | 3,052,496 | 105.7130 | 3,017,049 | 2,854,000 | 2,925,615 | 0 | (24,937) | 0 | 0 | 3.300 | 2.352 | AO | 15,959 | 94,182 | 08/25/2016 | 10/30/2024 |
| 693506-BQ-9 | PPG INDS INC | | | 1 | 1.G FE | 3,025,050 | 103.1100 | 3,093,300 | 3,000,000 | 3,013,996 | 0 | (5,300) | 0 | 0 | 2.400 | 2.210 | FA | 27,200 | 72,000 | 11/21/2019 | 08/15/2024 |
| 742718-FG-9 | PROCTER & GAMBLE CO | | | 1 | 1.D FE | 8,761,280 | 105.8140 | 8,465,120 | 8,000,000 | 8,660,483 | 0 | (100,797) | 0 | 0 | 2.800 | 1.169 | MS | 59,733 | 224,000 | 03/03/2021 | 03/25/2027 |
| 744448-CL-3 | PUBLIC SERVICE CO COLO | | | 2 | 1.E FE | 996,810 | 104.2240 | 1,042,240 | 1,000,000 | 998,821 | 0 | 328 | 0 | 0 | 2.900 | 2.937 | MN | 3,706 | 29,000 | 05/05/2015 | 05/15/2025 |
| 74460D-AC-3 | PUBLIC STORAGE | | | 2 | 1.F FE | 1,000,000 | 107.4550 | 1,074,550 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.094 | 3.094 | MS | 9,110 | 30,940 | 09/13/2017 | 09/15/2027 |
| 74456Q-BS-4 | PUBLIC SVC ELEC & GAS CO | | | 1 | 1.F FE | 5,457,850 | 105.8150 | 5,290,750 | 5,000,000 | 5,434,175 | 0 | (23,675) | 0 | 0 | 3.000 | 1.245 | MN | 19,167 | 75,000 | 09/17/2021 | 05/15/2027 |
| 74456Q-BK-1 | PUBLIC SERVICE ELECTRIC GAS CO | | | 2 | 1.F FE | 995,200 | 104.4120 | 1,044,120 | 1,000,000 | 998,470 | 0 | 501 | 0 | 0 | 3.050 | 3.106 | MN | 3,897 | 30,500 | 11/04/2014 | 11/15/2024 |
| 74456Q-BL-9 | PUBLIC SERVICE ELECTRIC GAS CO | | | 2 | 1.F FE | 998,970 | 104.8080 | 1,048,080 | 1,000,000 | 999,618 | 0 | 106 | 0 | 0 | 3.000 | 3.012 | MN | 3,833 | 30,000 | 05/06/2015 | 05/15/2025 |
| 747525-AT-0 | QUALCOMM INC | | | 1 | 1.F FE | 4,190,587 | 104.2300 | 4,325,545 | 4,150,000 | 4,164,530 | 0 | (6,262) | 0 | 0 | 2.900 | 2.736 | MN | 13,707 | 120,350 | 08/24/2017 | 05/20/2024 |
| 74834L-AX-8 | QUEST DIAGNOSTICS INC | | | 2 | 2.B FE | 2,962,080 | 105.5810 | 3,167,430 | 3,000,000 | 2,978,643 | 0 | 6,074 | 0 | 0 | 3.500 | 3.735 | MS | 26,542 | 105,000 | 03/06/2019 | 03/30/2025 |
| 751212-AC-5 | RALPH LAUREN CORP | | | 1 | 1.G FE | 990,000 | 107.7810 | 1,077,810 | 1,000,000 | 994,360 | 0 | 1,388 | 0 | 0 | 3.750 | 3.915 | MS | 11,042 | 37,500 | 09/19/2018 | 09/15/2025 |
| 755111-BY-6 | RAYTHEON CO | | | 1 | 1.G FE | 4,115,818 | 104.9850 | 4,378,924 | 4,171,000 | 4,144,915 | 0 | 8,257 | 0 | 0 | 3.150 | 3.374 | JD | 5,839 | 131,387 | 04/25/2018 | 12/15/2024 |
| 774341-AJ-0 | ROCKWELL COLLINS INC | | | 1,2 | 1.G FE | 3,906,320 | 104.0860 | 4,163,440 | 4,000,000 | 3,963,217 | 0 | 15,730 | 0 | 0 | 3.200 | 3.637 | MS | 37,689 | 128,000 | 03/12/2018 | 03/15/2024 |
| 776743-AF-3 | ROPER TECHNOLOGIES INC | | | 1 | 2.A FE | 6,014,000 | 112.3460 | 5,617,300 | 5,000,000 | 5,850,952 | 0 | (124,933) | 0 | 0 | 4.200 | 1.431 | MS | 61,833 | 210,000 | 09/10/2020 | 09/15/2028 |
| 79466L-AE-4 | SALESFORCE COM INC | | | 1 | 1.F FE | 509,155 | 103.1540 | 515,770 | 500,000 | 502,837 | 0 | (2,302) | 0 | 0 | 3.250 | 2.764 | AO | 3,611 | 16,250 | 03/08/2019 | 04/11/2023 |
| 79466L-AH-7 | SALESFORCE COM INC | | | 1 | 1.F FE | 5,029,100 | 98.8640 | 4,943,200 | 5,000,000 | 5,027,446 | 0 | (1,654) | 0 | 0 | 1.500 | 1.410 | JJ | 35,208 | 0 | 08/06/2021 | 07/15/2028 |
| 808513-BW-4 | SCHWAB CHARLES CORP | | | 1 | 1.F FE | 3,502,304 | 107.2300 | 3,434,577 | 3,203,000 | 3,488,004 | 0 | (14,301) | 0 | 0 | 3.300 | 1.449 | AO | 26,425 | 0 | 09/27/2021 | 04/01/2027 |
| 808513-AL-9 | SCHWAB CHARLES CORP NEW | | | 1 | 1.F FE | 2,675,900 | 105.1510 | 2,802,274 | 2,665,000 | 2,668,972 | 0 | (1,273) | 0 | 0 | 3.000 | 2.947 | MS | 24,651 | 79,950 | 03/01/2016 | 03/10/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 808513-AU-9 | SCHWAB CHARLES CORP NEW | | | 1 | 1.F FE | 1,005,920 | 107.5750 | 1,075,750 | 1,000,000 | 1,003,703 | 0 | (572) | 0 | 0 | 3.200 | 3.130 | JJ | 13,867 | 32,000 | 12/07/2017 | 01/25/2028 |
| 828807-DC-8 | SIMON PPTY GROUP LP | | | 2 | 1.G FE | 1,007,510 | 107.3240 | 1,073,240 | 1,000,000 | 1,004,406 | 0 | (726) | 0 | 0 | 3.375 | 3.286 | JD | 1,500 | 33,750 | 06/22/2017 | 06/15/2027 |
| 828807-DE-4 | SIMON PPTY GROUP LP | | | 1 | 1.G FE | 2,690,750 | 107.6010 | 2,690,025 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 3.375 | 3.375 | JD | 7,031 | 84,375 | 02/05/2020 | 12/01/2027 |
| 855244-AP-4 | STARBUCKS CORP | | | 1 | 2.B FE | 498,865 | 108.2320 | 541,160 | 500,000 | 499,246 | 0 | 108 | 0 | 0 | 3.500 | 3.527 | MS | 5,833 | 17,500 | 04/16/2018 | 03/01/2028 |
| 855244-AV-1 | STARBUCKS CORP | | | 1 | 2.A FE | 3,955,933 | 101.2140 | 3,824,877 | 3,779,000 | 3,930,975 | 0 | (24,958) | 0 | 0 | 2.000 | 1.174 | MS | 22,884 | 75,580 | 02/23/2021 | 03/12/2027 |
| 857477-AN-3 | STATE STR CORP | | | | 1.F FE | 998,980 | 106.4730 | 1,064,730 | 1,000,000 | 999,663 | 0 | 107 | 0 | 0 | 3.300 | 3.312 | JD | 1,375 | 33,000 | 12/10/2014 | 12/16/2024 |
| 857477-AZ-6 | STATE STR CORP | | | 2 | 1.F FE | 2,017,340 | 100.7270 | 2,014,540 | 2,000,000 | 2,001,394 | 0 | (3,676) | 0 | 0 | 2.653 | 2.464 | MN | 6,780 | 53,060 | 06/21/2017 | 05/15/2023 |
| 857477-AL-7 | STATE STREET CORP | | | | 1.G FE | 2,573,130 | 103.1200 | 2,732,680 | 2,650,000 | 2,637,212 | 0 | 8,905 | 0 | 0 | 3.100 | 3.464 | MN | 10,497 | 82,150 | 11/22/2013 | 05/15/2023 |
| 863667-AH-4 | STRYKER CORP | | | 1 | 2.A FE | 4,894,150 | 106.6410 | 5,332,050 | 5,000,000 | 4,941,637 | 0 | 13,918 | 0 | 0 | 3.375 | 3.704 | MN | 28,125 | 168,750 | 06/04/2018 | 11/01/2025 |
| 867914-BS-1 | SUNTRUST BKS INC | | | 1 | 1.G FE | 2,996,160 | 107.9450 | 3,238,350 | 3,000,000 | 2,998,042 | 0 | 538 | 0 | 0 | 4.000 | 4.021 | MN | 20,000 | 120,000 | 04/24/2018 | 05/01/2025 |
| 871829-AQ-0 | SYSCO CORP | | | 1 | 2.B FE | 987,220 | 100.9200 | 1,009,200 | 1,000,000 | 999,351 | 0 | 1,421 | 0 | 0 | 2.600 | 2.747 | JD | 1,372 | 26,000 | 06/06/2012 | 06/12/2022 |
| 87612E-AZ-9 | TARGET CORP | | | 1 | 1.F FE | 1,057,810 | 100.0810 | 1,000,810 | 1,000,000 | 1,000,411 | 0 | (10,422) | 0 | 0 | 2.900 | 1.843 | JJ | 13,372 | 29,000 | 04/01/2016 | 01/15/2022 |
| 87612E-BL-9 | TARGET CORP | | | 1 | 1.F FE | 1,069,000 | 103.0960 | 1,030,960 | 1,000,000 | 1,052,075 | 0 | (16,038) | 0 | 0 | 2.250 | 0.607 | AO | 4,750 | 22,500 | 12/11/2020 | 04/15/2025 |
| 87236Y-AH-1 | TD AMERITRADE HOLDINGS CORP | | | 1 | 1.F FE | 1,022,660 | 105.4170 | 1,054,170 | 1,000,000 | 1,010,223 | 0 | (4,479) | 0 | 0 | 3.750 | 3.258 | AO | 9,375 | 37,500 | 02/21/2019 | 04/01/2024 |
| 882508-BH-6 | TEXAS INSTRS INC | | | 1 | 1.E FE | 1,026,780 | 100.4550 | 1,004,550 | 1,000,000 | 1,017,979 | 0 | (5,680) | 0 | 0 | 1.375 | 0.789 | MS | 4,163 | 13,750 | 06/12/2020 | 03/12/2025 |
| 872540-AP-4 | TJX COS INC | | | 2 | 1.F FE | 3,371,585 | 101.8900 | 3,566,150 | 3,500,000 | 3,474,983 | 0 | 17,581 | 0 | 0 | 2.500 | 3.035 | MN | 11,181 | 87,500 | 08/19/2015 | 05/15/2023 |
| 89236T-HG-3 | TOYOTA MOTOR CREDIT CORP | | | 1 | 1.E FE | 4,874,800 | 97.1230 | 4,856,150 | 5,000,000 | 4,889,233 | 0 | 14,433 | 0 | 0 | 1.150 | 1.564 | FA | 22,042 | 28,750 | 03/24/2021 | 08/13/2027 |
| 89233P-5T-9 | TOYOTA MOTOR CREDIT CORP | | | 1 | 1.E FE | 2,150,000 | 100.0570 | 2,001,140 | 2,000,000 | 2,000,847 | 0 | (27,337) | 0 | 0 | 3.300 | 1.913 | JJ | 30,983 | 66,000 | 04/18/2016 | 01/12/2022 |
| 07330N-AT-2 | TRUIST FINANCIAL CORP | | | 2 | 1.F FE | 1,058,780 | 103.0470 | 1,030,470 | 1,000,000 | 1,043,024 | 0 | (14,930) | 0 | 0 | 2.150 | 0.623 | JD | 1,493 | 21,500 | 12/11/2020 | 12/06/2024 |
| 91159H-HC-7 | U S BANCORP MTNS BK ENT | | | 2 | 1.F FE | 1,539,307 | 100.3110 | 1,554,821 | 1,550,000 | 1,549,702 | 0 | 1,418 | 0 | 0 | 3.000 | 3.094 | MS | 13,692 | 46,500 | 11/20/2013 | 03/15/2022 |
| 91159H-HK-9 | U S BANCORP MTNS BK ENT | | | 2 | 1.F FE | 3,622,570 | 106.2350 | 3,718,225 | 3,500,000 | 3,541,399 | 0 | (14,980) | 0 | 0 | 3.600 | 3.125 | MS | 38,500 | 126,000 | 03/01/2016 | 09/11/2024 |
| 907818-DY-1 | UNION PAC CORP | | | 2 | 2.A FE | 996,690 | 105.1730 | 1,051,730 | 1,000,000 | 998,918 | 0 | 333 | 0 | 0 | 3.250 | 3.288 | JJ | 14,986 | 32,500 | 08/07/2014 | 01/15/2025 |
| 907818-EY-0 | UNION PAC CORP | | | 1 | 2.A FE | 5,952,000 | 112.1800 | 5,609,000 | 5,000,000 | 5,802,266 | 0 | (118,446) | 0 | 0 | 3.950 | 1.342 | MS | 60,896 | 197,500 | 09/25/2020 | 09/10/2028 |
| 911312-AQ-9 | UNITED PARCEL SERVICE INC | | | 1 | 1.G FE | 1,498,170 | 101.4420 | 1,521,630 | 1,500,000 | 1,499,817 | 0 | 238 | 0 | 0 | 2.450 | 2.466 | AO | 9,188 | 36,750 | 03/03/2017 | 10/01/2022 |
| 911312-AY-2 | UNITED PARCEL SERVICE INC | | | 1 | 1.G FE | 499,820 | 103.6640 | 518,320 | 500,000 | 499,908 | 0 | 18 | 0 | 0 | 2.400 | 2.404 | MN | 1,533 | 12,000 | 10/19/2016 | 11/15/2026 |
| 911312-BM-7 | UNITED PARCEL SERVICE INC | | | 1 | 1.G FE | 5,661,750 | 106.8330 | 5,341,650 | 5,000,000 | 5,573,562 | 0 | (88,188) | 0 | 0 | 3.050 | 0.950 | MN | 19,486 | 152,500 | 02/10/2021 | 11/15/2027 |
| 913017-CR-8 | UNITED TECHNOLOGIES CORP | | | 1 | 2.A FE | 1,000,000 | 106.2260 | 1,062,260 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.125 | 3.125 | MN | 4,948 | 31,250 | 05/01/2017 | 05/04/2027 |
| 91159H-HX-1 | US BANCORP | | | 2 | 1.E FE | 1,056,650 | 103.3380 | 1,033,380 | 1,000,000 | 1,043,210 | 0 | (13,440) | 0 | 0 | 2.400 | 0.649 | JJ | 10,067 | 12,000 | 03/19/2021 | 07/30/2024 |
| 90331H-MS-9 | US BK NATL ASSN MINNEAPOLIS | | | 2 | 1.D FE | 996,630 | 104.4770 | 1,044,770 | 1,000,000 | 998,863 | 0 | 349 | 0 | 0 | 2.800 | 2.839 | JJ | 11,978 | 28,000 | 01/22/2015 | 01/27/2025 |
| 92343V-GG-3 | VERIZON COMMUNICATIONS INC | | | 1 | 2.A FE | 5,055,700 | 99.5460 | 4,977,300 | 5,000,000 | 5,049,610 | 0 | (6,090) | 0 | 0 | 1.450 | 1.203 | MS | 20,340 | 35,847 | 06/23/2021 | 03/20/2026 |
| 92826C-AC-6 | VISA INC | | | 1 | 1.D FE | 515,250 | 101.8490 | 509,245 | 500,000 | 501,936 | 0 | (2,410) | 0 | 0 | 2.800 | 2.301 | JD | 661 | 14,000 | 03/01/2016 | 12/14/2022 |
| 92826C-AL-6 | VISA INC | | | 1 | 1.D FE | 8,474,320 | 101.3840 | 8,110,720 | 8,000,000 | 8,394,817 | 0 | (74,948) | 0 | 0 | 1.900 | 0.912 | AO | 32,089 | 152,000 | 12/09/2020 | 04/15/2027 |
| 931142-EE-9 | WALMART INC | | | 1 | 1.C FE | 11,915,200 | 112.0320 | 11,203,200 | 10,000,000 | 11,600,504 | 0 | (247,117) | 0 | 0 | 3.700 | 1.043 | JD | 5,139 | 370,000 | 09/22/2020 | 06/26/2028 |
| 94106L-BE-8 | WASTE MGMT INC DEL | | | 1 | 2.A FE | 1,699,740 | 106.8530 | 1,624,166 | 1,520,000 | 1,662,630 | 0 | (24,207) | 0 | 0 | 3.150 | 1.408 | MN | 6,118 | 47,880 | 06/17/2020 | 11/15/2027 |
| 94974B-FC-9 | WELLS FARGO CO | | | | 2.A FE | 517,000 | 100.5710 | 502,855 | 500,000 | 500,659 | 0 | (3,466) | 0 | 0 | 3.500 | 2.789 | MS | 5,493 | 17,500 | 01/09/2017 | 03/08/2022 |
| 94974B-GA-2 | WELLS FARGO CO | | | | 2.A FE | 997,300 | 105.1720 | 1,051,720 | 1,000,000 | 999,185 | 0 | 285 | 0 | 0 | 3.300 | 3.332 | MS | 10,267 | 33,000 | 09/02/2014 | 09/09/2024 |
| 94974B-GL-8 | WELLS FARGO CO | | | | 2.B FE | 1,058,840 | 111.4800 | 1,114,800 | 1,000,000 | 1,035,030 | 0 | (5,597) | 0 | 0 | 4.300 | 3.599 | JJ | 18,992 | 43,000 | 06/22/2017 | 07/22/2027 |
| 96332H-CE-7 | WHIRLPOOL CORP | | | 1 | 2.B FE | 3,272,850 | 101.5140 | 3,045,420 | 3,000,000 | 3,016,981 | 0 | (39,762) | 0 | 0 | 4.700 | 3.323 | JD | 11,750 | 141,000 | 11/25/2014 | 06/01/2022 |
| 98419M-AJ-9 | XYLEM INC | | | 1 | 2.B FE | 2,838,330 | 106.8360 | 3,205,080 | 3,000,000 | 2,900,275 | 0 | 18,343 | 0 | 0 | 3.250 | 4.013 | MN | 16,250 | 97,500 | 06/13/2018 | 11/01/2026 |
| 98978V-AK-9 | ZOETIS INC | | | 1 | 2.A FE | 3,487,920 | 110.1330 | 3,303,990 | 3,000,000 | 3,386,862 | 0 | (101,058) | 0 | 0 | 4.500 | 0.871 | MN | 18,000 | 135,000 | 01/14/2021 | 11/13/2025 |
| 13607R-AD-2 | CANADIAN IMP BK COMM | | C | | 1.C FE | 1,065,210 | 104.5460 | 1,045,460 | 1,000,000 | 1,053,532 | 0 | (11,678) | 0 | 0 | 3.500 | 0.339 | MS | 10,500 | 17,500 | 08/17/2021 | 09/13/2023 |
| 559222-AQ-7 | MAGNA INTERNATIONAL INC | | C | 1 | 1.G FE | 3,039,180 | 105.1920 | 3,155,760 | 3,000,000 | 3,012,899 | 0 | (5,534) | 0 | 0 | 3.625 | 3.421 | JD | 4,833 | 108,750 | 12/01/2016 | 06/15/2024 |
| 78012K-ZG-5 | ROYAL BANK OF CANADA | | C | | 1.C FE | 1,299,701 | 100.1950 | 1,302,535 | 1,300,000 | 1,299,993 | 0 | 84 | 0 | 0 | 2.750 | 2.757 | FA | 14,896 | 35,750 | 01/25/2017 | 02/01/2022 |
| 78013X-W2-0 | ROYAL BANK OF CANADA | | C | | 1.F FE | 1,020,140 | 104.8860 | 1,048,860 | 1,000,000 | 1,007,964 | 0 | (4,323) | 0 | 0 | 3.700 | 3.231 | AO | 8,839 | 37,000 | 02/06/2019 | 10/05/2023 |
| 89114Q-CH-9 | TORONTO DOMINION BANK | | C | 1 | 1.E FE | 1,012,230 | 99.2030 | 992,030 | 1,000,000 | 1,010,493 | 0 | (1,737) | 0 | 0 | 1.150 | 0.841 | JD | 607 | 11,500 | 06/02/2021 | 06/12/2025 |
| 89114T-ZD-7 | TORONTO DOMINION BANK | | C | 1 | 1.E FE | 4,018,440 | 98.3760 | 3,935,040 | 4,000,000 | 4,016,459 | 0 | (1,981) | 0 | 0 | 1.200 | 1.104 | JD | 3,733 | 24,000 | 06/14/2021 | 06/03/2026 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 668,524,835 | XXX | 671,061,886 | 645,425,000 | 661,847,780 | 0 | (3,393,715) | 0 | 0 | XXX | XXX | XXX | 4,483,977 | 17,539,549 | XXX | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 668,524,835 | XXX | 671,061,886 | 645,425,000 | 661,847,780 | 0 | (3,393,715) | 0 | 0 | XXX | XXX | XXX | 4,483,977 | 17,539,549 | XXX | XXX |
| 4899999. Total - Hybrid Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 6599999. Subtotal - Unaffiliated Bank Loans | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 7699999. Total - Issuer Obligations | | | | | | 1,033,289,715 | XXX | 1,033,606,009 | 1,008,940,000 | 1,025,725,620 | 0 | (3,690,160) | 0 | 0 | XXX | XXX | XXX | 5,456,453 | 21,328,851 | XXX | XXX |
| 7799999. Total - Residential Mortgage-Backed Securities | | | | | | 113,234,144 | XXX | 114,192,855 | 111,595,311 | 112,647,025 | 0 | (143,309) | 0 | 0 | XXX | XXX | XXX | 250,862 | 3,010,305 | XXX | XXX |
| 7899999. Total - Commercial Mortgage-Backed Securities | | | | | | 84,171,297 | XXX | 83,798,684 | 80,600,000 | 82,054,994 | 0 | (571,957) | 0 | 0 | XXX | XXX | XXX | 233,015 | 2,826,840 | XXX | XXX |
| 7999999. Total - Other Loan-Backed and Structured Securities | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 8099999. Total - SVO Identified Funds | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 8199999. Total - Affiliated Bank Loans | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 8299999. Total - Unaffiliated Bank Loans | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 8399999 - Total Bonds | | | | | | 1,230,695,156 | XXX | 1,231,597,548 | 1,201,135,311 | 1,220,427,640 | 0 | (4,405,427) | 0 | 0 | XXX | XXX | XXX | 5,940,330 | 27,165,996 | XXX | XXX |

1.

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

1A 1A ...$ 573,999,442 1B ...$ 8,745,842 1C ...$ 23,977,598 1D ...$ 62,267,559 1E ...$ 88,392,894 1F ...$ 153,286,087 1G ...$ 122,158,474

1B 2A ...$ 114,592,941 2B ...$ 61,445,035 2C ...$ 11,561,767

1C 3A ...$ 0 3B ...$ 0 3C ...$ 0

1D 4A ...$ 0 4B ...$ 0 4C ...$ 0

1E 5A ...$ 0 5B ...$ 0 5C ...$ 0

1F 6 ...$ 0

# SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Fair Value | | 11 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Par Value Per Share | Rate Per Share | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (15 + 16 - 17) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol | Date Acquired |
| G05384-20-4 | ASPEN INSURANCE HOLDINGS LTD | | C | 20,000.000 | | 25.810 | 516,200 | 25.810 | 516,200 | 507,641 | 7,031 | 24,609 | 0 | (9,000) | 0 | 0 | (9,000) | 0 | 3.A FE | 12/16/2020 |
| 04686J-20-0 | ATHENE HOLDING LTD | | C | 15,000.000 | | 27.310 | 409,650 | 27.310 | 409,650 | 379,920 | 0 | 21,094 | 0 | 5,400 | 0 | 0 | 5,400 | 0 | 2.C FE | 09/18/2020 |
| 04686J-40-8 | ATHENE HOLDING LTD | | C | 5,000.000 | | 25.530 | 127,650 | 25.530 | 127,650 | 124,850 | 0 | 6,297 | 0 | 1,450 | 0 | 0 | 1,450 | 0 | 2.C FE | 12/15/2020 |
| 11272B-10-3 | BROOKFIELD FIN I UK PLC | | C | 20,000.000 | | 24.570 | 491,400 | 24.570 | 491,400 | 499,800 | 0 | 22,500 | 0 | (26,400) | 0 | 0 | (26,400) | 0 | 2.C FE | 11/18/2020 |
| G16252-26-7 | BROOKFIELD INFRAST PARTNERS LP | | C | 20,000.000 | | 25.310 | 506,200 | 25.310 | 506,200 | 505,804 | 0 | 25,625 | 0 | (27,000) | 0 | 0 | (27,000) | 0 | 2.C FE | 09/17/2020 |
| G68603-16-9 | PARTNERRE LTD | | C | 15,000.000 | | 27.100 | 406,500 | 27.100 | 406,500 | 374,400 | 0 | 13,711 | 0 | 32,100 | 0 | 0 | 32,100 | 0 | 2.B FE | 03/10/2021 |
| G7498P-12-7 | RENAISSANCERE HLDGS LTD | | C | 3,000.000 | | 25.170 | 75,510 | 25.170 | 75,510 | 75,000 | 0 | 1,216 | 0 | 510 | 0 | 0 | 510 | 0 | 2.B FE | 07/07/2021 |
| 003057-20-5 | ABERDEEN INCOME CR STRATEGIES | | | 15,000.000 | | 26.870 | 403,050 | 26.870 | 403,050 | 392,208 | 0 | 12,578 | 0 | 10,842 | 0 | 0 | 10,842 | 0 | 1.E FE | 06/11/2021 |
| 03768E-30-3 | APOLLO GLOBAL MGMT INC | | | 8,837.000 | | 25.600 | 226,227 | 25.600 | 226,227 | 228,713 | 0 | 10,563 | 0 | (2,486) | 0 | 0 | (2,486) | 0 | 2.B FE | 03/19/2021 |
| 062545-20-7 | BANK HAWAII HONOLULU | | | 7,500.000 | | 26.110 | 195,825 | 26.110 | 195,825 | 187,500 | 0 | 3,099 | 0 | 8,325 | 0 | 0 | 8,325 | 0 | 2.B FE | 06/08/2021 |
| 06417N-20-2 | BANK OZK | | | 15,000.000 | | 25.140 | 377,100 | 25.140 | 377,100 | 375,000 | 0 | 0 | 0 | 2,100 | 0 | 0 | 2,100 | 0 | 2.C FE | 10/28/2021 |
| 060505-58-3 | BK OF AMERICA CORP | | | 10,000.000 | | 25.360 | 253,600 | 25.360 | 253,600 | 249,854 | 0 | 10,139 | 0 | 3,700 | 0 | 0 | 3,700 | 0 | 2.C FE | 12/14/2020 |
| 06055H-40-0 | BK OF AMERICA CORP | | | 20,000.000 | | 25.580 | 511,600 | 25.580 | 511,600 | 499,100 | 0 | 22,118 | 0 | (19,400) | 0 | 0 | (19,400) | 0 | 2.C FE | 10/28/2020 |
| 06055H-60-8 | BK OF AMERICA CORP | | | 10,000.000 | | 25.410 | 254,100 | 25.410 | 254,100 | 250,000 | 0 | 7,849 | 0 | 4,100 | 0 | 0 | 4,100 | 0 | 2.C FE | 01/25/2021 |
| 174610-40-2 | CITIZENS FINANCIAL GROUP INC | | | 15,000.000 | | 26.470 | 397,050 | 26.470 | 397,050 | 365,294 | 4,688 | 18,750 | 0 | (3,900) | 0 | 0 | (3,900) | 0 | 3.A FE | 07/23/2020 |
| 125896-83-7 | CMS ENERGY CORP | | | 16,600.000 | | 25.000 | 415,000 | 25.000 | 415,000 | 413,758 | 4,358 | 3,553 | 0 | 1,242 | 0 | 0 | 1,242 | 0 | 3.A FE | 10/14/2021 |
| 29452E-20-0 | EQUITABLE HLDGS INC | | | 20,000.000 | | 26.500 | 530,000 | 26.500 | 530,000 | 498,338 | 0 | 26,250 | 0 | (2,800) | 0 | 0 | (2,800) | 0 | 2.C FE | 09/03/2020 |
| 316773-86-0 | FIFTH THIRD BANCORP | | | 100.000 | | 26.430 | 2,643 | 26.430 | 2,643 | 2,553 | 0 | 124 | 0 | 90 | 0 | 0 | 90 | 0 | 3.A FE | 03/04/2021 |
| 316773-CR-9 | FIFTH THIRD BANCORP PERP | | | 5,000.000 | | 99.624 | 498,120 | 99.624 | 498,120 | 499,250 | 0 | 12,562 | 0 | (1,130) | 0 | 0 | (1,130) | 0 | 3.A FE | 06/09/2021 |
| 36242H-86-4 | GABELLI DIVID & INCOME TR | | | 20,000.000 | | 25.210 | 504,200 | 25.210 | 504,200 | 500,000 | 0 | 4,664 | 0 | 4,200 | 0 | 0 | 4,200 | 0 | 1.E FE | 10/04/2021 |
| 38144X-60-9 | GOLDMAN SACHS GROUP INC | | | 20,000.000 | | 25.380 | 507,600 | 25.380 | 507,600 | 500,398 | 0 | 20,278 | 0 | 4,200 | 0 | 0 | 4,200 | 0 | 3.A FE | 12/22/2020 |
| 43010E-50-3 | HIGHLAND INCOME FD | | | 20,000.000 | | 25.940 | 518,800 | 25.940 | 518,800 | 515,475 | 0 | 26,875 | 0 | (6,000) | 0 | 0 | (6,000) | 0 | 1.E FE | 12/28/2020 |
| 444097-30-7 | HUDSON PAC PPTYS INC | | | 10,000.000 | | 26.090 | 260,900 | 26.090 | 260,900 | 250,000 | 0 | 0 | 0 | 10,900 | 0 | 0 | 10,900 | 0 | 3.A FE | 11/04/2021 |
| 446150-82-3 | HUNTINGTON BANCSHARES INC | | | 20,000.000 | | 26.280 | 525,600 | 26.280 | 525,600 | 499,250 | 5,625 | 15,375 | 0 | 26,350 | 0 | 0 | 26,350 | 0 | 3.A FE | 02/02/2021 |
| 46625H-HA-1 | JPMORGAN CHASE & CO | | | 5,000.000 | | 100.500 | 502,500 | 100.500 | 502,500 | 499,375 | 0 | 18,478 | 0 | 3,125 | 0 | 0 | 3,125 | 0 | 2.B FE | 01/21/2021 |
| 48128B-58-0 | JPMORGAN CHASE & CO | | | 15,000.000 | | 26.110 | 391,650 | 26.110 | 391,650 | 374,250 | 0 | 12,039 | 0 | 17,400 | 0 | 0 | 17,400 | 0 | 2.B FE | 03/11/2021 |
| 59156R-85-0 | METLIFE INC | | | 20,000.000 | | 26.680 | 533,600 | 26.680 | 533,600 | 505,560 | 0 | 23,750 | 0 | 28,040 | 0 | 0 | 28,040 | 0 | 2.B FE | 01/12/2021 |
| 61747S-50-4 | MORGAN STANLEY | | | 20,000.000 | | 25.100 | 502,000 | 25.100 | 502,000 | 500,578 | 5,278 | 20,278 | 0 | 3,000 | 0 | 0 | 3,000 | 0 | 2.C FE | 12/11/2020 |
| 61762V-86-1 | MORGAN STANLEY | | | 8,000.000 | | 25.230 | 201,840 | 25.230 | 201,840 | 200,000 | 1,889 | 0 | 0 | 1,840 | 0 | 0 | 1,840 | 0 | 2.C FE | 10/18/2021 |
| 693475-85-7 | PNC FINL SVCS GROUP INC | | | 20,000.000 | | 25.740 | 514,800 | 25.740 | 514,800 | 525,400 | 0 | 15,313 | 0 | (10,600) | 0 | 0 | (10,600) | 0 | 2.B FE | 06/22/2021 |
| 74460W-42-0 | PUBLIC STORAGE | | | 15,000.000 | | 25.030 | 375,450 | 25.030 | 375,450 | 375,000 | 0 | 0 | 0 | 450 | 0 | 0 | 450 | 0 | 1.F FE | 11/09/2021 |
| 7591EP-88-6 | REGIONS FINANCIAL CORP NEW | | | 20,000.000 | | 25.400 | 508,000 | 25.400 | 508,000 | 499,800 | 0 | 13,659 | 0 | 8,200 | 0 | 0 | 8,200 | 0 | 3.A FE | 04/27/2021 |
| 76882G-20-6 | RIVERNORTH DOUBLELINE STRATE | | | 20,000.000 | | 24.663 | 493,260 | 24.663 | 493,260 | 499,157 | 0 | 21,875 | 0 | (6,340) | 0 | 0 | (6,340) | 0 | 1.E FE | 12/14/2020 |
| 808513-86-5 | SCHWAB CHARLES CORP | | | 20,000.000 | | 26.110 | 522,200 | 26.110 | 522,200 | 500,400 | 0 | 14,900 | 0 | 21,800 | 0 | 0 | 21,800 | 0 | 2.B FE | 03/24/2021 |
| 82669G-20-3 | SIGNATURE BK NEW YORK N Y | | | 15,000.000 | | 26.180 | 392,700 | 26.180 | 392,700 | 373,500 | 0 | 19,463 | 0 | 7,950 | 0 | 0 | 7,950 | 0 | 3.A FE | 12/11/2020 |
| 89832Q-69-5 | TRUIST FINL CORP | | | 22,000.000 | | 26.590 | 584,980 | 26.590 | 584,980 | 556,734 | 0 | 26,125 | 0 | (23,760) | 0 | 0 | (23,760) | 0 | 2.B FE | 08/05/2020 |
| 902973-73-4 | US BANCORP DEL | | | 20,000.000 | | 23.960 | 479,200 | 23.960 | 479,200 | 500,000 | 4,688 | 18,125 | 0 | (25,400) | 0 | 0 | (25,400) | 0 | 2.A FE | 10/20/2020 |
| 91731K-AA-8 | USB CAPITAL IX | | | 2,500.000 | | 96.303 | 240,758 | 96.303 | 240,758 | 248,000 | 0 | 2,236 | 0 | (7,243) | 0 | 0 | (7,243) | 0 | 2.A FE | 09/01/2021 |
| 95002Y-20-2 | WELLS FARGO & CO NEW | | | 7,500.000 | | 25.300 | 189,750 | 25.300 | 189,750 | 185,175 | 0 | 7,155 | 0 | 4,575 | 0 | 0 | 4,575 | 0 | 2.B FE | 01/25/2021 |
| 94988U-15-1 | WELLS FARGO CO NEW | | | 20,000.000 | | 25.860 | 517,200 | 25.860 | 517,200 | 499,328 | 0 | 23,750 | 0 | (11,200) | 0 | 0 | (11,200) | 0 | 2.B FE | 09/14/2020 |
| 8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | | 15,864,413 | XXX | 15,864,413 | 15,536,363 | 33,555 | 546,975 | 0 | 29,231 | 0 | 0 | 29,231 | 0 | XXX | XXX |
| 008252-83-5 | AFFILIATED MANAGERS GROUP INC | | | 3,000.000 | 25.00 | | 75,000 | 24.720 | 74,160 | 75,000 | 0 | 1,461 | 0 | 0 | 0 | 0 | 0 | 0 | 2.C FE | 07/08/2021 |
| 008252-84-3 | AFFILIATED MANAGERS GROUP INC | | | 20,000.000 | 25.00 | | 499,407 | 26.320 | 526,400 | 499,400 | 0 | 23,750 | 0 | 0 | 7 | 0 | 7 | 0 | 2.C FE | 09/18/2020 |
| 084423-88-8 | BERKLEY W R CORP | | | 15,000.000 | 25.00 | | 375,000 | 26.490 | 397,350 | 375,000 | 0 | 15,938 | 0 | 0 | 0 | 0 | 0 | 0 | 2.C FE | 09/16/2020 |
| 14314C-10-5 | CARLYLE FIN LLC | | | 20,000.000 | 25.00 | | 497,427 | 25.300 | 506,000 | 497,623 | 0 | 11,819 | 0 | 0 | (196) | 0 | (196) | 0 | 2.A FE | 06/07/2021 |
| 233331-82-6 | DTE ENERGY CO | | | 21,000.000 | 25.00 | | 525,000 | 26.240 | 551,040 | 525,000 | 5,742 | 23,863 | 0 | 0 | 0 | 0 | 0 | 0 | 2.C FE | 09/22/2020 |
| 29364D-10-0 | ENTERGY ARK INC | | | 21,000.000 | 25.00 | | 532,792 | 25.580 | 537,180 | 532,902 | 0 | 21,085 | 0 | 0 | (110) | 0 | (110) | 0 | 1.F FE | 03/18/2021 |
| 48253M-10-4 | KKR GROUP FIN CO IX LLC | | | 20,000.000 | 25.00 | | 500,000 | 26.150 | 523,000 | 500,000 | 5,781 | 11,627 | 0 | 0 | 0 | 0 | 0 | 0 | 2.A FE | 03/25/2021 |
| 637432-10-5 | NATIONAL RURAL UTILS COOP FIN | | | 20,000.000 | 25.00 | | 526,882 | 27.290 | 545,800 | 533,519 | 0 | 13,750 | 0 | 0 | (6,637) | 0 | (6,637) | 0 | 2.A FE | 06/07/2021 |
| 744320-88-8 | PRUDENTIAL FINL INC | | | 20,000.000 | 25.00 | | 500,000 | 26.040 | 520,800 | 500,000 | 0 | 20,625 | 0 | 0 | 0 | 0 | 0 | 0 | 2.C FE | 08/18/2020 |
| 747262-30-1 | QVC INC | | | 7,500.000 | 25.00 | | 189,661 | 25.590 | 191,925 | 190,899 | 0 | 11,953 | 0 | 0 | (1,238) | 0 | (1,238) | 0 | 3.A FE | 01/08/2021 |
| 842587-88-3 | SOUTHERN CO | | | 20,000.000 | 25.00 | | 496,248 | 26.000 | 520,000 | 496,220 | 0 | 20,869 | 0 | 0 | 29 | 0 | 29 | 0 | 2.C FE | 03/18/2021 |
| 11271L-10-2 | BROOKFIELD FIN INC | | C | 10,000.000 | 25.00 | | 249,562 | 25.160 | 251,600 | 249,557 | 2,891 | 8,672 | 0 | 0 | 5 | 0 | 5 | 0 | 2.A FE | 01/11/2021 |

# SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Fair Value | | 11 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Par Value Per Share | Rate Per Share | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (15 + 16 - 17) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol | Date Acquired |
| 8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | | 4,966,979 | XXX | 5,145,255 | 4,975,120 | 14,414 | 185,411 | 0 | 0 | (8,141) | 0 | (8,141) | 0 | XXX | XXX |
| 8999999 - Total Preferred Stocks | | | | | | | 20,831,392 | XXX | 21,009,668 | 20,511,483 | 47,969 | 732,387 | 0 | 29,231 | (8,141) | 0 | 21,090 | 0 | XXX | XXX |

1.

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

1A 1A ....$ .....0 1B ...$ .....0 1C ...$ .....0 1D ...$ .....0 1E ...$ .....1,919,310 1F ...$ .....908,242 1G ...$ .....0

1B 2A ....$ .....2,493,828 2B ...$ .....4,660,742 2C ...$ .....6,635,795

1C 3A ....$ .....4,213,474 3B ...$ .....0 3C ...$ .....0

1D 4A ....$ .....0 4B ...$ .....0 4C ...$ .....0

1E 5A ....$ .....0 5B ...$ .....0 5C ...$ .....0

1F 6 .....$ .....0

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| G1151C-10-1 | ACCENTURE PLC IRELAND | | C | 7,900.000 | 3,274,945 | 414.550 | 3,274,945 | 1,076,796 | 0 | 21,389 | 0 | 1,211,386 | 0 | 1,211,386 | 0 | 09/30/2020 | |
| M0854Q-10-5 | ALLOT COMMUNICATIONS LTD | | C | 3,801.000 | 45,156 | 11.880 | 45,156 | 19,368 | 0 | 0 | 0 | 5,169 | 0 | 5,169 | 0 | 06/28/2017 | |
| G29183-10-3 | EATON CORP PLC | | C | 21,950.000 | 3,793,399 | 172.820 | 3,793,399 | 1,688,143 | 0 | 50,046 | 0 | 1,156,326 | 0 | 1,156,326 | 0 | 09/21/2020 | |
| G5960L-10-3 | MEDTRONIC PLC | | C | 20,880.000 | 2,160,036 | 103.450 | 2,160,036 | 1,780,519 | 9,866 | 37,897 | 0 | (285,847) | 0 | (285,847) | 0 | 09/30/2020 | |
| 641069-40-6 | NESTLE S A | | C | 30,200.000 | 4,223,983 | 139.867 | 4,223,983 | 2,674,788 | 0 | 58,268 | 0 | 661,954 | 0 | 661,954 | 0 | 10/19/2020 | |
| 68235B-20-8 | 180 DEGREE CAP CORP | | | 29,099.000 | 213,878 | 7.350 | 213,878 | 127,306 | 0 | 0 | 0 | 20,078 | 0 | 20,078 | 0 | 11/09/2020 | |
| 00287Y-10-9 | ABBVIE INC | | | 36,670.000 | 4,965,118 | 135.400 | 4,965,118 | 3,672,357 | 0 | 158,724 | 0 | 930,403 | 0 | 930,403 | 0 | 08/19/2021 | |
| 003881-30-7 | ACACIA RESH CORP | | | 40,050.000 | 205,457 | 5.130 | 205,457 | 176,631 | 0 | 0 | 0 | 5,860 | 0 | 5,860 | 0 | 06/01/2021 | |
| 006351-30-8 | ADAMS RES & ENERGY INC | | | 12,105.000 | 336,640 | 27.810 | 336,640 | 290,596 | 0 | 14,133 | 0 | 42,005 | 0 | 42,005 | 0 | 05/06/2021 | |
| 00770C-10-1 | ADVANCED EMISSIONS SOLUTIONS I | | | 14,656.000 | 97,023 | 6.620 | 97,023 | 89,012 | 0 | 0 | 0 | 8,010 | 0 | 8,010 | 0 | 09/14/2021 | |
| 00810F-10-6 | AERSALE CORPORATION | | | 9,514.000 | 168,778 | 17.740 | 168,778 | 111,945 | 0 | 0 | 0 | 56,833 | 0 | 56,833 | 0 | 12/08/2021 | |
| 01626W-10-1 | ALIGHT INC | | | 70,840.000 | 765,780 | 10.810 | 765,780 | 728,029 | 0 | 0 | 0 | 37,752 | 0 | 37,752 | 0 | 11/16/2021 | |
| 02005N-10-0 | ALLY FINL INC | | | 2,509.000 | 119,453 | 47.610 | 119,453 | 74,197 | 0 | 2,208 | 0 | 29,983 | 0 | 29,983 | 0 | 08/07/2019 | |
| 02083X-10-3 | ALPINE INCOME PPTY TR INC | | | 17,276.000 | 346,211 | 20.040 | 346,211 | 310,935 | 0 | 15,216 | 0 | 57,397 | 0 | 57,397 | 0 | 12/06/2021 | |
| 021513-10-6 | ALTO INGREDIENTS INC | | | 34,364.000 | 165,291 | 4.810 | 165,291 | 168,718 | 0 | 0 | 0 | (3,428) | 0 | (3,428) | 0 | 09/14/2021 | |
| 03062T-10-5 | AMERICAS CAR-MART INC | | | 1,366.000 | 139,878 | 102.400 | 139,878 | 136,464 | 0 | 0 | 0 | 3,414 | 0 | 3,414 | 0 | 11/30/2021 | |
| 032332-50-4 | AMTECH SYS INC | | | 10,621.000 | 104,935 | 9.880 | 104,935 | 55,504 | 0 | 0 | 0 | 37,174 | 0 | 37,174 | 0 | 01/31/2020 | |
| 00187Y-10-0 | API GROUP CORP | | | 33,839.000 | 872,031 | 25.770 | 872,031 | 495,094 | 0 | 0 | 0 | 232,433 | 0 | 232,433 | 0 | 09/15/2021 | |
| 037833-10-0 | APPLE INC | | | 30,740.000 | 5,458,502 | 177.570 | 5,458,502 | 1,349,949 | 0 | 26,590 | 0 | 1,379,611 | 0 | 1,379,611 | 0 | 02/28/2020 | |
| 03966V-10-7 | ARCONIC CORPORATION | | | 16,116.000 | 531,989 | 33.010 | 531,989 | 344,255 | 0 | 0 | 0 | 77,405 | 0 | 77,405 | 0 | 11/26/2021 | |
| 039653-10-0 | ARCOSA INC | | | 4,363.000 | 229,930 | 52.700 | 229,930 | 183,357 | 0 | 801 | 0 | (14,093) | 0 | (14,093) | 0 | 03/01/2021 | |
| 049430-10-1 | ATLAS TECHNICAL CONSULTANTS IN | | | 21,271.000 | 179,102 | 8.420 | 179,102 | 194,156 | 0 | 0 | 0 | (10,842) | 0 | (10,842) | 0 | 07/02/2021 | |
| 05366Y-20-1 | AVIAT NETWORKS INC NEW | | | 5,004.000 | 160,528 | 32.080 | 160,528 | 103,711 | 0 | 0 | 0 | 40,473 | 0 | 40,473 | 0 | 05/06/2021 | |
| 00246W-10-3 | AXT INC | | | 12,687.000 | 111,772 | 8.810 | 111,772 | 66,237 | 0 | 0 | 0 | 10,714 | 0 | 10,714 | 0 | 09/13/2021 | |
| 05580M-10-8 | B. RILEY FINANCIAL INC | | | 5,080.000 | 451,409 | 88.860 | 451,409 | 225,041 | 0 | 54,855 | 0 | 188,290 | 0 | 188,290 | 0 | 08/12/2021 | |
| 060505-10-4 | BANK OF AMERICA CORPORATION | | | 135,270.000 | 6,018,162 | 44.490 | 6,018,162 | 3,670,816 | 0 | 105,511 | 0 | 1,918,129 | 0 | 1,918,129 | 0 | 11/16/2020 | |
| 05601C-10-5 | BGSF INC | | | 31,865.000 | 457,263 | 14.350 | 457,263 | 383,168 | 0 | 7,648 | 0 | 74,095 | 0 | 74,095 | 0 | 07/13/2021 | |
| 092113-10-9 | BLACK HILLS CORP | | | 7,910.000 | 558,209 | 70.570 | 558,209 | 536,226 | 0 | 6,449 | 0 | 21,982 | 0 | 21,982 | 0 | 12/09/2021 | |
| 09260C-30-7 | BLACKROCK FDS VI | | | 513,490.590 | 5,365,977 | 10.450 | 5,365,977 | 5,279,941 | 0 | 90,254 | 0 | 175,252 | 0 | 175,252 | 0 | 12/30/2021 | |
| 09247X-10-1 | BLACKROCK INC | | | 3,340.000 | 3,057,970 | 915.560 | 3,057,970 | 1,455,548 | 0 | 55,177 | 0 | 648,027 | 0 | 648,027 | 0 | 02/28/2020 | |
| 11135F-10-1 | BROADCOM INC | | | 6,930.000 | 4,611,291 | 665.410 | 4,611,291 | 1,967,328 | 0 | 90,675 | 0 | 1,422,418 | 0 | 1,422,418 | 0 | 11/19/2021 | |
| 13765N-10-7 | CANNAE HOLDINGS INC | | | 2,050.000 | 72,058 | 35.150 | 72,058 | 69,801 | 0 | 0 | 0 | 2,257 | 0 | 2,257 | 0 | 12/09/2021 | |
| 15872M-10-4 | CHAMPIONX CORPORATION | | | 20,290.000 | 410,061 | 20.210 | 410,061 | 279,800 | 0 | 0 | 0 | 90,809 | 0 | 90,809 | 0 | 01/08/2021 | |
| 159864-10-7 | CHARLES RIV LABS INTL INC | | | 460.000 | 173,319 | 376.780 | 173,319 | 48,002 | 0 | 0 | 0 | 58,383 | 0 | 58,383 | 0 | 03/19/2020 | |
| 166764-10-0 | CHEVRONTEXACO CORP | | | 38,805.000 | 4,553,767 | 117.350 | 4,553,767 | 3,569,707 | 0 | 188,246 | 0 | 935,322 | 0 | 935,322 | 0 | 03/15/2021 | |
| 171484-10-8 | CHURCHILL DOWNS INC | | | 1,300.000 | 313,170 | 240.900 | 313,170 | 187,306 | 954 | 516 | 0 | 60,238 | 0 | 60,238 | 0 | 08/06/2021 | |
| 17275R-10-2 | CISCO SYSTEMS | | | 39,335.000 | 2,492,659 | 63.370 | 2,492,659 | 1,199,388 | 0 | 57,822 | 0 | 732,418 | 0 | 732,418 | 0 | 11/13/2020 | |
| 174610-10-5 | CITIZENS FINL GROUP INC | | | 103,060.000 | 4,869,585 | 47.250 | 4,869,585 | 3,628,817 | 0 | 160,774 | 0 | 1,184,159 | 0 | 1,184,159 | 0 | 09/24/2020 | |
| 12653C-10-8 | CNX RESOURCES CORPORATION | | | 8,500.000 | 116,875 | 13.750 | 116,875 | 107,451 | 0 | 0 | 0 | 9,424 | 0 | 9,424 | 0 | 09/28/2021 | |
| 19188U-20-6 | CODA OCTOPUS GROUP INC | | | 11,253.000 | 90,024 | 8.000 | 90,024 | 84,879 | 0 | 0 | 0 | 5,145 | 0 | 5,145 | 0 | 05/13/2021 | |
| 192176-10-5 | COFFEE HLDGS INC | | | 27,890.000 | 122,437 | 4.390 | 122,437 | 105,662 | 0 | 0 | 0 | 15,340 | 0 | 15,340 | 0 | 10/28/2020 | |
| 191912-40-1 | COHEN & STEERS REAL ESTATE SEC | | | 393,284.724 | 8,679,794 | 22.070 | 8,679,794 | 5,954,733 | 0 | 135,523 | 0 | 2,194,176 | 0 | 2,194,176 | 0 | 12/09/2021 | |
| 197641-10-3 | COLUMBIA FINL INC | | | 33,183.000 | 692,197 | 20.860 | 692,197 | 493,657 | 0 | 0 | 0 | 175,870 | 0 | 175,870 | 0 | 10/22/2020 | |
| 205477-10-2 | COMPUTER TASK GROUP INC | | | 37,915.000 | 378,013 | 9.970 | 378,013 | 266,046 | 0 | 0 | 0 | 89,116 | 0 | 89,116 | 0 | 10/25/2021 | |
| 20602D-10-1 | CONCENTRIX CORP | | | 2,560.000 | 457,267 | 178.620 | 457,267 | 267,628 | 0 | 712 | 0 | 171,281 | 0 | 171,281 | 0 | 06/25/2021 | |
| 206704-10-8 | CONCRETE PUMPING HLDGS INC | | | 12,684.000 | 104,009 | 8.200 | 104,009 | 74,294 | 0 | 0 | 0 | 29,714 | 0 | 29,714 | 0 | 02/09/2021 | |
| 20848V-10-5 | CONSENSUS CLOUD SOLUTIONS INC | | | 4,501.000 | 260,473 | 57.870 | 260,473 | 254,650 | 0 | 0 | 0 | 5,823 | 0 | 5,823 | 0 | 12/09/2021 | |
| 221006-10-9 | CORVEL CORP | | | 635.000 | 132,080 | 208.000 | 132,080 | 42,806 | 0 | 0 | 0 | 64,770 | 0 | 64,770 | 0 | 06/12/2020 | |
| 223622-60-6 | COWEN INC | | | 2,646.000 | 95,521 | 36.100 | 95,521 | 32,256 | 0 | 1,005 | 0 | 26,751 | 0 | 26,751 | 0 | 02/05/2018 | |
| 125919-30-8 | CPI AEROSTRUCTURES INC | | | 21,757.000 | 59,397 | 2.730 | 59,397 | 57,961 | 0 | 0 | 0 | (11,803) | 12,152 | (23,954) | 0 | 04/16/2020 | |
| 224633-20-6 | CRAWFORD & CO | | | 22,204.000 | 166,308 | 7.490 | 166,308 | 193,866 | 0 | 1,620 | 0 | (27,612) | 0 | (27,612) | 0 | 11/23/2021 | |
| 22948Q-10-1 | CTO REALTY GROWTH INC | | | 4,028.000 | 247,400 | 61.420 | 247,400 | 204,901 | 0 | 11,694 | 0 | 42,499 | 0 | 42,499 | 0 | 09/14/2021 | |
| 230215-10-5 | CULP INC | | | 6,410.000 | 60,959 | 9.510 | 60,959 | 57,498 | 0 | 0 | 0 | 3,461 | 0 | 3,461 | 0 | 12/16/2021 | |
| 126650-10-0 | CVS/CAREMARK CORPORATION | | | 51,515.000 | 5,314,287 | 103.160 | 5,314,287 | 3,525,982 | 0 | 92,958 | 0 | 1,691,934 | 0 | 1,691,934 | 0 | 08/19/2021 | |

# 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 Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 250565-10-8 | DESIGNER BRANDS INC | | | 14,920.000 | 212,013 | 14.210 | 212,013 | 233,897 | 0 | 0 | 0 | (21,884) | 0 | (21,884) | 0 | 09/16/2021 | |
| 25264R-20-7 | DIAMOND HILL INVESTMENT GROUP | | | 1,068.000 | 207,438 | 194.230 | 207,438 | 147,260 | 0 | 36,364 | 0 | 52,607 | 0 | 52,607 | 0 | 02/26/2021 | |
| 254423-10-6 | DINEEQUITY INC | | | 2,361.000 | 178,987 | 75.810 | 178,987 | 147,097 | 944 | 0 | 0 | 13,985 | 0 | 13,985 | 0 | 12/02/2021 | |
| 254709-10-8 | DISCOVER FINL SVCS | | | 25,805.000 | 2,982,026 | 115.560 | 2,982,026 | 1,472,112 | 0 | 48,513 | 0 | 645,899 | 0 | 645,899 | 0 | 10/15/2020 | |
| 254687-10-6 | DISNEY WALT COMPANY | | | 15,430.000 | 2,389,953 | 154.890 | 2,389,953 | 1,896,637 | 0 | 0 | 0 | (405,655) | 0 | (405,655) | 0 | 09/22/2020 | |
| 25787G-10-0 | DONNELLEY FINL SOLUTIONS INC | | | 5,121.000 | 241,404 | 47.140 | 241,404 | 40,669 | 0 | 0 | 0 | 154,501 | 0 | 154,501 | 0 | 03/09/2020 | |
| 23345M-10-7 | DT MIDSTREAM INC | | | 11,801.000 | 566,212 | 47.980 | 566,212 | 491,469 | 7,081 | 3,619 | 0 | 74,743 | 0 | 74,743 | 0 | 10/25/2021 | |
| Y2187A-15-0 | EAGLE BULK SHIPPING INC | | | 4,948.000 | 225,134 | 45.500 | 225,134 | 144,869 | 0 | 8,617 | 0 | 80,265 | 0 | 80,265 | 0 | 11/16/2021 | |
| 277432-10-0 | EASTMAN CHEM CO | | | 32,330.000 | 3,909,020 | 120.910 | 3,909,020 | 3,552,043 | 24,571 | 48,735 | 0 | 356,977 | 0 | 356,977 | 0 | 08/13/2021 | |
| 28035Q-10-2 | EDGEWELL PERS CARE CO | | | 10,010.000 | 457,557 | 45.710 | 457,557 | 375,481 | 1,502 | 2,175 | 0 | 82,076 | 0 | 82,076 | 0 | 09/08/2021 | |
| 28618M-10-6 | ELEMENT SOLUTIONS INC | | | 19,251.000 | 467,414 | 24.280 | 467,414 | 216,867 | 0 | 4,862 | 0 | 126,094 | 0 | 126,094 | 0 | 02/05/2020 | |
| 26875P-10-1 | EOG RES INC | | | 19,285.000 | 1,713,087 | 88.830 | 1,713,087 | 1,668,102 | 0 | 73,765 | 0 | 44,984 | 0 | 44,984 | 0 | 06/04/2021 | |
| 30049A-10-7 | EVOLUTION PETE CORP | | | 12,426.000 | 62,751 | 5.050 | 62,751 | 57,984 | 0 | 0 | 0 | 4,767 | 0 | 4,767 | 0 | 12/20/2021 | |
| 313148-30-6 | FEDERAL AGRIC MTG CORP | | | 3,514.000 | 435,490 | 123.930 | 435,490 | 298,082 | 0 | 9,177 | 0 | 117,548 | 0 | 117,548 | 0 | 11/26/2021 | |
| 315910-86-9 | FIDELITY INVT TR | | | 287,641.464 | 12,555,550 | 43.650 | 12,555,550 | 10,313,204 | 0 | 125,254 | 0 | (597,414) | 0 | (597,414) | 0 | 12/06/2021 | |
| 31620M-10-6 | FIDELITY NATL INFORMATION SVCS | | | 16,540.000 | 1,805,341 | 109.150 | 1,805,341 | 1,840,743 | 0 | 6,451 | 0 | (35,402) | 0 | (35,402) | 0 | 11/22/2021 | |
| 320557-10-1 | FIRST INTERNET BANCORP | | | 9,315.000 | 438,178 | 47.040 | 438,178 | 214,875 | 559 | 2,137 | 0 | 166,701 | 0 | 166,701 | 0 | 11/02/2021 | |
| 320734-10-6 | FIRST LONG IS CORP | | | 6,558.000 | 141,587 | 21.590 | 141,587 | 136,793 | 0 | 1,598 | 0 | 4,794 | 0 | 4,794 | 0 | 12/07/2021 | |
| 339382-10-3 | FLEXSTEEL INDS INC | | | 5,512.000 | 148,052 | 26.860 | 148,052 | 107,651 | 827 | 2,457 | 0 | (42,285) | 0 | (42,285) | 0 | 09/27/2021 | |
| 350060-10-9 | FOSTER L B CO | | | 23,575.000 | 324,156 | 13.750 | 324,156 | 396,129 | 0 | 0 | 0 | (73,651) | 0 | (73,651) | 0 | 09/15/2021 | |
| 35905A-10-9 | FRONTDOOR INC | | | 6,810.000 | 249,587 | 36.650 | 249,587 | 269,095 | 0 | 0 | 0 | (87,350) | 0 | (87,350) | 0 | 09/08/2021 | |
| 35909D-10-9 | FRONTIER COMMUNICATIONS PARENT | | | 4,959.000 | 146,241 | 29.490 | 146,241 | 123,528 | 0 | 0 | 0 | 22,713 | 0 | 22,713 | 0 | 06/10/2021 | |
| 36467J-10-8 | GAMING & LEISURE PPTYS INC | | | 4,843.000 | 235,660 | 48.660 | 235,660 | 195,135 | 1,162 | 12,882 | 0 | 30,317 | 0 | 30,317 | 0 | 12/24/2020 | |
| Y2685T-13-1 | GENCO SHIPPING & TRADING LTD | | | 12,060.000 | 192,960 | 16.000 | 192,960 | 129,682 | 0 | 3,245 | 0 | 68,224 | 0 | 68,224 | 0 | 11/16/2021 | |
| 37045V-10-0 | GENERAL MOTORS CO | | | 22,900.000 | 1,342,627 | 58.630 | 1,342,627 | 1,225,635 | 0 | 0 | 0 | 116,992 | 0 | 116,992 | 0 | 02/11/2021 | |
| 381013-10-1 | GOLDEN ENTERTAINMENT INC | | | 3,180.000 | 160,685 | 50.530 | 160,685 | 109,438 | 0 | 0 | 0 | 51,248 | 0 | 51,248 | 0 | 06/23/2021 | |
| 38147N-29-3 | GOLDMAN SACHS TR II GQG PARTNERS I | | | 556,573.905 | 10,908,849 | 19.600 | 10,908,849 | 10,774,360 | 0 | 238,425 | 0 | 134,488 | 0 | 134,488 | 0 | 12/31/2021 | |
| 384556-10-6 | GRAHAM CORP | | | 10,538.000 | 131,093 | 12.440 | 131,093 | 144,124 | 0 | 3,808 | 0 | (23,637) | 0 | (23,637) | 0 | 06/25/2021 | |
| 317609-35-2 | GRANDEUR PEAK INTL OPPORTUNITIES F | | | 1,219,647.046 | 6,000,663 | 4.920 | 6,000,663 | 4,030,416 | 0 | 3,655 | 0 | 245,168 | 0 | 245,168 | 0 | 12/28/2021 | |
| 36262G-10-1 | GXO LOGISTICS INCORPORATED | | | 4,300.000 | 390,569 | 90.830 | 390,569 | 262,020 | 0 | 0 | 0 | 128,549 | 0 | 128,549 | 0 | 08/04/2021 | |
| 40619L-10-2 | HALL OF FAME RESORT & ENTMT CO | | | 14,923.000 | 22,683 | 1.520 | 22,683 | 20,892 | 0 | 0 | 0 | 1,791 | 0 | 1,791 | 0 | 03/23/2021 | |
| 40624Q-20-3 | HALLMARK FINL SVCS INC EC | | | 29,499.000 | 128,321 | 4.350 | 128,321 | 115,750 | 0 | 0 | 0 | 12,571 | 0 | 12,571 | 0 | 06/10/2021 | |
| 42727E-10-3 | HERITAGE GLOBAL INC | | | 94,732.000 | 177,149 | 1.870 | 177,149 | 257,107 | 0 | 0 | 0 | (79,958) | 0 | (79,958) | 0 | 08/23/2021 | |
| 437076-10-2 | HOME DEPOT INC COM | | | 14,500.000 | 6,017,645 | 415.010 | 6,017,645 | 2,843,996 | 0 | 89,430 | 0 | 2,063,537 | 0 | 2,063,537 | 0 | 08/17/2021 | |
| 438516-10-6 | HONEYWELL INTL INC | | | 19,700.000 | 4,107,647 | 208.510 | 4,107,647 | 3,043,004 | 0 | 74,269 | 0 | (82,543) | 0 | (82,543) | 0 | 09/02/2020 | |
| 44052W-10-4 | HORIZON GLOBAL CORP | | | 23,698.000 | 189,110 | 7.980 | 189,110 | 186,917 | 0 | 0 | 0 | 2,193 | 0 | 2,193 | 0 | 12/07/2021 | |
| 441593-10-0 | HOULIHAN LOKEY INC | | | 31,092.000 | 3,218,644 | 103.520 | 3,218,644 | 1,773,722 | 0 | 50,423 | 0 | 1,129,847 | 0 | 1,129,847 | 0 | 04/16/2021 | |
| 449253-10-3 | IAA INC | | | 8,380.000 | 424,196 | 50.620 | 424,196 | 374,995 | 0 | 0 | 0 | (53,589) | 0 | (53,589) | 0 | 12/20/2021 | |
| 44891N-20-8 | IAC INTERACTIVECORP NEW | | | 2,540.000 | 332,003 | 130.710 | 332,003 | 323,951 | 0 | 0 | 0 | (64,541) | 0 | (64,541) | 0 | 09/24/2021 | |
| 452521-10-7 | IMMERSION CORP | | | 24,846.000 | 141,871 | 5.710 | 141,871 | 195,953 | 0 | 0 | 0 | (54,082) | 0 | (54,082) | 0 | 09/15/2021 | |
| 453415-60-6 | INDEPENDENCE CONTRACT DRILLING | | | 7,715.000 | 23,145 | 3.000 | 23,145 | 37,354 | 0 | 0 | 0 | (14,209) | 0 | (14,209) | 0 | 06/14/2021 | |
| 45675Y-10-4 | INFORMATION SVCS GROUP INC | | | 55,380.000 | 421,996 | 7.620 | 421,996 | 306,638 | 0 | 3,949 | 0 | 115,357 | 0 | 115,357 | 0 | 08/09/2021 | |
| 45784J-10-5 | INNOVATE CORP | | | 22,231.000 | 82,255 | 3.700 | 82,255 | 50,823 | 0 | 0 | 0 | 9,782 | 0 | 9,782 | 0 | 11/17/2020 | |
| 461148-10-8 | INTEVAC INC | | | 28,323.000 | 133,401 | 4.710 | 133,401 | 138,108 | 0 | 0 | 0 | (70,808) | 0 | (70,808) | 0 | 12/20/2018 | |
| 461203-10-1 | INVACARE CORP | | | 14,876.000 | 40,463 | 2.720 | 40,463 | 64,877 | 0 | 0 | 0 | (75,106) | 0 | (75,106) | 0 | 09/09/2021 | |
| 46138G-66-4 | INVESCO ETF TR INVESCO S&PSMALLCAP | | | 80,673.000 | 9,934,880 | 123.150 | 9,934,880 | 3,856,330 | 0 | 60,438 | 0 | 3,392,114 | 0 | 3,392,114 | 0 | 11/07/2018 | |
| 46269C-10-2 | IRIDIUM COMMUNICATIONS INC | | | 4,200.000 | 173,418 | 41.290 | 173,418 | 105,103 | 0 | 0 | 0 | 8,253 | 0 | 8,253 | 0 | 08/02/2019 | |
| 46432F-84-2 | ISHARES CORE MSCI EAFE ETF | | | 35,427.000 | 2,644,271 | 74.640 | 2,644,271 | 1,879,655 | 3,885 | 71,304 | 0 | 196,620 | 0 | 196,620 | 0 | 12/09/2016 | |
| 464285-20-4 | ISHARES GOLD TR | | | 128,582.000 | 4,475,939 | 34.810 | 4,475,939 | 3,113,558 | 0 | 0 | 0 | (186,444) | 0 | (186,444) | 0 | 02/19/2019 | |
| 464288-86-9 | ISHARES TR MICROCAP INDEX | | | 26,240.000 | 3,666,515 | 139.730 | 3,666,515 | 3,717,459 | 0 | 14,259 | 0 | (50,944) | 0 | (50,944) | 0 | 11/30/2021 | |
| 46564T-10-7 | ITERIS INC | | | 18,953.000 | 75,812 | 4.000 | 75,812 | 47,059 | 0 | 0 | 0 | (18,879) | 0 | (18,879) | 0 | 12/16/2021 | |
| 46625H-10-0 | J P MORGAN CHASE & CO | | | 35,100.000 | 5,558,085 | 158.350 | 5,558,085 | 3,024,845 | 0 | 129,870 | 0 | 1,097,928 | 0 | 1,097,928 | 0 | 10/15/2020 | |
| 48123V-10-2 | J2 GLOBAL INC | | | 4,930.000 | 546,540 | 110.860 | 546,540 | 581,643 | 0 | 0 | 0 | (35,103) | 0 | (35,103) | 0 | 10/14/2021 | |
| 46817M-10-7 | JACKSON FINANCIAL INC | | | 23,362.000 | 977,232 | 41.830 | 977,232 | 625,273 | 0 | 12,261 | 0 | 351,960 | 0 | 351,960 | 0 | 10/05/2021 | |

# 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 Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 47803T-62-7 | JOHN HANCOCK FDS III | | | 214,872.268 | 7,488,299 | 34.850 | 7,488,299 | 5,162,879 | 0 | 53,366 | 0 | (314,024) | 0 | (314,024) | 0 | 12/20/2021 | |
| 478160-10-4 | JOHNSON & JOHNSON | | | 24,065.000 | 4,116,800 | 171.070 | 4,116,800 | 2,654,841 | 0 | 100,832 | 0 | 329,450 | 0 | 329,450 | 0 | 10/19/2020 | |
| 493144-10-9 | KEY TRONIC CORP | | | 23,889.000 | 149,426 | 6.255 | 149,426 | 142,365 | 0 | 0 | 0 | (15,408) | 0 | (15,408) | 0 | 12/16/2019 | |
| 50050N-10-3 | KONTOOR BRANDS INC | | | 4,930.000 | 252,663 | 51.250 | 252,663 | 106,513 | 0 | 8,934 | 0 | 52,702 | 0 | 52,702 | 0 | 06/08/2020 | |
| 50155Q-10-0 | KYNDRYL HLDGS INC | | | 15,380.000 | 278,378 | 18.100 | 278,378 | 310,053 | 0 | 0 | 0 | (31,675) | 0 | (31,675) | 0 | 12/16/2021 | |
| 502431-10-9 | L3HARRIS TECHNOLOGIES INC | | | 15,340.000 | 3,271,102 | 213.240 | 3,271,102 | 2,064,627 | 0 | 64,362 | 0 | 371,535 | 0 | 371,535 | 0 | 09/28/2020 | |
| 511795-10-6 | LAKELAND INDS INC | | | 13,239.000 | 287,286 | 21.700 | 287,286 | 310,869 | 0 | 0 | 0 | (23,583) | 0 | (23,583) | 0 | 09/10/2021 | |
| 514766-10-4 | LANDEC CORP | | | 15,469.000 | 171,706 | 11.100 | 171,706 | 147,194 | 0 | 0 | 0 | 6,878 | 0 | 6,878 | 0 | 04/08/2021 | |
| 531229-88-8 | LIBERTY MEDIA CORP BRAVES GROUP | | | 13,854.000 | 389,297 | 28.100 | 389,297 | 219,927 | 0 | 0 | 0 | 44,610 | 0 | 44,610 | 0 | 04/07/2020 | |
| 531229-60-7 | LIBERTY MEDIA CORP SIRIUSXM | | | 10,891.000 | 553,807 | 50.850 | 553,807 | 412,751 | 0 | 0 | 0 | 86,233 | 0 | 86,233 | 0 | 01/27/2021 | |
| 540132-60-2 | LOCORR INVT TR | | | 810,710.258 | 8,690,814 | 10.720 | 8,690,814 | 8,578,406 | 0 | 578,406 | 0 | 112,408 | 0 | 112,408 | 0 | 12/08/2021 | |
| 54911Q-10-7 | LOYALTY VENTURES INC | | | 7,000.000 | 210,490 | 30.070 | 210,490 | 223,853 | 0 | 0 | 0 | (13,363) | 0 | (13,363) | 0 | 12/01/2021 | |
| 55826T-10-2 | MADISON SQUARE GRDN ENTERTNMNT | | | 5,070.000 | 356,624 | 70.340 | 356,624 | 400,360 | 0 | 0 | 0 | (153,406) | 0 | (153,406) | 0 | 05/10/2021 | |
| 571903-20-2 | MARRIOTT INTL INC NEW | | | 11,410.000 | 1,885,388 | 165.240 | 1,885,388 | 1,403,762 | 0 | 0 | 0 | 380,181 | 0 | 380,181 | 0 | 11/23/2020 | |
| 574599-10-6 | MASCO CORP COM | | | 1,755.000 | 123,236 | 70.220 | 123,236 | 95,789 | 0 | 1,348 | 0 | 27,447 | 0 | 27,447 | 0 | 02/22/2021 | |
| 580135-10-1 | MCDONALDS CORP COM | | | 14,085.000 | 3,775,766 | 268.070 | 3,775,766 | 2,135,082 | 0 | 73,946 | 0 | 753,407 | 0 | 753,407 | 0 | 09/22/2020 | |
| 552690-10-9 | MDU RES GROUP INC | | | 28,980.000 | 893,743 | 30.840 | 893,743 | 749,822 | 5,796 | 15,193 | 0 | 102,050 | 0 | 102,050 | 0 | 12/14/2021 | |
| 552746-34-9 | MFS INTERNATIONAL VALUE FUND R6 | | | 135,962.487 | 7,240,002 | 53.250 | 7,240,002 | 4,953,910 | 0 | 64,611 | 0 | 190,347 | 0 | 190,347 | 0 | 02/19/2019 | |
| 594918-10-4 | MICROSOFT CORP | | | 16,400.000 | 5,515,648 | 336.320 | 5,515,648 | 2,004,014 | 0 | 37,720 | 0 | 1,867,960 | 0 | 1,867,960 | 0 | 09/21/2020 | |
| 624580-10-6 | MOVADO GROUP INC | | | 2,294.000 | 95,958 | 41.830 | 95,958 | 24,867 | 0 | 2,179 | 0 | 57,832 | 0 | 57,832 | 0 | 08/09/2019 | |
| 636180-10-1 | NATIONAL FUEL GAS CO | | | 7,180.000 | 459,089 | 63.940 | 459,089 | 398,263 | 3,267 | 1,383 | 0 | 60,826 | 0 | 60,826 | 0 | 11/02/2021 | |
| 639027-10-1 | NATURES SUNSHINE PRODS INC | | | 4,360.000 | 80,660 | 18.500 | 80,660 | 72,245 | 0 | 0 | 0 | 8,415 | 0 | 8,415 | 0 | 12/07/2021 | |
| 654106-10-3 | NIKE INC | | | 18,040.000 | 3,006,727 | 166.670 | 3,006,727 | 979,900 | 0 | 20,385 | 0 | 454,608 | 0 | 454,608 | 0 | 02/28/2020 | |
| 666762-10-9 | NORTHRIM BANCORP INC | | | 2,981.000 | 129,554 | 43.460 | 129,554 | 87,145 | 0 | 4,472 | 0 | 25,541 | 0 | 25,541 | 0 | 02/09/2021 | |
| 68162K-10-6 | OLYMPIC STEEL INC | | | 4,359.000 | 102,437 | 23.500 | 102,437 | 45,724 | 0 | 365 | 0 | 44,331 | 0 | 44,331 | 0 | 03/12/2020 | |
| 68622V-10-6 | ORGANON & CO | | | 15,460.000 | 470,757 | 30.450 | 470,757 | 540,516 | 0 | 5,432 | 0 | (69,759) | 0 | (69,759) | 0 | 11/09/2021 | |
| 68628V-30-8 | ORION MARINE GROUP INC | | | 62,617.000 | 236,066 | 3.770 | 236,066 | 247,001 | 0 | 0 | 0 | (81,419) | 0 | (81,419) | 0 | 07/29/2021 | |
| 693250-10-5 | PC-TEL INC | | | 17,123.000 | 97,087 | 5.670 | 97,087 | 114,604 | 0 | 2,435 | 0 | (17,516) | 0 | (17,516) | 0 | 05/24/2021 | |
| 704720-50-0 | PEAR TREE POLARIS FRN VALUE SM CAP | | | 290,939.940 | 4,884,882 | 16.790 | 4,884,882 | 3,849,582 | 0 | 59,077 | 0 | 542,068 | 0 | 542,068 | 0 | 12/13/2021 | |
| 70805E-10-9 | PENNANT GROUP INC | | | 2,888.000 | 66,655 | 23.080 | 66,655 | 53,433 | 0 | 0 | 0 | (101,022) | 0 | (101,022) | 0 | 07/29/2020 | |
| 71367G-10-2 | PERELLA WEINBERG PARTNERS | | | 34,637.000 | 445,432 | 12.860 | 445,432 | 446,734 | 0 | 3,894 | 0 | (1,302) | 0 | (1,302) | 0 | 11/24/2021 | |
| 714157-20-3 | PERMA-FIX ENVIRONMENTAL SVCS | | | 36,230.000 | 229,336 | 6.330 | 229,336 | 194,264 | 0 | 0 | 0 | 870 | 0 | 870 | 0 | 07/23/2021 | |
| 73757R-10-2 | POSTAL REALTY TRUST INC | | | 25,899.000 | 512,800 | 19.800 | 512,800 | 393,164 | 0 | 18,607 | 0 | 76,579 | 0 | 76,579 | 0 | 11/17/2021 | |
| 737630-10-3 | POTLATCHDELTIC CORPORATION | | | 7,271.000 | 437,860 | 60.220 | 437,860 | 305,334 | 0 | 38,208 | 0 | 66,498 | 0 | 66,498 | 0 | 10/28/2021 | |
| 742718-10-9 | PROCTER & GAMBLE CO | | | 13,000.000 | 2,126,540 | 163.580 | 2,126,540 | 1,133,729 | 0 | 44,201 | 0 | 317,720 | 0 | 317,720 | 0 | 03/02/2020 | |
| 74316X-10-1 | PROFIRE ENERGY INC | | | 145,903.000 | 154,657 | 1.060 | 154,657 | 122,179 | 0 | 0 | 0 | 30,275 | 0 | 30,275 | 0 | 11/25/2019 | |
| 74319R-10-1 | PROG HOLDINGS INC | | | 5,833.000 | 263,127 | 45.110 | 263,127 | 299,961 | 0 | 0 | 0 | (36,834) | 0 | (36,834) | 0 | 07/09/2021 | |
| 744375-20-5 | PSYCHEMEDICS CORP | | | 19,780.000 | 138,856 | 7.020 | 138,856 | 108,825 | 0 | 989 | 0 | 30,031 | 0 | 30,031 | 0 | 05/13/2021 | |
| 754730-10-9 | RAYMOND JAMES FINANCIAL INC | | | 7,590.000 | 762,036 | 100.400 | 762,036 | 447,065 | 0 | 7,241 | 0 | 255,728 | 0 | 255,728 | 0 | 10/21/2021 | |
| 75704L-10-4 | RED VIOLET INC | | | 951.000 | 37,745 | 39.690 | 37,745 | 24,766 | 0 | 0 | 0 | 12,980 | 0 | 12,980 | 0 | 10/05/2021 | |
| 74955L-10-3 | RGC RES INC | | | 3,030.000 | 69,720 | 23.010 | 69,720 | 67,890 | 0 | 1,121 | 0 | 1,830 | 0 | 1,830 | 0 | 06/01/2021 | |
| 763165-10-7 | RICHARDSON ELECTRS LTD | | | 5,226.000 | 70,656 | 13.520 | 70,656 | 21,139 | 0 | 1,366 | 0 | 46,041 | 0 | 46,041 | 0 | 02/27/2020 | |
| 806407-10-2 | SCHEIN HENRY INC | | | 8,086.000 | 626,908 | 77.530 | 626,908 | 508,702 | 0 | 0 | 0 | 99,210 | 0 | 99,210 | 0 | 03/08/2021 | |
| 828359-10-9 | SILVERCREST ASSET MGMT GROUP I | | | 24,657.000 | 423,361 | 17.170 | 423,361 | 394,245 | 0 | 4,192 | 0 | 29,115 | 0 | 29,115 | 0 | 12/08/2021 | |
| 84790A-10-5 | SPECTRUM BRANDS HLDGS INC NEW | | | 3,550.000 | 361,106 | 101.720 | 361,106 | 237,993 | 0 | 5,484 | 0 | 77,630 | 0 | 77,630 | 0 | 07/19/2021 | |
| 859241-10-1 | STERLING CONSTRUCTION CO INC | | | 7,276.000 | 191,359 | 26.300 | 191,359 | 122,248 | 0 | 0 | 0 | 45,626 | 0 | 45,626 | 0 | 08/04/2021 | |
| 86614U-10-0 | SUMMIT MATLS INC | | | 4,650.000 | 186,651 | 40.140 | 186,651 | 87,131 | 0 | 0 | 0 | 93,279 | 0 | 93,279 | 0 | 11/03/2020 | |
| 871332-10-2 | SYLVAMO CORP | | | 23,970.000 | 668,523 | 27.890 | 668,523 | 690,861 | 0 | 0 | 0 | (22,338) | 0 | (22,338) | 0 | 11/12/2021 | |
| 87538X-10-5 | TANDY LEATHER FACTORY INC | | | 16,338.000 | 84,141 | 5.150 | 84,141 | 52,118 | 0 | 0 | 0 | 31,859 | 0 | 31,859 | 0 | 02/20/2019 | |
| 88087E-10-0 | TERMINIX GLOBAL HOLDINGS INC | | | 6,112.000 | 276,446 | 45.230 | 276,446 | 191,662 | 0 | 0 | 0 | (29,112) | 0 | (29,112) | 0 | 09/08/2021 | |
| 882508-10-4 | TEXAS INSTRS INC COM | | | 11,550.000 | 2,176,829 | 188.470 | 2,176,829 | 1,216,082 | 0 | 48,626 | 0 | 281,127 | 0 | 281,127 | 0 | 03/02/2020 | |
| 00258W-10-8 | THE AARONS COMPANY INC | | | 20,474.000 | 504,684 | 24.650 | 504,684 | 440,382 | 2,047 | 4,364 | 0 | 64,302 | 0 | 64,302 | 0 | 11/01/2021 | |
| 886029-20-6 | THRYV HLDGS INC | | | 7,480.000 | 307,652 | 41.130 | 307,652 | 183,821 | 0 | 0 | 0 | 123,831 | 0 | 123,831 | 0 | 05/13/2021 | |
| 88822Q-10-3 | TIPTREE INC | | | 21,382.000 | 295,713 | 13.830 | 295,713 | 132,839 | 0 | 3,253 | 0 | 167,161 | 0 | 167,161 | 0 | 04/29/2021 | |

# 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 Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 893529-10-7 | TRANSCAT INC | | | 1,936.000 | 178,944 | 92.430 | 178,944 | 48,031 | 0 | 0 | 0 | 111,804 | 0 | 111,804 | 0 | 06/04/2019 | |
| 894164-10-2 | TRAVEL PLUS LEISURE CO | | | 8,160.000 | 451,003 | 55.270 | 451,003 | 263,817 | 0 | 8,517 | 0 | 68,939 | 0 | 68,939 | 0 | 12/06/2021 | |
| 898349-20-4 | TRUSTCO BK CORP N Y | | | 5,155.000 | 171,713 | 33.310 | 171,713 | 165,876 | 1,804 | 5,943 | 0 | (287) | 0 | (287) | 0 | 02/09/2021 | |
| 902681-10-5 | UGI CORP NEW | | | 13,216.000 | 606,747 | 45.910 | 606,747 | 481,789 | 4,560 | 16,013 | 0 | 121,241 | 0 | 121,241 | 0 | 03/04/2021 | |
| 909214-30-6 | UNISYS CORP | | | 8,877.000 | 182,600 | 20.570 | 182,600 | 146,365 | 0 | 0 | 0 | (1,140) | 0 | (1,140) | 0 | 08/03/2021 | |
| 910710-10-2 | UNITED INS HLDGS CORP | | | 69,930.000 | 303,496 | 4.340 | 303,496 | 282,490 | 0 | 7,686 | 0 | 21,006 | 0 | 21,006 | 0 | 09/28/2021 | |
| 91324P-10-2 | UNITEDHEALTH GROUP INC | | | 6,820.000 | 3,424,595 | 502.140 | 3,424,595 | 2,356,369 | 0 | 29,283 | 0 | 744,474 | 0 | 744,474 | 0 | 11/19/2021 | |
| 913837-10-0 | UNIVERSAL STAINLESS & ALLOY | | | 10,758.000 | 85,419 | 7.940 | 85,419 | 97,684 | 0 | 0 | 0 | (12,266) | 0 | (12,266) | 0 | 04/06/2021 | |
| 917488-10-8 | UTAH MED PRODS INC | | | 1,930.000 | 193,000 | 100.000 | 193,000 | 126,586 | 0 | 6,060 | 0 | 30,301 | 0 | 30,301 | 0 | 05/21/2019 | |
| 91851C-20-1 | VAALCO ENERGY INC | | | 156,107.000 | 501,103 | 3.210 | 501,103 | 297,646 | 0 | 0 | 0 | 222,039 | 0 | 222,039 | 0 | 08/20/2021 | |
| 92047W-10-1 | VALVOLINE INC | | | 10,280.000 | 383,341 | 37.290 | 383,341 | 180,295 | 0 | 5,140 | 0 | 145,462 | 0 | 145,462 | 0 | 07/20/2020 | |
| 92189F-70-0 | VANECK VECTORS TR AGRIBUSINESS ETF | | | 66,443.000 | 6,339,991 | 95.420 | 6,339,991 | 4,297,397 | 0 | 74,217 | 0 | 829,377 | 0 | 829,377 | 0 | 11/29/2021 | |
| 922908-65-2 | VANGUARD EXTENDED MARKET ETF | | | 53,481.000 | 9,779,536 | 182.860 | 9,779,536 | 6,031,418 | 0 | 102,213 | 0 | 972,285 | 0 | 972,285 | 0 | 01/16/2020 | |
| 922042-85-8 | VANGUARD FTSE EMERGING MARKETS ETF | | | 57,383.000 | 2,838,163 | 49.460 | 2,838,163 | 2,119,059 | 0 | 74,563 | 0 | (37,299) | 0 | (37,299) | 0 | 12/09/2016 | |
| 92204A-80-1 | VANGUARD MATERIALS ETF | | | 31,552.000 | 6,211,958 | 196.880 | 6,211,958 | 3,036,249 | 0 | 89,718 | 0 | 1,259,240 | 0 | 1,259,240 | 0 | 12/21/2017 | |
| 922908-55-3 | VANGUARD REIT ETF | | | 62,776.000 | 7,282,644 | 116.010 | 7,282,644 | 4,908,991 | 0 | 186,169 | 0 | 1,951,078 | 0 | 1,951,078 | 0 | 02/19/2019 | |
| 922908-36-3 | VANGUARD S&P 500 INDEX ETF | | | 163,806.000 | 71,512,785 | 436.570 | 71,512,785 | 50,311,231 | 0 | 762,497 | 0 | 11,985,368 | 0 | 11,985,368 | 0 | 11/29/2021 | |
| 921939-70-8 | VANGUARD COMMODITY STRATEGY FD ADM | | | 399,927.071 | 10,973,999 | 27.440 | 10,973,999 | 11,437,085 | 0 | 2,543,650 | 0 | (463,086) | 0 | (463,086) | 0 | 12/21/2021 | |
| 926400-10-2 | VICTORIAS SECRET AND CO | | | 1,370.000 | 76,090 | 55.540 | 76,090 | 72,627 | 0 | 0 | 0 | 3,463 | 0 | 3,463 | 0 | 11/05/2021 | |
| 92663R-10-5 | VIEMED HEALTHCARE INC | | | 21,724.000 | 113,399 | 5.220 | 113,399 | 125,378 | 0 | 0 | 0 | (11,979) | 0 | (11,979) | 0 | 12/17/2021 | |
| 92840M-10-2 | VISTRA ENERGY CORP | | | 18,840.000 | 428,987 | 22.770 | 428,987 | 338,990 | 0 | 6,677 | 0 | 88,899 | 0 | 88,899 | 0 | 11/09/2021 | |
| 928881-10-1 | VONTIER CORPORATION | | | 23,360.000 | 717,853 | 30.730 | 717,853 | 752,603 | 0 | 1,464 | 0 | (64,142) | 0 | (64,142) | 0 | 12/20/2021 | |
| 91829F-10-4 | VOXX INTL CORP | | | 26,130.000 | 265,742 | 10.170 | 265,742 | 262,694 | 0 | 0 | 0 | (53,284) | 0 | (53,284) | 0 | 12/07/2021 | |
| 929089-10-0 | VOYA FINANCIAL INC | | | 5,166.000 | 342,557 | 66.310 | 342,557 | 272,759 | 0 | 4,123 | 0 | 38,745 | 0 | 38,745 | 0 | 10/06/2020 | |
| 961765-10-4 | WESTWOOD HLDGS GROUP INC | | | 12,821.000 | 217,188 | 16.940 | 217,188 | 269,314 | 1,923 | 23,982 | 0 | (52,127) | 0 | (52,127) | 0 | 11/12/2021 | |
| 962149-10-0 | WEYCO GROUP INC | | | 6,650.000 | 159,201 | 23.940 | 159,201 | 143,312 | 0 | 3,192 | 0 | 15,889 | 0 | 15,889 | 0 | 06/23/2021 | |
| 962166-10-4 | WEYERHAEUSER CO | | | 74,625.000 | 3,073,058 | 41.180 | 3,073,058 | 2,138,832 | 0 | 88,058 | 0 | 570,881 | 0 | 570,881 | 0 | 11/11/2020 | |
| 978097-10-3 | WOLVERINE WORLD WIDE INC | | | 16,179.000 | 466,117 | 28.810 | 466,117 | 406,115 | 1,618 | 5,512 | 0 | (42,375) | 0 | (42,375) | 0 | 07/06/2021 | |
| 98311A-10-5 | WYNDHAM HOTELS & RESORTS INC | | | 28,516.000 | 2,556,459 | 89.650 | 2,556,459 | 1,609,181 | 0 | 25,094 | 0 | 861,468 | 0 | 861,468 | 0 | 11/23/2020 | |
| 983793-10-0 | XPO LOGISTICS INC | | | 3,780.000 | 292,685 | 77.430 | 292,685 | 319,189 | 0 | 0 | 0 | (26,504) | 0 | (26,504) | 0 | 08/11/2021 | |
| 29258Y-10-3 | ENDEAVOUR SILVER CORP | | C | 20,929.000 | 88,320 | 4.220 | 88,320 | 54,424 | 0 | 0 | 0 | (17,162) | 0 | (17,162) | 0 | 01/25/2018 | |
| 68827L-10-1 | OSISKO GOLD ROYALTIES LTD | | C | 33,530.000 | 410,743 | 12.250 | 410,743 | 408,497 | 1,844 | 2,043 | 0 | 2,245 | 0 | 2,245 | 0 | 11/11/2021 | |
| 730843-20-8 | POINTS INTL LTD | | C | 4,655.000 | 71,286 | 15.314 | 71,286 | 45,971 | 0 | 0 | 0 | 4,487 | 0 | 4,487 | 0 | 09/21/2020 | |
| Y8565N-30-0 | TEEKAY TANKERS LTD | | C | 9,451.000 | 103,016 | 10.900 | 103,016 | 103,016 | 0 | 0 | 0 | 31,933 | 43,032 | (11,099) | 0 | 07/01/2021 | |
| 9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | 369,221,482 | XXX | 369,221,482 | 258,068,349 | 74,210 | 7,936,456 | 0 | 52,478,676 | 55,184 | 52,423,492 | 0 | XXX | XXX |
| 21058#-10-3 | MEDMUTUAL LIFE INSURANCE COMPANY | | | 16,000.000 | 33,204,188 | 2,075.262 | 33,204,188 | 53,558,694 | 0 | 0 | 0 | (16,387,399) | 0 | (16,387,399) | 0 | 01/01/1995 | |
| 58458*-10-5 | MEDICAL HEALTH INSURING CORPORATION OF OHIO | | | 10,000.000 | 99,719,509 | 9,971.951 | 99,719,509 | 174,066,417 | 0 | 0 | 0 | (18,245,208) | 0 | (18,245,208) | 0 | 06/30/2003 | |
| 86815*-10-4 | SUPERIOR DENTAL CARE INC | | | 1,000.000 | 19,342,622 | 19,342.622 | 19,342,622 | 15,499,993 | 0 | 0 | 0 | 563,535 | 0 | 563,535 | 0 | 08/31/2018 | |
| 9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other | | | | | 152,266,319 | XXX | 152,266,319 | 243,125,104 | 0 | 0 | 0 | (34,069,072) | 0 | (34,069,072) | 0 | XXX | XXX |
| 9799999 - Total Common Stocks | | | | | 521,487,801 | XXX | 521,487,801 | 501,193,453 | 74,210 | 7,936,456 | 0 | 18,409,604 | 55,184 | 18,354,420 | 0 | XXX | XXX |
| 9899999 - Total Preferred and Common Stocks | | | | | 542,319,193 | XXX | 542,497,469 | 521,704,935 | 122,179 | 8,668,843 | 0 | 18,438,835 | 55,184 | 18,375,510 | 0 | XXX | XXX |

1.

| Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: | | | | | |
|---|---|---|---|---|---|---|
| 1A | 1A ...$ 0 | 1B ...$ 0 | 1C ...$ 0 | 1D ...$ 0 | 1E ...$ 0 | 1F ...$ 0 1G ...$ 0 |
| 1B | 2A ...$ 0 | 2B ...$ 0 | 2C ...$ 0 | | | |
| 1C | 3A ...$ 0 | 3B ...$ 0 | 3C ...$ 0 | | | |
| 1D | 4A ...$ 0 | 4B ...$ 0 | 4C ...$ 0 | | | |
| 1E | 5A ...$ 0 | 5B ...$ 0 | 5C ...$ 0 | | | |
| 1F | 6 .....$ 0 | | | | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 912828-X8-8 | US TREASURY NOTES | | 01/28/2021 | ANCORA ADVISORS | | 3,881,172 | 3,500,000 | 17,222 |
| 912828-YQ-7 | US TREASURY NOTES | | 05/18/2021 | VARIOUS | | 2,096,250 | 2,000,000 | 5,103 |
| 912828-Z7-8 | US TREASURY NOTES | | 06/29/2021 | ANCORA ADVISORS | | 6,471,203 | 6,300,000 | 39,157 |
| 912828-ZE-3 | US TREASURY NOTES | | 03/29/2021 | ANCORA ADVISORS | | 9,715,625 | 10,000,000 | 31,078 |
| 91282C-AZ-4 | US TREASURY NOTES | | 05/18/2021 | DAVIDSON D A & COMPANY INC | | 984,453 | 1,000,000 | 1,751 |
| 91282C-CZ-2 | US TREASURY NOTES | | 09/29/2021 | ANCORA ADVISORS | | 14,910,938 | 15,000,000 | 0 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 38,059,640 | 37,800,000 | 94,313 |
| 3133EM-3F-7 | FEDERAL FARM CREDIT BANKS | | 09/09/2021 | ANCORA ADVISORS | | 9,988,000 | 10,000,000 | 5,194 |
| 3133EM-M2-5 | FEDERAL FARM CREDIT BANKS | | 06/21/2021 | DAVIDSON D A & COMPANY INC | | 999,130 | 1,000,000 | 0 |
| 3133EM-MB-5 | FEDERAL FARM CREDIT BANKS | | 01/20/2021 | ANCORA ADVISORS | | 5,335,288 | 5,350,000 | 1,522 |
| 3133EM-PN-6 | FEDERAL FARM CREDIT BANKS | | 02/24/2021 | ANCORA ADVISORS | | 9,877,000 | 10,000,000 | 4,408 |
| 3133EM-QW-5 | FEDERAL FARM CREDIT BANKS | | 02/18/2021 | ANCORA ADVISORS | | 9,952,300 | 10,000,000 | 650 |
| 3133EN-AW-0 | FEDERAL FARM CREDIT BANKS | | 10/28/2021 | ANCORA ADVISORS | | 4,974,200 | 5,000,000 | 3,589 |
| 3133EN-BK-5 | FEDERAL FARM CREDIT BANKS | | 12/29/2021 | ANCORA ADVISORS | | 7,410,000 | 7,500,000 | 16,625 |
| 3134GW-4C-7 | FEDERAL HOME LOAN MORTGAGE CORP | | 06/21/2021 | ANCORA ADVISORS | | 4,935,350 | 5,000,000 | 6,111 |
| 3134GW-6C-5 | FEDERAL HOME LOAN MORTGAGE CORP | | 04/27/2021 | ANCORA ADVISORS | | 8,919,000 | 9,000,000 | 0 |
| 3130AK-C4-6 | FEDERAL HOME LOAN BANKS | | 06/07/2021 | DAVIDSON D A & COMPANY INC | | 988,670 | 1,000,000 | 980 |
| 3130AK-VQ-6 | FEDERAL HOME LOAN BANKS | | 02/02/2021 | DUNCAN WILLIAMS | | 1,000,000 | 1,000,000 | 52 |
| 3130AL-DA-9 | FEDERAL HOME LOAN BANKS | | 03/17/2021 | ANCORA ADVISORS | | 11,874,600 | 12,000,000 | 7,333 |
| 3130AL-E2-6 | FEDERAL HOME LOAN BANKS | | 02/18/2021 | DUNCAN WILLIAMS | | 1,000,000 | 1,000,000 | 0 |
| 3130AL-GL-2 | FEDERAL HOME LOAN BANKS | | 12/27/2021 | ANCORA ADVISORS | | 7,397,250 | 7,500,000 | 28,340 |
| 3130AM-NT-5 | FEDERAL HOME LOAN BANKS | | 06/08/2021 | DAVIDSON D A & COMPANY INC | | 1,000,000 | 1,000,000 | 307 |
| 3130AM-Q3-9 | FEDERAL HOME LOAN BANKS | | 10/18/2021 | ANCORA ADVISORS | | 4,695,705 | 4,725,000 | 23,979 |
| 3130AM-W6-5 | FEDERAL HOME LOAN BANKS | | 08/13/2021 | DUNCAN WILLIAMS | | 999,750 | 1,000,000 | 639 |
| 3130AN-KK-5 | FEDERAL HOME LOAN BANKS | | 08/13/2021 | DUNCAN WILLIAMS | | 1,000,000 | 1,000,000 | 0 |
| 3130AN-YN-4 | FEDERAL HOME LOAN BANKS | | 09/21/2021 | ANCORA ADVISORS | | 9,993,500 | 10,000,000 | 0 |
| 3130AP-J2-2 | FEDERAL HOME LOAN BANKS | | 10/13/2021 | DUNCAN WILLIAMS | | 999,825 | 1,000,000 | 0 |
| 3130AP-VW-2 | FEDERAL HOME LOAN BANKS | | 11/12/2021 | DAVIDSON D A & COMPANY INC | | 1,000,000 | 1,000,000 | 0 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 104,339,568 | 105,075,000 | 99,730 |
| 278062-AG-9 | EATON CORP OHIO | C | 02/10/2021 | ANCORA ADVISORS | | 2,937,116 | 2,615,000 | 33,134 |
| 023135-BR-6 | AMAZON COM INC | | 01/13/2021 | ANCORA ADVISORS | | 7,101,500 | 7,000,000 | 9,800 |
| 03444R-AB-4 | ANDREW W MELLON FNDTN | | 04/23/2021 | ANCORA ADVISORS | | 6,024,171 | 6,150,000 | 13,913 |
| 037833-AS-9 | APPLE INC | | 03/19/2021 | DAVIDSON D A & COMPANY INC | | 544,570 | 500,000 | 6,565 |
| 12189L-BA-8 | BURLINGTON NORTHERN SANTA FE | | 02/02/2021 | ANCORA ADVISORS | | 4,535,960 | 4,000,000 | 17,694 |
| 17275R-BH-4 | CISCO SYS INC | | 08/17/2021 | DAVIDSON D A & COMPANY INC | | 1,037,100 | 1,000,000 | 9,106 |
| 233331-AY-3 | DTE ENERGY CO | | 05/26/2021 | ANCORA ADVISORS | | 3,222,780 | 3,000,000 | 13,538 |
| 291011-BP-8 | EMERSON ELEC CO | | 01/26/2021 | ANCORA ADVISORS | | 5,021,000 | 5,000,000 | 15,313 |
| 440452-AH-3 | HORMEL FOODS CORP | | 06/24/2021 | ANCORA ADVISORS | | 2,511,900 | 2,500,000 | 2,951 |
| 445658-CF-2 | HUNT J B TRANS SVCS INC | | 06/03/2021 | ANCORA ADVISORS | | 5,728,315 | 5,125,000 | 52,958 |
| 446150-AQ-7 | HUNTINGTON BANCSHARES INC | | 01/27/2021 | ANCORA ADVISORS | | 4,889,806 | 4,575,000 | 57,712 |
| 45866F-AF-1 | INTERCONTINENTAL EXCHANGE INC | | 04/19/2021 | ANCORA ADVISORS | | 5,463,200 | 5,000,000 | 15,500 |
| 46625H-MN-7 | JPMORGAN CHASE & CO | | 02/23/2021 | DAVIDSON D A & COMPANY INC | | 561,265 | 500,000 | 2,167 |
| 49326E-EK-5 | KEYCORP | | 03/24/2021 | ANCORA ADVISORS | | 3,099,570 | 3,000,000 | 31,875 |
| 494368-CC-5 | KIMBERLY-CLARK CORP | | 03/16/2021 | ANCORA ADVISORS | | 4,886,650 | 5,000,000 | 438 |
| 512807-AS-7 | LAM RESEARCH CORP | | 05/14/2021 | ANCORA ADVISORS | | 4,478,080 | 4,000,000 | 26,250 |
| 29736R-AN-0 | LAUDER ESTEE COS INC | | 02/16/2021 | DAVIDSON D A & COMPANY INC | | 529,015 | 500,000 | 2,139 |
| 57636Q-AB-0 | MASTERCARD INC | | 10/13/2021 | DAVIDSON D A & COMPANY INC | | 1,066,470 | 1,000,000 | 1,313 |
| 58933Y-AY-1 | MERCK & CO. INC | | 01/26/2021 | ANCORA ADVISORS | | 5,017,250 | 5,000,000 | 22,292 |
| 59217G-CK-3 | METROPOLITAN LIFE GLOBAL FDG I | | 03/16/2021 | ANCORA ADVISORS | | 8,700,160 | 8,000,000 | 119,333 |
| 67066G-AM-6 | NVIDIA CORPORATION | | 06/15/2021 | ANCORA ADVISORS | | 5,001,350 | 5,000,000 | 215 |
| 742718-FG-9 | PROCTER & GAMBLE CO | | 03/03/2021 | ANCORA ADVISORS | | 8,761,280 | 8,000,000 | 99,556 |
| 74456Q-BS-4 | PUBLIC SERVICE ELECTRIC & GAS CO | | 09/17/2021 | ANCORA ADVISORS | | 5,457,850 | 5,000,000 | 52,500 |
| 79466L-AH-7 | SALESFORCE COM INC | | 08/06/2021 | ANCORA ADVISORS | | 5,029,100 | 5,000,000 | 5,833 |
| 808513-BW-4 | SCHWAB CHARLES CORP | | 09/27/2021 | EXCHANGE | | 3,502,304 | 3,203,000 | 0 |
| 855244-AV-1 | STARBUCKS CORP | | 02/23/2021 | ANCORA ADVISORS | | 3,955,933 | 3,779,000 | 34,221 |
| 89236T-HG-3 | TOYOTA MOTOR CREDIT CORP | | 03/24/2021 | ANCORA ADVISORS | | 4,874,800 | 5,000,000 | 6,868 |
| 911312-BM-7 | UNITED PARCEL SERVICE INC | | 02/10/2021 | ANCORA ADVISORS | | 5,661,750 | 5,000,000 | 36,854 |
| 91159H-HX-1 | US BANCORP | | 03/19/2021 | DAVIDSON D A & COMPANY INC | | 1,056,650 | 1,000,000 | 3,533 |
| 92343V-GG-3 | VERIZON COMMUNICATIONS INC | | 06/23/2021 | ANCORA ADVISORS | | 5,055,700 | 5,000,000 | 18,729 |
| 98978V-AK-9 | ZOETIS INC | | 01/14/2021 | ANCORA ADVISORS | | 3,487,920 | 3,000,000 | 24,750 |
| 13607R-AD-2 | CANADIAN IMPERIAL BANK COMM | C | 08/17/2021 | DAVIDSON D A & COMPANY INC | | 1,065,210 | 1,000,000 | 15,167 |
| 89114Q-CH-9 | TORONTO DOMINION BANK | C | 06/02/2021 | DAVIDSON D A & COMPANY INC | | 1,012,230 | 1,000,000 | 5,494 |
| 89114T-ZD-7 | TORONTO DOMINION BANK | C | 06/14/2021 | ANCORA ADVISORS | | 4,018,440 | 4,000,000 | 1,733 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 135,296,395 | 128,447,000 | 759,442 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 8399997. Total - Bonds - Part 3 | | | | | | 277,695,602 | 271,322,000 | 953,485 |
| 8399998. Total - Bonds - Part 5 | | | | | | 8,781,583 | 8,750,000 | 330 |
| 8399999. Total - Bonds | | | | | | 286,477,185 | 280,072,000 | 953,815 |
| G68603-16-9 | PARTNERRE LTD | C | 03/10/2021 | VARIOUS | 15,000.000 | 374,400 | | 0 |
| G7498P-12-7 | RENAISSANCERE HLDGS LTD | C | 07/07/2021 | WELLS FARGO SECURITIES LLC | 3,000.000 | 75,000 | | 0 |
| 003057-20-5 | ABERDEEN INCOME CR STRATEGIES | | 06/11/2021 | VARIOUS | 15,000.000 | 392,208 | | 0 |
| 03768E-30-3 | APOLLO GLOBAL MGMT INC | | 03/19/2021 | VARIOUS | 8,837.000 | 228,713 | | 0 |
| 062545-20-7 | BANK HAWAII HONOLULU | | 06/08/2021 | STIFEL, NICOLAUS & CO | 7,500.000 | 187,500 | | 0 |
| 06417N-20-2 | BANK OZK | | 10/28/2021 | ANCORA ADVISORS | 15,000.000 | 375,000 | | 0 |
| 06055H-60-8 | BK OF AMERICA CORP | | 01/25/2021 | BOSC INC | 10,000.000 | 250,000 | | 0 |
| 125896-83-7 | CMS ENERGY CORP | | 10/14/2021 | VARIOUS | 16,600.000 | 413,758 | | 0 |
| 316773-86-0 | FIFTH THIRD BANCORP | | 03/04/2021 | VENDOR CODE 0930 NOT IN TABLE | 100.000 | 2,553 | | 0 |
| 316773-CR-9 | FIFTH THIRD BANCORP PERP | | 06/09/2021 | MORGAN STANLEY & CO INC | 5,000.000 | 499,250 | | 3,332 |
| 36242H-86-4 | GABELLI DIVID & INCOME TR | | 10/04/2021 | MORGAN STANLEY & CO INC | 20,000.000 | 500,000 | | 0 |
| 444097-30-7 | HUDSON PAC PPTYS INC | | 11/04/2021 | MORGAN STANLEY & CO INC | 10,000.000 | 250,000 | | 0 |
| 446150-82-3 | HUNTINGTON BANCSHARES INC | | 02/02/2021 | VARIOUS | 20,000.000 | 499,250 | | 0 |
| 46625H-HA-1 | JPMORGAN CHASE & CO | | 01/21/2021 | VENDOR CODE 0930 NOT IN TABLE | 5,000.000 | 499,375 | | 4,452 |
| 48128B-58-0 | JPMORGAN CHASE & CO | | 03/11/2021 | BOSC INC | 15,000.000 | 374,250 | | 0 |
| 59156R-85-0 | METLIFE INC | | 01/12/2021 | MORGAN STANLEY & CO INC | 20,000.000 | 505,560 | | 0 |
| 61762V-86-1 | MORGAN STANLEY | | 10/18/2021 | MORGAN STANLEY & CO INC | 8,000.000 | 200,000 | | 0 |
| 693475-85-7 | PNC FINL SVCS GROUP INC | | 06/22/2021 | BOSC INC | 20,000.000 | 525,400 | | 0 |
| 74460W-42-0 | PUBLIC STORAGE | | 11/09/2021 | WELLS FARGO SECURITIES LLC | 15,000.000 | 375,000 | | 0 |
| 7591EP-88-6 | REGIONS FINANCIAL CORP NEW | | 04/27/2021 | VARIOUS | 20,000.000 | 499,800 | | 0 |
| 808513-86-5 | SCHWAB CHARLES CORP | | 03/24/2021 | BOSC INC | 20,000.000 | 500,400 | | 0 |
| 91731K-AA-8 | USB CAPITAL IX | | 09/01/2021 | CABRERA CAPITAL MARKETS | 2,500.000 | 248,000 | | 1,215 |
| 95002Y-20-2 | WELLS FARGO & CO NEW | | 01/25/2021 | ANCORA ADVISORS | 7,500.000 | 185,175 | | 0 |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | 7,960,592 | XXX | 8,999 |
| 008252-83-5 | AFFILIATED MANAGERS GROUP INC | | 07/08/2021 | WELLS FARGO SECURITIES LLC | 3,000.000 | 75,000 | 25.00 | 0 |
| 14314C-10-5 | CARLYLE FIN LLC | | 06/07/2021 | VARIOUS | 20,000.000 | 497,623 | 25.00 | 0 |
| 29364D-10-0 | ENTERGY ARK INC | | 03/18/2021 | VARIOUS | 21,000.000 | 532,902 | 25.00 | 0 |
| 48253M-10-4 | KKR GROUP FIN CO IX LLC | | 03/25/2021 | BOSC INC | 20,000.000 | 500,000 | 25.00 | 0 |
| 637432-10-5 | NATIONAL RURAL UTILS COOP FIN | | 06/07/2021 | VARIOUS | 20,000.000 | 533,519 | 25.00 | 0 |
| 747262-30-1 | QVC INC | | 01/08/2021 | JEFFRIES & CO | 7,500.000 | 190,899 | 25.00 | 0 |
| 842587-88-3 | SOUTHERN CO | | 03/18/2021 | JEFFRIES & CO | 5,000.000 | 121,220 | 25.00 | 0 |
| 11271L-10-2 | BROOKFIELD FIN INC | C | 01/11/2021 | MORGAN STANLEY & CO INC | 10,000.000 | 249,557 | 25.00 | 0 |
| 8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | 2,700,720 | XXX | 0 |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | 10,661,312 | XXX | 8,999 |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | 2,811,060 | XXX | 0 |
| 8999999. Total - Preferred Stocks | | | | | | 13,472,372 | XXX | 8,999 |
| 00287Y-10-9 | ABBVIE INC | | 08/19/2021 | VARIOUS | 9,870.000 | 1,163,095 | | 0 |
| 003881-30-7 | ACACIA RESH CORP | | 06/01/2021 | VARIOUS | 25,214.000 | 141,142 | | 0 |
| 006351-30-8 | ADAMS RES & ENERGY INC | | 05/06/2021 | JEFFRIES & CO | 4,321.000 | 107,040 | | 0 |
| 00770C-10-1 | ADVANCED EMISSIONS SOLUTIONS I | | 09/14/2021 | VARIOUS | 22,736.000 | 136,240 | | 0 |
| 00810F-10-6 | AERSALE CORPORATION | | 12/08/2021 | VARIOUS | 10,237.000 | 119,049 | | 0 |
| 01626W-10-1 | ALIGHT INC | | 11/16/2021 | VARIOUS | 70,840.000 | 728,029 | | 0 |
| 02083X-10-3 | ALPINE INCOME PPTY TR INC | | 12/06/2021 | VARIOUS | 9,383.000 | 170,498 | | 0 |
| 021513-10-6 | ALTO INGREDIENTS INC | | 09/14/2021 | VARIOUS | 43,531.000 | 215,190 | | 0 |
| 03062T-10-5 | AMERICAS CAR-MART INC | | 11/30/2021 | JEFFRIES & CO | 1,366.000 | 136,464 | | 0 |
| 00187Y-10-0 | API GROUP CORP | | 09/15/2021 | VARIOUS | 13,810.000 | 276,071 | | 0 |
| 03966V-10-7 | ARCONIC CORPORATION | | 11/26/2021 | VARIOUS | 8,400.000 | 224,647 | | 0 |
| 039653-10-0 | ARCOSA INC | | 03/01/2021 | SIDOTI & CO | 1,440.000 | 83,463 | | 0 |
| 049430-10-1 | ATLAS TECHNICAL CONSULTANTS IN | | 07/02/2021 | VARIOUS | 18,558.000 | 170,871 | | 0 |
| 05366Y-20-1 | AVIAT NETWORKS INC NEW | | 05/06/2021 | GREAT PACIFIC SECURITIES | 3,443.000 | 93,401 | | 0 |
| 00246W-10-3 | AXT INC | | 09/13/2021 | B RILEY & CO LLC | 7,318.000 | 49,678 | | 0 |
| 05580M-10-8 | B. RILEY FINANCIAL INC | | 08/12/2021 | VARIOUS | 2,380.000 | 143,725 | | 0 |
| 05601C-10-5 | BGSF INC | | 07/13/2021 | VARIOUS | 31,991.000 | 384,703 | | 0 |
| 092113-10-9 | BLACK HILLS CORP | | 12/09/2021 | VARIOUS | 7,910.000 | 536,226 | | 0 |
| 09260C-30-7 | BLACKROCK FDS VI | | 12/30/2021 | DIVIDEND, LT & ST CAP GAIN REINVESTMENT | 13,145.233 | 137,236 | | 0 |
| 11135F-10-1 | BROADCOM INC | | 11/19/2021 | STRATEGAS SECURITIES LLC | 1,165.000 | 664,669 | | 0 |
| 13765N-10-7 | CANNAE HOLDINGS INC | | 12/09/2021 | GREAT PACIFIC SECURITIES | 2,050.000 | 69,801 | | 0 |
| 15872M-10-4 | CHAMPIONX CORPORATION | | 01/08/2021 | VARIOUS | 5,800.000 | 97,555 | | 0 |
| 166764-10-0 | CHEVRONTEXACO CORP | | 03/15/2021 | VARIOUS | 13,805.000 | 1,507,195 | | 0 |
| 171484-10-8 | CHURCHILL DOWNS INC | | 08/06/2021 | JONESTRADING INSTITUTIONAL SERVICES | 470.000 | 91,256 | | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 12653C-10-8 | CNX RESOURCES CORPORATION | | 09/28/2021 | VARIOUS | 8,500.000 | 107,451 | | 0 |
| 19188U-20-6 | CODA OCTOPUS GROUP INC | | 05/13/2021 | VARIOUS | 11,991.000 | 90,421 | | 0 |
| 191912-40-1 | COHEN & STEERS REAL ESTATE SEC | | 12/09/2021 | VARIOUS | 18,475.476 | 376,227 | | 0 |
| 205477-10-2 | COMPUTER TASK GROUP INC | | 10/25/2021 | VARIOUS | 24,680.000 | 207,899 | | 0 |
| 20602D-10-1 | CONCENTRIX CORP | | 06/25/2021 | VARIOUS | 630.000 | 95,495 | | 0 |
| 206704-10-8 | CONCRETE PUMPING HLDGS INC | | 02/09/2021 | B RILEY & CO LLC | 19,684.000 | 115,104 | | 0 |
| 20848V-10-5 | CONSENSUS CLOUD SOLUTIONS INC | | 12/09/2021 | VARIOUS | 4,501.667 | 254,689 | | 0 |
| 224633-20-6 | CRAWFORD & CO | | 11/23/2021 | VARIOUS | 22,135.000 | 193,410 | | 0 |
| 22948Q-10-1 | CTO REALTY GROWTH INC | | 09/14/2021 | VARIOUS | 4,028.000 | 204,901 | | 0 |
| 230215-10-5 | CULP INC | | 12/16/2021 | BAYPOINT TRADING | 6,410.000 | 57,498 | | 0 |
| 126650-10-0 | CVS/CAREMARK CORPORATION | | 08/19/2021 | BARCLAYS CAPITAL INC | 6,715.000 | 562,514 | | 0 |
| 250565-10-8 | DESIGNER BRANDS INC | | 09/16/2021 | VARIOUS | 15,880.000 | 246,822 | | 0 |
| 25264R-20-7 | DIAMOND HILL INVESTMENT GROUP | | 02/26/2021 | JEFFRIES & CO | 935.000 | 134,978 | | 0 |
| 254423-10-6 | DINEEQUITY INC | | 12/02/2021 | VARIOUS | 1,718.000 | 127,708 | | 0 |
| 23345M-10-7 | DT MIDSTREAM INC | | 10/25/2021 | VARIOUS | 11,801.000 | 491,469 | | 0 |
| Y2187A-15-0 | EAGLE BULK SHIPPING INC | | 11/16/2021 | VARIOUS | 2,548.000 | 99,269 | | 0 |
| 277432-10-0 | EASTMAN CHEM CO | | 08/13/2021 | BARCLAYS CAPITAL INC | 32,330.000 | 3,552,043 | | 0 |
| 28035Q-10-2 | EDGEWELL PERS CARE CO | | 09/08/2021 | VARIOUS | 11,930.000 | 439,806 | | 0 |
| 26875P-10-1 | EOG RES INC | | 06/04/2021 | BARCLAYS CAPITAL INC | 19,285.000 | 1,668,102 | | 0 |
| 30049A-10-7 | EVOLUTION PETE CORP | | 12/20/2021 | RAYMOND JAMES & ASSOC | 12,426.000 | 57,984 | | 0 |
| 313148-30-6 | FEDERAL AGRIC MTG CORP | | 11/26/2021 | VARIOUS | 2,085.000 | 211,839 | | 0 |
| 315910-86-9 | FIDELITY INVT TR | | 12/06/2021 | VARIOUS | 80,934.413 | 3,710,586 | | 0 |
| 31620M-10-6 | FIDELITY NATL INFORMATION SVCS | | 11/22/2021 | BARCLAYS CAPITAL INC | 16,540.000 | 1,840,743 | | 0 |
| 320557-10-1 | FIRST INTERNET BANCORP | | 11/02/2021 | JEFFRIES & CO | 411.000 | 15,576 | | 0 |
| 320734-10-6 | FIRST LONG IS CORP | | 12/07/2021 | JEFFRIES & CO | 7,062.000 | 148,130 | | 0 |
| 339382-10-3 | FLEXSTEEL INDS INC | | 09/27/2021 | JONESTRADING INSTITUTIONAL SERVICES | 1,157.000 | 38,043 | | 0 |
| 350060-10-9 | FOSTER L B CO | | 09/15/2021 | VARIOUS | 15,664.000 | 281,233 | | 0 |
| 35905A-10-9 | FRONTDOOR INC | | 09/08/2021 | GREAT PACIFIC SECURITIES | 1,250.000 | 57,769 | | 0 |
| 35909D-10-9 | FRONTIER COMMUNICATIONS PARENT | | 06/10/2021 | GOLDMAN, SACHS & CO. | 5,149.000 | 128,221 | | 0 |
| Y2685T-13-1 | GENCO SHIPPING & TRADING LTD | | 11/16/2021 | VARIOUS | 5,371.000 | 75,505 | | 0 |
| 37045V-10-0 | GENERAL MTRS CO | | 02/11/2021 | THE BENCH MARK CO | 22,900.000 | 1,225,635 | | 0 |
| 381013-10-1 | GOLDEN ENTMT INC | | 06/23/2021 | VARIOUS | 4,327.000 | 142,585 | | 0 |
| 38147N-29-3 | GOLDMAN SACHS TR II GQG PARTNERS I | | 12/31/2021 | VARIOUS | 556,573.905 | 10,774,360 | | 0 |
| 384556-10-6 | GRAHAM CORP | | 06/25/2021 | VARIOUS | 5,301.000 | 75,232 | | 0 |
| 317609-35-2 | GRANDEUR PEAK INTL OPPORTUNITIES F | | 12/28/2021 | DIVIDEND, LT & ST CAP GAIN REINVESTMENT | 144,713.483 | 703,308 | | 0 |
| 36262G-10-1 | GXO LOGISTICS INCORPORATED | | 08/04/2021 | VARIOUS | 4,300.000 | 262,020 | | 0 |
| 40619L-10-2 | HALL OF FAME RESORT & ENTMT CO | | 03/23/2021 | PURCHASED WITH RIGHTS | 23,056.000 | 32,278 | | 0 |
| 40624Q-20-3 | HALLMARK FINL SVCS INC EC | | 06/10/2021 | VARIOUS | 32,605.000 | 127,332 | | 0 |
| 42727E-10-3 | HERITAGE GLOBAL INC | | 08/23/2021 | VARIOUS | 101,912.000 | 278,959 | | 0 |
| 437076-10-2 | HOME DEPOT INC COM | | 08/17/2021 | JEFFRIES & CO | 1,900.000 | 607,296 | | 0 |
| 44052W-10-4 | HORIZON GLOBAL CORP | | 12/07/2021 | VARIOUS | 23,698.000 | 186,917 | | 0 |
| 441593-10-0 | HOULIHAN LOKEY INC | | 04/16/2021 | VARIOUS | 2,667.000 | 176,794 | | 0 |
| 449253-10-3 | IAA INC | | 12/20/2021 | VARIOUS | 5,230.000 | 273,098 | | 0 |
| 44891N-20-8 | IAC INTERACTIVECORP NEW | | 09/24/2021 | JEFFRIES & CO | 1,320.000 | 212,756 | | 0 |
| 452521-10-7 | IMMERSION CORP | | 09/15/2021 | VARIOUS | 28,137.000 | 223,129 | | 0 |
| 453415-60-6 | INDEPENDENCE CONTRACT DRILLING | | 06/14/2021 | B RILEY & CO LLC | 11,975.000 | 57,275 | | 0 |
| 45675Y-10-4 | INFORMATION SVCS GROUP INC | | 08/09/2021 | VARIOUS | 56,596.000 | 312,124 | | 0 |
| 461203-10-1 | INVACARE CORP | | 09/09/2021 | JEFFRIES & CO | 4,520.000 | 22,883 | | 0 |
| 464288-86-9 | ISHARES TR MICROCAP INDEX | | 11/30/2021 | JEFFRIES & CO | 26,240.000 | 3,717,459 | | 0 |
| 46564T-10-7 | ITERIS INC | | 12/16/2021 | JONESTRADING INSTITUTIONAL SERVICES | 6,787.000 | 25,953 | | 0 |
| 48123V-10-2 | J2 GLOBAL INC | | 10/14/2021 | VARIOUS | 4,930.000 | 637,701 | | 0 |
| 46817M-10-7 | JACKSON FINANCIAL INC | | 10/05/2021 | VARIOUS | 24,522.000 | 656,825 | | 0 |
| 47803T-62-7 | JOHN HANCOCK FDS III | | 12/20/2021 | DIVIDEND, LT & ST CAP GAIN REINVESTMENT | 29,540.150 | 991,367 | | 0 |
| 50155Q-10-0 | KYNDRYL HLDGS INC | | 12/16/2021 | VARIOUS | 15,380.000 | 310,053 | | 0 |
| 511795-10-6 | LAKELAND INDS INC | | 09/10/2021 | VARIOUS | 13,885.000 | 327,177 | | 0 |
| 514766-10-4 | LANDEC CORP | | 04/08/2021 | B RILEY & CO LLC | 4,075.000 | 41,203 | | 0 |
| 531229-60-7 | LIBERTY MEDIA CORP SIRIUSXM | | 01/27/2021 | FBN SECURITIES | 2,520.000 | 103,352 | | 0 |
| 540132-60-2 | LOCORR INVT TR | | 12/08/2021 | VARIOUS | 810,710.258 | 8,578,406 | | 0 |
| 54911Q-10-7 | LOYALTY VENTURES INC | | 12/01/2021 | VARIOUS | 7,000.000 | 223,853 | | 0 |
| 55826T-10-2 | MADISON SQUARE GRDN ENTERTNMNT | | 05/10/2021 | VARIOUS | 1,430.000 | 127,684 | | 0 |
| 574599-10-6 | MASCO CORP COM | | 02/22/2021 | GOLDMAN, SACHS & CO. | 1,760.000 | 96,062 | | 0 |
| 552690-10-9 | MDU RES GROUP INC | | 12/14/2021 | VARIOUS | 14,760.000 | 417,138 | | 0 |
| 636180-10-1 | NATIONAL FUEL GAS CO | | 11/02/2021 | VARIOUS | 7,180.000 | 398,263 | | 0 |
| 639027-10-1 | NATURES SUNSHINE PRODS INC | | 12/07/2021 | VARIOUS | 4,360.000 | 72,245 | | 0 |
| 666762-10-9 | NORTHRIM BANCORP INC | | 02/09/2021 | JEFFRIES & CO | 1,413.000 | 50,780 | | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 68622V-10-6 | ORGANON & CO | | 11/09/2021 | VARIOUS | 15,460.000 | 540,516 | | 0 |
| 68628V-30-8 | ORION MARINE GROUP INC | | 07/29/2021 | JEFFRIES & CO | 13,644.000 | 74,579 | | 0 |
| 69325Q-10-5 | PC-TEL INC | | 05/24/2021 | VARIOUS | 20,651.000 | 139,347 | | 0 |
| 704720-50-0 | PEAR TREE POLARIS FRN VALUE SM CAP | | 12/13/2021 | DIVIDEND, LT & ST CAP GAIN REINVESTMENT | 7,051.370 | 115,713 | | 0 |
| 71367G-10-2 | PERELLA WEINBERG PARTNERS | | 11/24/2021 | VARIOUS | 34,637.000 | 446,734 | | 0 |
| 714157-20-3 | PERMA-FIX ENVIRONMENTAL SVCS | | 07/23/2021 | VARIOUS | 26,782.000 | 172,061 | | 0 |
| 73757R-10-2 | POSTAL REALTY TRUST INC | | 11/17/2021 | VARIOUS | 8,754.000 | 146,814 | | 0 |
| 737630-10-3 | POTLATCHDELTIC CORPORATION | | 10/28/2021 | DAVIDSON D A & COMPANY INC | 3,260.000 | 170,731 | | 0 |
| 74319R-10-1 | PROG HOLDINGS INC | | 07/09/2021 | VARIOUS | 6,416.000 | 330,203 | | 0 |
| 744375-20-5 | PSYCHEMEDICS CORP | | 05/13/2021 | VARIOUS | 5,201.000 | 34,618 | | 0 |
| 754730-10-9 | RAYMOND JAMES FINANCIAL INC | | 10/21/2021 | VARIOUS | 1,300.000 | 126,499 | | 0 |
| 75704L-10-4 | RED VIOLET INC | | 10/05/2021 | VARIOUS | 951.000 | 24,766 | | 0 |
| 74955L-10-3 | RGC RES INC | | 06/01/2021 | VARIOUS | 3,030.000 | 67,890 | | 0 |
| 806407-10-2 | SCHEIN HENRY INC | | 03/08/2021 | VARIOUS | 4,610.000 | 295,292 | | 0 |
| 828359-10-9 | SILVERCREST ASSET MGMT GROUP I | | 12/08/2021 | VARIOUS | 26,657.000 | 425,632 | | 0 |
| 84790A-10-5 | SPECTRUM BRANDS HLDGS INC NEW | | 07/19/2021 | VARIOUS | 1,130.000 | 92,344 | | 0 |
| 859241-10-1 | STERLING CONSTRUCTION CO INC | | 08/04/2021 | JEFFRIES & CO | 2,794.000 | 62,323 | | 0 |
| 871332-10-2 | SYLVAMO CORP | | 11/12/2021 | VARIOUS | 23,970.000 | 690,861 | | 0 |
| 88087E-10-0 | TERMINIX GLOBAL HOLDINGS INC | | 09/08/2021 | STIFEL, NICOLAUS & CO | 892.000 | 39,286 | | 0 |
| 00258W-10-8 | THE AARONS COMPANY INC | | 11/01/2021 | VARIOUS | 20,474.000 | 440,382 | | 0 |
| 886029-20-6 | THRYV HLDGS INC | | 05/13/2021 | VARIOUS | 7,614.000 | 187,298 | | 0 |
| 888220-10-3 | TIPTREE INC | | 04/29/2021 | VARIOUS | 13,033.000 | 86,640 | | 0 |
| 894164-10-2 | TRAVEL PLUS LEISURE CO | | 12/06/2021 | VARIOUS | 1,870.000 | 99,895 | | 0 |
| 898349-20-4 | TRUSTCO BK CORP N Y | | 02/09/2021 | VARIOUS | 10,772.000 | 71,930 | | 0 |
| 902681-10-5 | UGI CORP NEW | | 03/04/2021 | VARIOUS | 4,800.000 | 191,283 | | 0 |
| 909214-30-6 | UNISYS CORP | | 08/03/2021 | CJS SECURITIES INC | 2,500.000 | 58,241 | | 0 |
| 910710-10-2 | UNITED INS HLDGS CORP | | 09/28/2021 | VARIOUS | 71,298.000 | 290,513 | | 0 |
| 91324P-10-2 | UNITEDHEALTH GROUP INC | | 11/19/2021 | STRATEGAS SECURITIES LLC | 4,065.000 | 1,713,997 | | 0 |
| 913837-10-0 | UNIVERSAL STAINLESS & ALLOY | | 04/06/2021 | VARIOUS | 6,095.000 | 62,805 | | 0 |
| 91851C-20-1 | VAALCO ENERGY INC | | 08/20/2021 | JONESTRADING INSTITUTIONAL SERVICES | 6,909.000 | 14,984 | | 0 |
| 92189F-70-0 | VANECK VECTORS TR AGRIBUSINESS ETF | | 11/29/2021 | MUTUAL FUND TRADING BROKER | 21,405.000 | 2,002,605 | | 0 |
| 922908-36-3 | VANGUARD S&P 500 INDEX ETF | | 11/29/2021 | STRATEGAS SECURITIES LLC | 40,876.000 | 17,277,606 | | 0 |
| 921939-70-8 | VANGUARD TRUSTEES EQUITY FD | | 12/21/2021 | VARIOUS | 399,927.071 | 11,437,085 | | 0 |
| 926400-10-2 | VICTORIAS SECRET AND CO | | 11/05/2021 | MKM PARTNERS LLC | 1,370.000 | 72,627 | | 0 |
| 92840M-10-2 | VISTRA ENERGY CORP | | 11/09/2021 | VARIOUS | 16,640.000 | 296,836 | | 0 |
| 928881-10-1 | VONTIER CORPORATION | | 12/20/2021 | VARIOUS | 14,050.000 | 471,040 | | 0 |
| 91829F-10-4 | VOXX INTL CORP | | 12/07/2021 | VARIOUS | 19,401.000 | 233,164 | | 0 |
| 961765-10-4 | WESTWOOD HLDGS GROUP INC | | 11/12/2021 | VARIOUS | 12,821.000 | 269,314 | | 0 |
| 962149-10-0 | WEYCO GROUP INC | | 06/23/2021 | VARIOUS | 6,650.000 | 143,312 | | 0 |
| 978097-10-3 | WOLVERINE WORLD WIDE INC | | 07/06/2021 | VARIOUS | 7,410.000 | 234,460 | | 0 |
| 983793-10-0 | XPO LOGISTICS INC | | 08/11/2021 | VARIOUS | 4,460.000 | 534,920 | | 0 |
| 68827L-10-1 | OSISKO GOLD ROYALTIES LTD | C | 11/11/2021 | VARIOUS | 33,530.000 | 408,497 | | 0 |
| Y8565N-30-0 | TEEKAY TANKERS LTD | C | 07/01/2021 | VARIOUS | 5,663.000 | 72,409 | | 0 |
| 92663R-10-5 | VIEMED HEALTHCARE INC | | 12/17/2021 | VARIOUS | 21,724.000 | 125,378 | | 0 |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 96,301,613 | XXX | 0 |
| 21058#-10-3 | MEDMUTUAL LIFE INSURANCE COMPANY | | 12/16/2021 | CAPITAL CONTRIBUTION | | 15,000,000 | | |
| 58458*-10-5 | MEDICAL HEALTH INSURING CORPORATION OF OHIO | | 12/16/2021 | CAPITAL CONTRIBUTION | | 35,000,000 | | |
| 9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other | | | | | | 50,000,000 | XXX | 0 |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 146,301,613 | XXX | 0 |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 4,815,634 | XXX | 0 |
| 9799999. Total - Common Stocks | | | | | | 151,117,247 | XXX | 0 |
| 9899999. Total - Preferred and Common Stocks | | | | | | 164,589,619 | XXX | 8,999 |
| 9999999 - Totals | | | | | | 451,066,803 | XXX | 962,814 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 38375G-2G-5 | GNMA REMIC TRUST 2012-102 DN | | 12/20/2021 | PRINCIPAL RECEIPT | | 317,299 | 317,299 | 317,150 | 317,264 | 0 | 35 | 0 | 35 | 0 | 317,299 | 0 | 0 | 0 | 2,410 | 09/20/2040 |
| 38378E-JV-6 | GNMA REMIC TRUST 2012-65 MJ | | 07/23/2021 | VARIOUS | | 426,197 | 426,197 | 441,247 | 427,687 | 0 | (1,490) | 0 | (1,490) | 0 | 426,197 | 0 | 0 | 0 | 3,490 | 07/20/2039 |
| 38379W-5E-8 | GNMA REMIC TRUST 2016-62 LA | | 12/20/2021 | PRINCIPAL RECEIPT | | 922,670 | 922,670 | 960,442 | 932,504 | 0 | (9,834) | 0 | (9,834) | 0 | 922,670 | 0 | 0 | 0 | 11,538 | 09/20/2045 |
| 38379X-KD-1 | GNMA REMIC TRUST 2016-83 AP | | 12/20/2021 | PRINCIPAL RECEIPT | | 1,368,413 | 1,368,413 | 1,426,142 | 1,383,325 | 0 | (14,913) | 0 | (14,913) | 0 | 1,368,413 | 0 | 0 | 0 | 17,111 | 10/20/2045 |
| 38379X-09-4 | GNMA REMIC TRUST 2016-90 MA | | 12/20/2021 | PRINCIPAL RECEIPT | | 2,031,595 | 2,031,595 | 2,118,573 | 2,053,320 | 0 | (21,725) | 0 | (21,725) | 0 | 2,031,595 | 0 | 0 | 0 | 24,322 | 10/20/2045 |
| 38380F-4M-5 | GNMA REMIC TRUST 2017-099 JG | | 12/20/2021 | PRINCIPAL RECEIPT | | 1,946,238 | 1,946,238 | 1,938,940 | 1,940,649 | 0 | 5,589 | 0 | 5,589 | 0 | 1,946,238 | 0 | 0 | 0 | 20,480 | 06/20/2047 |
| 38380H-PP-1 | GNMA REMIC TRUST 2017-149 CA | | 12/20/2021 | PRINCIPAL RECEIPT | | 720,442 | 720,442 | 705,808 | 714,117 | 0 | 6,325 | 0 | 6,325 | 0 | 720,442 | 0 | 0 | 0 | 10,764 | 02/20/2046 |
| 38381A-X3-5 | GNMA REMIC TRUST 2018-153 VA | | 12/20/2021 | PRINCIPAL RECEIPT | | 345,715 | 345,715 | 355,438 | 349,529 | 0 | (3,814) | 0 | (3,814) | 0 | 345,715 | 0 | 0 | 0 | 6,589 | 02/20/2030 |
| 912828-4P-2 | US TREASURY NOTES | | 05/15/2021 | MATURITY | | 1,000,000 | 1,000,000 | 1,000,703 | 1,000,093 | 0 | (93) | 0 | (93) | 0 | 1,000,000 | 0 | 0 | 0 | 13,125 | 05/15/2021 |
| 912828-B5-8 | US TREASURY NOTES | | 02/01/2021 | MATURITY | | 1,000,000 | 1,000,000 | 999,609 | 999,989 | 0 | 11 | 0 | 11 | 0 | 1,000,000 | 0 | 0 | 0 | 10,625 | 01/31/2021 |
| 912828-F2-1 | US TREASURY NOTES | | 09/30/2021 | MATURITY | | 1,000,000 | 1,000,000 | 1,017,656 | 1,003,170 | 0 | (3,170) | 0 | (3,170) | 0 | 1,000,000 | 0 | 0 | 0 | 21,250 | 09/30/2021 |
| 912828-QN-3 | US TREASURY NOTES | | 05/15/2021 | MATURITY | | 870,000 | 870,000 | 938,852 | 874,715 | 0 | (4,715) | 0 | (4,715) | 0 | 870,000 | 0 | 0 | 0 | 13,594 | 05/15/2021 |
| 912828-RR-3 | US TREASURY NOTES | | 11/15/2021 | MATURITY | | 3,000,000 | 3,000,000 | 3,013,359 | 3,001,281 | 0 | (1,281) | 0 | (1,281) | 0 | 3,000,000 | 0 | 0 | 0 | 60,000 | 11/15/2021 |
| 912828-WN-6 | US TREASURY NOTES | | 06/01/2021 | MATURITY | | 2,000,000 | 2,000,000 | 2,006,875 | 2,000,833 | 0 | (833) | 0 | (833) | 0 | 2,000,000 | 0 | 0 | 0 | 20,000 | 05/31/2021 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 16,948,568 | 16,948,568 | 17,240,794 | 16,998,475 | 0 | (49,908) | 0 | (49,908) | 0 | 16,948,568 | 0 | 0 | 0 | 235,298 | XXX |
| 46514A-CD-9 | ISRAEL ST | C | 04/01/2021 | MATURITY | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 35,371 | 04/01/2021 |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 35,371 | XXX |
| 3133EF-X8-5 | FEDERAL FARM CREDIT BANKS | | 10/05/2021 | MATURITY | | 1,000,000 | 1,000,000 | 1,007,040 | 1,001,014 | 0 | (1,014) | 0 | (1,014) | 0 | 1,000,000 | 0 | 0 | 0 | 15,300 | 10/05/2021 |
| 3134GS-5L-5 | FEDERAL HOME LOAN MORTGAGE CORP | | 03/11/2021 | CALLED @ 100.0000000 | | 500,000 | 500,000 | 500,150 | 500,015 | 0 | (15) | 0 | (15) | 0 | 500,000 | 0 | 0 | 0 | 6,925 | 03/11/2024 |
| 3130A0-XD-7 | FEDERAL HOME LOAN BANKS | | 03/12/2021 | MATURITY | | 5,400,000 | 5,400,000 | 5,397,030 | 5,399,908 | 0 | 92 | 0 | 92 | 0 | 5,400,000 | 0 | 0 | 0 | 64,125 | 03/12/2021 |
| 3130A7-CV-5 | FEDERAL HOME LOAN BANKS | | 02/18/2021 | MATURITY | | 2,000,000 | 2,000,000 | 1,989,600 | 1,999,710 | 0 | 290 | 0 | 290 | 0 | 2,000,000 | 0 | 0 | 0 | 13,750 | 02/18/2021 |
| 313378-JP-7 | FEDERAL HOME LOAN BANKS | | 09/10/2021 | MATURITY | | 2,480,000 | 2,480,000 | 2,574,166 | 2,491,453 | 0 | (11,453) | 0 | (11,453) | 0 | 2,480,000 | 0 | 0 | 0 | 58,900 | 09/10/2021 |
| 3135G0-K6-9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 05/06/2021 | MATURITY | | 1,000,000 | 1,000,000 | 996,580 | 999,731 | 0 | 269 | 0 | 269 | 0 | 1,000,000 | 0 | 0 | 0 | 6,250 | 05/06/2021 |
| 3136G4-B9-3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 07/29/2021 | CALLED @ 100.0000000 | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 10,000 | 07/29/2024 |
| 3136G4-NR-0 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 02/16/2021 | MATURITY | | 1,000,000 | 1,000,000 | 1,001,200 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 8,750 | 02/16/2021 |
| 31394Y-F3-3 | FHLMC REMIC SERIES 2796 LB | | 12/15/2021 | PRINCIPAL RECEIPT | | 53,965 | 53,965 | 55,364 | 54,401 | 0 | (437) | 0 | (437) | 0 | 53,965 | 0 | 0 | 0 | 1,225 | 05/15/2024 |
| 31395U-RE-3 | FHLMC REMIC SERIES 2977 AY | | 12/15/2021 | PRINCIPAL RECEIPT | | 109,009 | 109,009 | 112,926 | 110,427 | 0 | (1,419) | 0 | (1,419) | 0 | 109,009 | 0 | 0 | 0 | 2,702 | 05/15/2025 |
| 3137AE-LS-2 | FHLMC REMIC SERIES 3910 JC | | 11/16/2021 | VARIOUS | | 283,962 | 283,962 | 290,263 | 284,910 | 0 | (948) | 0 | (948) | 0 | 283,962 | 0 | 0 | 0 | 2,311 | 12/15/2037 |
| 3137AJ-6A-7 | FHLMC REMIC SERIES 3955 BA | | 12/15/2021 | PRINCIPAL RECEIPT | | 203,733 | 203,733 | 213,920 | 208,748 | 0 | (5,015) | 0 | (5,015) | 0 | 203,733 | 0 | 0 | 0 | 3,295 | 02/15/2041 |
| 3137AJ-HW-7 | FHLMC REMIC SERIES 3960 YH | | 12/15/2021 | PRINCIPAL RECEIPT | | 291,845 | 291,845 | 298,229 | 293,239 | 0 | (1,394) | 0 | (1,394) | 0 | 291,845 | 0 | 0 | 0 | 2,985 | 08/15/2040 |
| 3137AN-2J-3 | FHLMC REMIC SERIES 4019 EA | | 12/15/2021 | PRINCIPAL RECEIPT | | 2,692,265 | 2,692,265 | 2,695,210 | 2,694,119 | 0 | (1,853) | 0 | (1,853) | 0 | 2,692,265 | 0 | 0 | 0 | 47,564 | 10/15/2040 |
| 3137AP-BF-6 | FHLMC REMIC SERIES 4033 ED | | 10/15/2021 | PRINCIPAL RECEIPT | | 679,944 | 679,944 | 699,590 | 682,814 | 0 | (2,870) | 0 | (2,870) | 0 | 679,944 | 0 | 0 | 0 | 6,922 | 10/15/2036 |
| 3137AS-Q8-0 | FHLMC REMIC SERIES 4088 PA | | 10/22/2021 | VARIOUS | | 375,626 | 375,626 | 393,468 | 378,200 | 0 | (2,574) | 0 | (2,574) | 0 | 375,626 | 0 | 0 | 0 | 3,085 | 12/15/2040 |
| 3137AV-2S-5 | FHLMC REMIC SERIES 4122 PA | | 12/15/2021 | PRINCIPAL RECEIPT | | 379,450 | 379,450 | 381,999 | 380,722 | 0 | (1,273) | 0 | (1,273) | 0 | 379,450 | 0 | 0 | 0 | 3,000 | 02/15/2042 |
| 3137AW-6M-2 | FHLMC REMIC SERIES 4125 KP | | 12/15/2021 | PRINCIPAL RECEIPT | | 1,097,725 | 1,097,725 | 1,137,003 | 1,107,368 | 0 | (9,644) | 0 | (9,644) | 0 | 1,097,725 | 0 | 0 | 0 | 13,195 | 05/15/2041 |
| 3137AW-VA-0 | FHLMC REMIC SERIES 4145 UC | | 12/15/2021 | PRINCIPAL RECEIPT | | 496,494 | 496,494 | 494,166 | 495,038 | 0 | 1,456 | 0 | 1,456 | 0 | 496,494 | 0 | 0 | 0 | 3,776 | 12/15/2027 |
| 3137AY-6Z-9 | FHLMC REMIC SERIES 4150 ND | | 12/15/2021 | PRINCIPAL RECEIPT | | 507,740 | 507,740 | 504,804 | 506,345 | 0 | 1,395 | 0 | 1,395 | 0 | 507,740 | 0 | 0 | 0 | 4,680 | 07/15/2041 |
| 3137AY-SG-7 | FHLMC REMIC SERIES 4165 TD | | 12/15/2021 | PRINCIPAL RECEIPT | | 561,597 | 561,597 | 538,607 | 545,542 | 0 | 16,055 | 0 | 16,055 | 0 | 561,597 | 0 | 0 | 0 | 4,383 | 12/15/2042 |
| 3137B0-TR-5 | FHLMC REMIC SERIES 4186 MC | | 12/15/2021 | PRINCIPAL RECEIPT | | 572,810 | 572,810 | 548,644 | 561,119 | 0 | 11,691 | 0 | 11,691 | 0 | 572,810 | 0 | 0 | 0 | 4,207 | 03/15/2028 |
| 3137B1-MQ-2 | FHLMC REMIC SERIES 4198 QD | | 12/15/2021 | PRINCIPAL RECEIPT | | 465,483 | 465,483 | 471,665 | 468,558 | 0 | (3,075) | 0 | (3,075) | 0 | 465,483 | 0 | 0 | 0 | 3,859 | 01/15/2033 |
| 3137B1-XV-9 | FHLMC REMIC SERIES 4204 HA | | 12/15/2021 | PRINCIPAL RECEIPT | | 383,754 | 383,754 | 385,553 | 384,774 | 0 | (1,020) | 0 | (1,020) | 0 | 383,754 | 0 | 0 | 0 | 4,683 | 05/15/2028 |
| 3137B3-FF-0 | FHLMC REMIC SERIES 4226 GV | | 03/15/2021 | VARIOUS | | 3,371,311 | 3,371,312 | 3,348,529 | 3,367,202 | 0 | 4,110 | 0 | 4,110 | 0 | 3,371,312 | 0 | 0 | 0 | 14,922 | 09/15/2036 |
| 3137B7-3L-1 | FHLMC REMIC SERIES 4289 WE | | 12/15/2021 | PRINCIPAL RECEIPT | | 723,626 | 723,626 | 741,151 | 731,632 | 0 | (8,006) | 0 | (8,006) | 0 | 723,626 | 0 | 0 | 0 | 10,437 | 08/15/2031 |
| 3137B7-TL-3 | FHLMC REMIC SERIES 4306 A | | 12/15/2021 | PRINCIPAL RECEIPT | | 516,795 | 516,795 | 540,373 | 523,270 | 0 | (6,475) | 0 | (6,475) | 0 | 516,795 | 0 | 0 | 0 | 8,603 | 03/15/2041 |
| 3137B9-FL-4 | FHLMC REMIC SERIES 4314 KA | | 12/15/2021 | PRINCIPAL RECEIPT | | 1,791,615 | 1,791,615 | 1,833,606 | 1,799,335 | 0 | (7,719) | 0 | (7,719) | 0 | 1,791,615 | 0 | 0 | 0 | 24,442 | 12/15/2039 |
| 3137BA-3T-7 | FHLMC REMIC SERIES 4329 KA | | 12/15/2021 | PRINCIPAL RECEIPT | | 793,126 | 793,126 | 813,822 | 797,268 | 0 | (4,142) | 0 | (4,142) | 0 | 793,126 | 0 | 0 | 0 | 11,266 | 01/15/2040 |
| 3137BB-A9-1 | FHLMC REMIC SERIES 4337 BA | | 12/15/2021 | PRINCIPAL RECEIPT | | 1,629,958 | 1,629,958 | 1,707,381 | 1,672,738 | 0 | (42,780) | 0 | (42,780) | 0 | 1,629,958 | 0 | 0 | 0 | 25,267 | 02/15/2046 |
| 3137BB-N9-7 | FHLMC REMIC SERIES 4358 DA | | 12/15/2021 | PRINCIPAL RECEIPT | | 1,180,329 | 1,180,329 | 1,207,993 | 1,185,869 | 0 | (5,539) | 0 | (5,539) | 0 | 1,180,329 | 0 | 0 | 0 | 16,460 | 06/15/2040 |
| 3137BN-NQ-3 | FHLMC REMIC SERIES 4566 CE | | 12/15/2021 | PRINCIPAL RECEIPT | | 1,116,522 | 1,116,522 | 1,107,275 | 1,113,118 | 0 | 3,404 | 0 | 3,404 | 0 | 1,116,522 | 0 | 0 | 0 | 14,595 | 01/15/2043 |
| 3137BN-Z8-0 | FHLMC REMIC SERIES 4569 A | | 12/15/2021 | PRINCIPAL RECEIPT | | 1,835,416 | 1,835,416 | 1,896,214 | 1,866,695 | 0 | (31,278) | 0 | (31,278) | 0 | 1,835,416 | 0 | 0 | 0 | 22,606 | 11/15/2040 |
| 3137BQ-UP-0 | FHLMC REMIC SERIES 4601 NK | | 12/15/2021 | PRINCIPAL RECEIPT | | 3,295,363 | 3,295,363 | 3,263,439 | 3,265,312 | 0 | 30,051 | 0 | 30,051 | 0 | 3,295,363 | 0 | 0 | 0 | 29,290 | 09/15/2045 |
| 3137BR-6T-7 | FHLMC REMIC SERIES 4608 HA | | 12/15/2021 | PRINCIPAL RECEIPT | | 2,238,291 | 2,238,291 | 2,300,544 | 2,254,224 | 0 | (15,932) | 0 | (15,932) | 0 | 2,238,291 | 0 | 0 | 0 | 24,180 | 06/15/2041 |
| 3137BR-ZF-5 | FHLMC REMIC SERIES 4615 TA | | 12/15/2021 | PRINCIPAL RECEIPT | | 2,955,413 | 2,955,413 | 3,004,362 | 3,023,745 | 0 | (68,332) | 0 | (68,332) | 0 | 2,955,413 | 0 | 0 | 0 | 39,018 | 02/15/2046 |
| 3137BV-EH-5 | FHLMC REMIC SERIES 4655 HA | | 06/17/2021 | VARIOUS | | 1,219,018 | 1,219,018 | 1,265,112 | 1,227,391 | 0 | (8,374) | 0 | (8,374) | 0 | 1,219,018 | 0 | 0 | 0 | 10,803 | 01/15/2042 |
| 3137BX-LE-0 | FHLMC REMIC SERIES 4672 QA | | 12/15/2021 | PRINCIPAL RECEIPT | | 3,961,676 | 3,961,676 | 4,065,670 | 4,072,397 | 0 | (110,721) | 0 | (110,721) | 0 | 3,961,676 | 0 | 0 | 0 | 57,909 | 08/15/2045 |
| 3137BW-YH-1 | FHLMC REMIC SERIES 4674 A | | 12/15/2021 | PRINCIPAL RECEIPT | | 1,877,934 | 1,877,934 | 1,923,121 | 1,894,301 | 0 | (16,367) | 0 | (16,367) | 0 | 1,877,934 | 0 | 0 | 0 | 25,226 | 12/15/2042 |
| 3137BY-XF-2 | FHLMC REMIC SERIES 4690 CA | | 12/15/2021 | PRINCIPAL RECEIPT | | 2,508,300 | 2,508,300 | 2,578,062 | 2,567,043 | 0 | (58,742) | 0 | (58,742) | 0 | 2,508,300 | 0 | 0 | 0 | 38,985 | 11/15/2036 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 3137F1-XN-3 | FHLMC REMIC SERIES 4698 HP | | 12/15/2021 | PRINCIPAL RECEIPT | | 958,673 | 958,673 | 943,094 | 947,908 | 0 | 10,765 | 0 | 10,765 | 0 | 958,673 | 0 | 0 | 0 | 16,622 | 05/15/2046 |
| 3137FA-ZM-3 | FHLMC REMIC SERIES 4717 BA | | 12/15/2021 | PRINCIPAL RECEIPT | | 1,831,088 | 1,831,088 | 1,879,726 | 1,873,682 | 0 | (42,594) | 0 | (42,594) | 0 | 1,831,088 | 0 | 0 | 0 | 28,442 | 02/15/2047 |
| 3137FA-ZV-3 | FHLMC REMIC SERIES 4717 BP | | 12/15/2021 | PRINCIPAL RECEIPT | | 2,647,573 | 2,647,573 | 2,717,899 | 2,709,160 | 0 | (61,586) | 0 | (61,586) | 0 | 2,647,573 | 0 | 0 | 0 | 41,124 | 02/15/2047 |
| 3137FD-KH-4 | FHLMC REMIC SERIES 4759 NA | | 12/15/2021 | PRINCIPAL RECEIPT | | 1,832,753 | 1,832,753 | 1,819,007 | 1,824,313 | 0 | 8,440 | 0 | 8,440 | 0 | 1,832,753 | 0 | 0 | 0 | 27,018 | 08/15/2044 |
| 3137F3-W8-3 | FHLMC REMIC SERIES 4764 WJ | | 12/15/2021 | PRINCIPAL RECEIPT | | 2,454,636 | 2,454,636 | 2,436,993 | 2,445,860 | 0 | 8,776 | 0 | 8,776 | 0 | 2,454,636 | 0 | 0 | 0 | 35,193 | 01/15/2045 |
| 3137F4-7J-5 | FHLMC REMIC SERIES 4782 L | | 10/26/2021 | VARIOUS | | 1,960,761 | 1,960,761 | 2,005,491 | 1,985,591 | 0 | (24,830) | 0 | (24,830) | 0 | 1,960,761 | 0 | 0 | 0 | 30,692 | 09/15/2044 |
| 3137F5-N5-4 | FHLMC REMIC SERIES 4794 DA | | 04/20/2021 | VARIOUS | | 739,839 | 739,839 | 768,046 | 748,319 | 0 | (8,480) | 0 | (8,480) | 0 | 739,839 | 0 | 0 | 0 | 6,297 | 08/15/2044 |
| 3137FG-20-7 | FHLMC REMIC SERIES 4801 | | 12/17/2021 | VARIOUS | | 2,503,888 | 2,503,889 | 2,555,923 | 2,529,302 | 0 | (25,413) | 0 | (25,413) | 0 | 2,503,889 | 0 | 0 | 0 | 44,987 | 01/15/2044 |
| 3137FG-BD-6 | FHLMC REMIC SERIES 4811 VB | | 04/20/2021 | VARIOUS | | 5,209,658 | 5,209,658 | 5,328,504 | 5,232,892 | 0 | (23,234) | 0 | (23,234) | 0 | 5,209,658 | 0 | 0 | 0 | 46,017 | 08/15/2029 |
| 3137FL-KM-5 | FHLMC REMIC SERIES 4869 AJ | | 12/15/2021 | PRINCIPAL RECEIPT | | 1,375,752 | 1,375,752 | 1,411,113 | 1,410,770 | 0 | (35,017) | 0 | (35,017) | 0 | 1,375,752 | 0 | 0 | 0 | 24,429 | 04/15/2049 |
| 3138L9-AT-9 | FN AM8117 | | 09/29/2021 | VARIOUS | | 2,901,526 | 2,901,526 | 2,979,504 | 2,927,706 | 0 | (26,181) | 0 | (26,181) | 0 | 2,901,526 | 0 | 0 | 0 | 236,032 | 03/01/2025 |
| 31415Y-LW-7 | FNMA PASS-THRU POOL 993241 | | 12/25/2021 | PRINCIPAL RECEIPT | | 48,753 | 48,753 | 51,267 | 49,971 | 0 | (1,218) | 0 | (1,218) | 0 | 48,753 | 0 | 0 | 0 | 1,053 | 06/01/2024 |
| 31417Y-GK-7 | FNMA PASS-THRU 15 YEAR | | 12/25/2021 | PRINCIPAL RECEIPT | | 82,959 | 82,959 | 85,707 | 84,235 | 0 | (1,276) | 0 | (1,276) | 0 | 82,959 | 0 | 0 | 0 | 1,713 | 10/01/2024 |
| 3136B7-B3-4 | FNMA REMIC SERIES 2019-069 | | 12/25/2021 | PRINCIPAL RECEIPT | | 1,321,676 | 1,321,676 | 1,386,005 | 1,389,148 | 0 | (67,472) | 0 | (67,472) | 0 | 1,321,676 | 0 | 0 | 0 | 16,786 | 12/25/2049 |
| 31394B-MD-3 | FNMA REMIC TRUST 2004-89 AQ | | 12/25/2021 | PRINCIPAL RECEIPT | | 191,875 | 191,875 | 196,312 | 193,234 | 0 | (1,359) | 0 | (1,359) | 0 | 191,875 | 0 | 0 | 0 | 4,271 | 12/25/2024 |
| 31398M-Q2-5 | FNMA REMIC TRUST 2010-36 BC | | 12/25/2021 | PRINCIPAL RECEIPT | | 1,505,174 | 1,505,174 | 1,543,508 | 1,540,379 | 0 | (35,206) | 0 | (35,206) | 0 | 1,505,174 | 0 | 0 | 0 | 30,349 | 04/25/2030 |
| 3136A2-AR-4 | FNMA REMIC TRUST 2011-110 EC | | 12/25/2021 | PRINCIPAL RECEIPT | | 583,962 | 583,962 | 594,455 | 588,738 | 0 | (4,777) | 0 | (4,777) | 0 | 583,962 | 0 | 0 | 0 | 5,893 | 04/25/2041 |
| 3136A2-MY-6 | FNMA REMIC TRUST 2011-128 QB | | 12/25/2021 | PRINCIPAL RECEIPT | | 180,419 | 180,419 | 186,903 | 182,445 | 0 | (2,026) | 0 | (2,026) | 0 | 180,419 | 0 | 0 | 0 | 2,358 | 03/25/2039 |
| 31397S-XM-1 | FNMA REMIC TRUST 2011-40 KA | | 12/25/2021 | PRINCIPAL RECEIPT | | 92,385 | 92,385 | 93,541 | 93,208 | 0 | (823) | 0 | (823) | 0 | 92,385 | 0 | 0 | 0 | 1,957 | 03/25/2026 |
| 3136A0-LP-0 | FNMA REMIC TRUST 2011-70 ND | | 01/28/2021 | VARIOUS | | 498,779 | 498,779 | 515,769 | 498,963 | 0 | (184) | 0 | (184) | 0 | 498,779 | 0 | 0 | 0 | 1,455 | 04/25/2037 |
| 3136A8-ZR-4 | FNMA REMIC TRUST 2012-103 DA | | 12/25/2021 | PRINCIPAL RECEIPT | | 734,442 | 734,442 | 775,181 | 745,620 | 0 | (11,178) | 0 | (11,178) | 0 | 734,442 | 0 | 0 | 0 | 13,761 | 10/25/2041 |
| 3136AA-JT-3 | FNMA REMIC TRUST 2012-139 CA | | 12/25/2021 | PRINCIPAL RECEIPT | | 921,172 | 921,172 | 901,477 | 905,590 | 0 | 15,582 | 0 | 15,582 | 0 | 921,172 | 0 | 0 | 0 | 9,644 | 11/25/2042 |
| 3136AA-5A-9 | FNMA REMIC TRUST 2012-149 ND | | 12/25/2021 | PRINCIPAL RECEIPT | | 852,634 | 852,634 | 852,634 | 852,634 | 0 | 0 | 0 | 0 | 0 | 852,634 | 0 | 0 | 0 | 8,653 | 06/25/2042 |
| 3136AA-6K-6 | FNMA REMIC TRUST 2012-151 YA | | 12/25/2021 | PRINCIPAL RECEIPT | | 425,225 | 425,225 | 436,986 | 430,733 | 0 | (5,507) | 0 | (5,507) | 0 | 425,225 | 0 | 0 | 0 | 4,074 | 01/25/2028 |
| 3136A3-X9-7 | FNMA REMIC TRUST 2012-3 BA | | 12/25/2021 | PRINCIPAL RECEIPT | | 421,377 | 421,377 | 421,246 | 421,346 | 0 | 32 | 0 | 32 | 0 | 421,377 | 0 | 0 | 0 | 3,686 | 04/25/2040 |
| 3136A5-XR-2 | FNMA REMIC TRUST 2012-30 PB | | 12/25/2021 | PRINCIPAL RECEIPT | | 469,212 | 469,212 | 471,264 | 469,743 | 0 | (532) | 0 | (532) | 0 | 469,212 | 0 | 0 | 0 | 5,001 | 10/25/2040 |
| 3136A4-2C-2 | FNMA REMIC TRUST 2012-34 PB | | 12/25/2021 | PRINCIPAL RECEIPT | | 340,750 | 340,750 | 343,305 | 341,685 | 0 | (936) | 0 | (936) | 0 | 340,750 | 0 | 0 | 0 | 3,046 | 01/25/2032 |
| 3136A5-AC-0 | FNMA REMIC TRUST 2012-40 MG | | 12/25/2021 | PRINCIPAL RECEIPT | | 512,916 | 512,916 | 515,641 | 514,630 | 0 | (1,713) | 0 | (1,713) | 0 | 512,916 | 0 | 0 | 0 | 6,752 | 04/25/2041 |
| 3136A5-P6-7 | FNMA REMIC TRUST 2012-53 PB | | 12/25/2021 | PRINCIPAL RECEIPT | | 472,675 | 472,675 | 485,378 | 476,551 | 0 | (3,876) | 0 | (3,876) | 0 | 472,675 | 0 | 0 | 0 | 5,232 | 02/25/2041 |
| 3136A7-U3-4 | FNMA REMIC TRUST 2012-84 QG | | 12/25/2021 | PRINCIPAL RECEIPT | | 236,732 | 236,732 | 239,691 | 237,799 | 0 | (1,067) | 0 | (1,067) | 0 | 236,732 | 0 | 0 | 0 | 3,749 | 09/25/2031 |
| 3136A7-5E-8 | FNMA REMIC TRUST 2012-96 PD | | 12/25/2021 | PRINCIPAL RECEIPT | | 460,331 | 460,331 | 466,301 | 462,211 | 0 | (1,880) | 0 | (1,880) | 0 | 460,331 | 0 | 0 | 0 | 4,385 | 07/25/2041 |
| 3136AC-ES-6 | FNMA REMIC TRUST 2013-10 DE | | 12/25/2021 | PRINCIPAL RECEIPT | | 966,654 | 966,654 | 968,920 | 967,747 | 0 | (1,093) | 0 | (1,093) | 0 | 966,654 | 0 | 0 | 0 | 11,625 | 10/25/2041 |
| 3136AH-U9-9 | FNMA REMIC TRUST 2013-133 VT | | 12/25/2021 | PRINCIPAL RECEIPT | | 570,022 | 570,022 | 586,633 | 573,793 | 0 | (3,771) | 0 | (3,771) | 0 | 570,022 | 0 | 0 | 0 | 9,305 | 05/25/2025 |
| 3136AC-WN-7 | FNMA REMIC TRUST 2013-20 CA | | 12/25/2021 | PRINCIPAL RECEIPT | | 1,255,490 | 1,255,490 | 1,281,777 | 1,268,703 | 0 | (13,213) | 0 | (13,213) | 0 | 1,255,490 | 0 | 0 | 0 | 17,063 | 01/25/2043 |
| 3136AD-MZ-9 | FNMA REMIC TRUST 2013-30 JA | | 12/25/2021 | PRINCIPAL RECEIPT | | 1,038,526 | 1,038,526 | 970,892 | 987,428 | 0 | 51,098 | 0 | 51,098 | 0 | 1,038,526 | 0 | 0 | 0 | 7,422 | 04/25/2043 |
| 3136AD-EY-1 | FNMA REMIC TRUST 2013-36 AB | | 12/25/2021 | PRINCIPAL RECEIPT | | 771,379 | 771,379 | 792,591 | 779,445 | 0 | (8,066) | 0 | (8,066) | 0 | 771,379 | 0 | 0 | 0 | 10,825 | 05/25/2032 |
| 3136AD-V4-8 | FNMA REMIC TRUST 2013-41 WG | | 12/25/2021 | PRINCIPAL RECEIPT | | 722,495 | 722,495 | 724,527 | 723,553 | 0 | (1,059) | 0 | (1,059) | 0 | 722,495 | 0 | 0 | 0 | 10,073 | 11/25/2042 |
| 3136AD-5Q-8 | FNMA REMIC TRUST 2013-50 MN | | 12/25/2021 | PRINCIPAL RECEIPT | | 3,602,398 | 3,602,398 | 3,632,230 | 3,629,256 | 0 | (26,858) | 0 | (26,858) | 0 | 3,602,398 | 0 | 0 | 0 | 45,023 | 01/25/2033 |
| 3136AJ-C3-8 | FNMA REMIC TRUST 2014-26 GA | | 11/30/2021 | VARIOUS | | 1,389,323 | 1,389,323 | 1,423,839 | 1,396,731 | 0 | (7,408) | 0 | (7,408) | 0 | 1,389,323 | 0 | 0 | 0 | 15,549 | 09/25/2039 |
| 3136AJ-K4-7 | FNMA REMIC TRUST 2014-28 ND | | 12/25/2021 | PRINCIPAL RECEIPT | | 1,576,700 | 1,576,700 | 1,613,408 | 1,579,137 | 0 | (2,437) | 0 | (2,437) | 0 | 1,576,700 | 0 | 0 | 0 | 22,655 | 03/25/2040 |
| 3136AQ-UM-0 | FNMA REMIC TRUST 2015-92 VA | | 12/29/2021 | VARIOUS | | 5,601,733 | 5,601,733 | 5,909,829 | 5,658,871 | 0 | (57,137) | 0 | (57,137) | 0 | 5,601,733 | 0 | 0 | 0 | 138,041 | 01/25/2029 |
| 3136AR-R4-2 | FNMA REMIC TRUST 2016-25 A | | 12/25/2021 | PRINCIPAL RECEIPT | | 1,318,238 | 1,318,238 | 1,375,087 | 1,337,631 | 0 | (19,394) | 0 | (19,394) | 0 | 1,318,238 | 0 | 0 | 0 | 21,780 | 11/25/2042 |
| 3136AT-JR-6 | FNMA REMIC TRUST 2016-49 PA | | 12/25/2021 | PRINCIPAL RECEIPT | | 1,123,255 | 1,123,255 | 1,150,459 | 1,138,011 | 0 | (14,756) | 0 | (14,756) | 0 | 1,123,255 | 0 | 0 | 0 | 19,188 | 09/25/2045 |
| 3136AT-CK-8 | FNMA REMIC TRUST 2016-50 BN | | 12/25/2021 | PRINCIPAL RECEIPT | | 5,539,578 | 5,539,578 | 5,734,806 | 5,723,090 | 0 | (183,512) | 0 | (183,512) | 0 | 5,539,578 | 0 | 0 | 0 | 84,034 | 02/25/2046 |
| 3136AU-MC-2 | FNMA REMIC TRUST 2016-94 MN | | 12/25/2021 | PRINCIPAL RECEIPT | | 1,456,989 | 1,456,989 | 1,441,509 | 1,449,820 | 0 | 7,169 | 0 | 7,169 | 0 | 1,456,989 | 0 | 0 | 0 | 20,223 | 05/25/2045 |
| 3136AV-L6-4 | FNMA REMIC TRUST 2017-17 EA | | 04/25/2021 | VARIOUS | | 2,216,496 | 2,216,496 | 2,259,441 | 2,256,168 | 0 | (39,672) | 0 | (39,672) | 0 | 2,216,496 | 0 | 0 | 0 | 13,368 | 11/25/2041 |
| 3136AV-V9-7 | FNMA REMIC TRUST 2017-22 BE | | 12/25/2021 | PRINCIPAL RECEIPT | | 1,818,769 | 1,818,769 | 1,890,383 | 1,844,982 | 0 | (26,214) | 0 | (26,214) | 0 | 1,818,769 | 0 | 0 | 0 | 27,735 | 08/25/2040 |
| 3136AW-EJ-2 | FNMA REMIC TRUST 2017-28 A | | 12/25/2021 | PRINCIPAL RECEIPT | | 1,864,116 | 1,864,116 | 1,920,913 | 1,887,044 | 0 | (22,929) | 0 | (22,929) | 0 | 1,864,116 | 0 | 0 | 0 | 33,898 | 05/25/2045 |
| 3136AX-FG-5 | FNMA REMIC TRUST 2017-54 P | | 12/25/2021 | PRINCIPAL RECEIPT | | 1,661,199 | 1,661,199 | 1,683,002 | 1,676,883 | 0 | (15,684) | 0 | (15,684) | 0 | 1,661,199 | 0 | 0 | 0 | 29,793 | 05/25/2046 |
| 3136AY-DD-2 | FNMA REMIC TRUST 2017-66 BH | | 12/25/2021 | PRINCIPAL RECEIPT | | 1,222,359 | 1,222,359 | 1,263,423 | 1,239,413 | 0 | (17,054) | 0 | (17,054) | 0 | 1,222,359 | 0 | 0 | 0 | 18,453 | 05/25/2044 |
| 3136B1-DG-6 | FNMA REMIC TRUST 2018-11B VC | | 12/25/2021 | PRINCIPAL RECEIPT | | 3,006,072 | 3,006,072 | 3,110,815 | 3,039,909 | 0 | (33,837) | 0 | (33,837) | 0 | 3,006,072 | 0 | 0 | 0 | 101,620 | 04/25/2029 |
| 3136B1-ML-5 | FNMA REMIC TRUST 2018-22 BA | | 10/28/2021 | VARIOUS | | 1,524,814 | 1,524,814 | 1,553,880 | 1,537,621 | 0 | (12,807) | 0 | (12,807) | 0 | 1,524,814 | 0 | 0 | 0 | 22,930 | 05/25/2044 |
| 3136B4-3E-6 | FNMA REMIC TRUST 2019-37 TC | | 12/25/2021 | PRINCIPAL RECEIPT | | 2,018,704 | 2,018,704 | 2,052,769 | 2,052,005 | 0 | (33,302) | 0 | (33,302) | 0 | 2,018,704 | 0 | 0 | 0 | 26,378 | 03/25/2037 |
| 3136B8-5H-8 | FNMA REMIC TRUST 2020-16 JG | | 12/25/2021 | PRINCIPAL RECEIPT | | 1,775,496 | 1,775,496 | 1,834,934 | 1,826,111 | 0 | (50,614) | 0 | (50,614) | 0 | 1,775,496 | 0 | 0 | 0 | 21,781 | 01/01/2050 |
| 30292K-AN-9 | FREMF MTG TR 2014-K717 B | | 09/25/2021 | PRINCIPAL RECEIPT | | 4,000,000 | 4,000,000 | 4,045,625 | 4,008,220 | 0 | (8,220) | 0 | (8,220) | 0 | 4,000,000 | 0 | 0 | 0 | 109,741 | 11/25/2047 |
| 46246K-J2-9 | IOWA FINANCE AUTHORITY REVENUE | | 08/01/2021 | MATURITY | | 1,750,000 | 1,750,000 | 1,812,283 | 1,750,000 | 0 | 0 | 0 | 0 | 0 | 1,750,000 | 0 | 0 | 0 | 65,275 | 08/01/2021 |
| 469487-CN-0 | JACKSONVILLE FLORIDA SPECIAL REVENUE | | 10/01/2021 | MATURITY | | 2,200,000 | 2,200,000 | 2,397,890 | 2,200,000 | 0 | 0 | 0 | 0 | 0 | 2,200,000 | 0 | 0 | 0 | 109,780 | 10/01/2021 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 142,310,491 | 142,310,492 | 145,123,566 | 143,555,634 | 0 | (1,245,141) | 0 | (1,245,141) | 0 | 142,310,492 | 0 | (1) | (1) | 2,354,108 | XXX |
| 067470-B6-3 | BARCLAYS BANK PLC | C | 08/02/2021 | CALLED @ 100.0000000 | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 21,000 | 07/31/2023 |
| 10373Q-AJ-9 | BP CAPITAL MARKETS AMER INC | C | 07/13/2021 | CALLED @ 102.4160000 | | 1,536,240 | 1,500,000 | 1,497,105 | 1,498,847 | 0 | 456 | 0 | 456 | 0 | 1,499,304 | 0 | 696 | 696 | 69,636 | 05/06/2022 |
| 10373Q-BA-7 | BP CAPITAL MARKETS AMER INC | C | 07/13/2021 | CALLED @ 102.5340000 | | 1,025,340 | 1,000,000 | 966,610 | 984,173 | 0 | 4,815 | 0 | 4,815 | 0 | 988,988 | 0 | 11,012 | 11,012 | 45,920 | 09/19/2022 |
| 65557C-AS-2 | NORDEA BK AB MTN 144A | C | 05/27/2021 | MATURITY | | 2,000,000 | 2,000,000 | 1,993,900 | 1,999,479 | 0 | 521 | 0 | 521 | 0 | 2,000,000 | 0 | 0 | 0 | 22,500 | 05/27/2021 |
| 771196-BB-7 | ROCHE HLDGS INC | C | 07/29/2021 | CALLED @ 100.0000000 | | 3,000,000 | 3,000,000 | 3,029,580 | 3,003,021 | 0 | (3,021) | 0 | (3,021) | 0 | 3,000,000 | 0 | 0 | 0 | 71,875 | 09/29/2021 |
| 001055-AL-6 | AFLAC INC | | 05/10/2021 | CALLED @ 106.7940451 | | 3,956,719 | 3,705,000 | 3,905,070 | 3,794,293 | 0 | (12,669) | 0 | (12,669) | 0 | 3,781,624 | 0 | (76,624) | (76,624) | 305,815 | 06/15/2023 |
| 010392-FE-3 | ALABAMA POWER CO | | 06/01/2021 | MATURITY | | 1,050,000 | 1,050,000 | 1,047,753 | 1,049,888 | 0 | 112 | 0 | 112 | 0 | 1,050,000 | 0 | 0 | 0 | 20,738 | 06/01/2021 |
| 02079K-AA-5 | ALPHABET INC | | 05/19/2021 | MATURITY | | 1,900,000 | 1,900,000 | 2,088,347 | 1,914,824 | 0 | (14,824) | 0 | (14,824) | 0 | 1,900,000 | 0 | 0 | 0 | 34,438 | 05/19/2021 |
| 02666Q-J7-9 | AMERICAN HONDA FINANCE CORP. | | 09/20/2021 | MATURITY | | 1,000,000 | 1,000,000 | 997,360 | 999,775 | 0 | 225 | 0 | 225 | 0 | 1,000,000 | 0 | 0 | 0 | 38,000 | 09/20/2021 |
| 032654-AH-8 | ANALOG DEVICES INC | | 10/20/2021 | CALLED @ 103.8820000 | | 5,194,100 | 5,000,000 | 5,010,600 | 5,003,168 | 0 | (856) | 0 | (856) | 0 | 5,002,312 | 0 | (2,312) | (2,312) | 321,478 | 06/01/2023 |
| 075887-BK-4 | BECTON DICKINSON & CO | | 08/20/2021 | TENDER OFFER | | 2,035,859 | 1,950,000 | 1,965,015 | 1,954,135 | 0 | (1,345) | 0 | (1,345) | 0 | 1,952,790 | 0 | 83,068 | 83,068 | 62,384 | 03/01/2023 |
| 084670-BC-1 | BERKSHIRE HATHAWAY INC | | 08/15/2021 | MATURITY | | 1,500,000 | 1,500,000 | 1,565,520 | 1,505,694 | 0 | (5,694) | 0 | (5,694) | 0 | 1,500,000 | 0 | 0 | 0 | 56,250 | 08/15/2021 |
| 14912L-7D-7 | CATERPILLAR FINANCIAL SERVICES | | 10/01/2021 | MATURITY | | 1,000,000 | 1,000,000 | 1,017,700 | 1,012,582 | 0 | (12,582) | 0 | (12,582) | 0 | 1,000,000 | 0 | 0 | 0 | 19,310 | 10/01/2021 |
| 20030N-BJ-9 | COMCAST CORP | | 12/03/2021 | CALLED @ 106.3212869 | | 1,663,928 | 1,565,000 | 1,556,017 | 1,561,803 | 0 | 893 | 0 | 893 | 0 | 1,562,696 | 0 | 2,304 | 2,304 | 169,666 | 03/01/2024 |
| 260543-CJ-0 | DOW CHEM CO | | 06/02/2021 | CALLED @ 109.5860000 | | 5,479,300 | 5,000,000 | 5,179,250 | 5,082,804 | 0 | (5,893) | 0 | (5,893) | 0 | 5,076,911 | 0 | (76,911) | (76,911) | 596,453 | 10/01/2024 |
| 38141G-WC-4 | GOLDMAN SACHS GROUP INC | | 04/26/2021 | CALLED @ 100.0000000 | | 500,000 | 500,000 | 498,810 | 499,683 | 0 | 76 | 0 | 76 | 0 | 499,759 | 0 | 241 | 241 | 7,500 | 04/26/2022 |
| 452308-AP-4 | ILLINOIS TOOL WORKS INC | | 06/15/2021 | CALLED @ 100.0000000 | | 2,605,000 | 2,605,000 | 2,759,763 | 2,616,989 | 0 | (11,989) | 0 | (11,989) | 0 | 2,605,000 | 0 | 0 | 0 | 65,939 | 09/15/2021 |
| 478160-BS-2 | JOHNSON & JOHNSON | | 03/01/2021 | MATURITY | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 8,250 | 03/01/2021 |
| 49326E-ED-1 | KEYCORP | | 03/24/2021 | MATURITY | | 2,700,000 | 2,700,000 | 3,068,820 | 2,712,292 | 0 | (12,292) | 0 | (12,292) | 0 | 2,700,000 | 0 | 0 | 0 | 68,850 | 03/24/2021 |
| 58933Y-AA-3 | MERCK & CO INC | | 01/15/2021 | MATURITY | | 4,000,000 | 4,000,000 | 4,195,550 | 3,999,986 | 0 | 14 | 0 | 14 | 0 | 4,000,000 | 0 | 0 | 0 | 77,500 | 01/15/2021 |
| 61747W-AF-6 | MORGAN STANLEY | | 01/25/2021 | MATURITY | | 1,000,000 | 1,000,000 | 995,800 | 999,963 | 0 | 37 | 0 | 37 | 0 | 1,000,000 | 0 | 0 | 0 | 28,750 | 01/25/2021 |
| 638612-AK-7 | NATIONWIDE FINANCIAL SERVICES INC | | 03/25/2021 | MATURITY | | 4,710,000 | 4,710,000 | 5,270,207 | 4,732,306 | 0 | (22,306) | 0 | (22,306) | 0 | 4,710,000 | 0 | 0 | 0 | 126,581 | 03/25/2021 |
| 69353R-EW-4 | PNC BANK | | 03/30/2021 | CALLED @ 100.0000000 | | 4,000,000 | 4,000,000 | 3,997,560 | 3,999,832 | 0 | 127 | 0 | 127 | 0 | 3,999,958 | 0 | 42 | 42 | 36,072 | 04/29/2021 |
| 74005P-BA-1 | PRAXAIR INC | | 11/15/2021 | CALLED @ 100.0000000 | | 1,500,000 | 1,500,000 | 1,493,910 | 1,499,241 | 0 | 588 | 0 | 588 | 0 | 1,499,829 | 0 | 171 | 171 | 45,938 | 02/15/2022 |
| 742718-EQ-8 | PROCTER AND GAMBLE CO | | 11/03/2021 | MATURITY | | 500,000 | 500,000 | 501,750 | 500,304 | 0 | (304) | 0 | (304) | 0 | 500,000 | 0 | 0 | 0 | 8,500 | 11/03/2021 |
| 743315-AN-3 | PROGRESSIVE CORP OHIO | | 08/23/2021 | MATURITY | | 4,394,000 | 4,394,000 | 4,585,088 | 4,412,453 | 0 | (18,453) | 0 | (18,453) | 0 | 4,394,000 | 0 | 0 | 0 | 164,775 | 08/23/2021 |
| 69362B-AY-8 | PSEG PWR LLC | | 06/15/2021 | CALLED @ 100.0000000 | | 500,000 | 500,000 | 514,200 | 500,791 | 0 | (791) | 0 | (791) | 0 | 500,000 | 0 | 0 | 0 | 15,563 | 09/15/2021 |
| 828807-CN-5 | SIMON PPTY GROUP LP | | 09/09/2021 | CALLED @ 103.3698863 | | 1,617,739 | 1,565,000 | 1,551,165 | 1,561,817 | 0 | 1,031 | 0 | 1,031 | 0 | 1,562,849 | 0 | 2,151 | 2,151 | 100,319 | 02/01/2023 |
| 832696-AH-1 | SMUCKER J M CO | | 07/26/2021 | CALLED @ 101.7460000 | | 3,052,380 | 3,000,000 | 3,010,879 | 3,002,076 | 0 | (971) | 0 | (971) | 0 | 3,001,105 | 0 | (1,105) | (1,105) | 130,130 | 03/15/2022 |
| 855244-AJ-8 | STARBUCKS CORP | | 02/04/2021 | MATURITY | | 7,000,000 | 7,000,000 | 7,167,370 | 7,000,312 | 0 | (312) | 0 | (312) | 0 | 7,000,000 | 0 | 0 | 0 | 73,500 | 02/04/2021 |
| 87236Y-AF-5 | TD AMERITRADE HOLDINGS CORP | | 09/27/2021 | EXCHANGE | | 3,502,304 | 3,203,000 | 3,343,099 | 3,323,081 | 0 | (13,202) | 0 | (13,202) | 0 | 3,309,880 | 0 | 192,425 | 192,425 | 108,902 | 04/01/2027 |
| 90327Q-CY-3 | USAA CAP CORP | | 06/01/2021 | MATURITY | | 1,000,000 | 1,000,000 | 998,910 | 999,905 | 0 | 95 | 0 | 95 | 0 | 1,000,000 | 0 | 0 | 0 | 10,000 | 06/01/2021 |
| 92343V-BR-4 | VERIZON COMMUNICATIONS INC | | 05/28/2021 | CALLED @ 110.3160000 | | 3,309,480 | 3,000,000 | 3,358,800 | 3,163,928 | 0 | (23,886) | 0 | (23,886) | 0 | 3,140,042 | 0 | (140,042) | (140,042) | 418,059 | 09/15/2023 |
| 94974B-EV-8 | WELLS FARGO CO | | 04/01/2021 | MATURITY | | 1,000,000 | 1,000,000 | 997,930 | 999,936 | 0 | 64 | 0 | 64 | 0 | 1,000,000 | 0 | 0 | 0 | 23,000 | 04/01/2021 |
| 064149-C8-8 | BANK NOVA SCOTIA HALIFAX | C | 01/13/2021 | MATURITY | | 1,000,000 | 1,000,000 | 1,006,880 | 1,000,029 | 0 | (29) | 0 | (29) | 0 | 1,000,000 | 0 | 0 | 0 | 21,875 | 01/13/2021 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 83,232,389 | 81,347,000 | 84,136,319 | 81,889,410 | 0 | (152,365) | 0 | (152,365) | 0 | 81,737,045 | 0 | (4,882) | (4,882) | 3,395,465 | XXX |
| 8399997. Total - Bonds - Part 4 | | | | | | 245,491,448 | 243,606,060 | 249,500,680 | 245,443,519 | 0 | (1,447,414) | 0 | (1,447,414) | 0 | 243,996,105 | 0 | (4,883) | (4,883) | 6,020,243 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | 8,777,000 | 8,750,000 | 8,781,583 | | 0 | (575) | 0 | (575) | 0 | 8,781,007 | 0 | (4,007) | (4,007) | 22,877 | XXX |
| 8399999. Total - Bonds | | | | | | 254,268,448 | 252,356,060 | 258,282,262 | 245,443,519 | 0 | (1,447,990) | 0 | (1,447,990) | 0 | 252,777,112 | 0 | (8,890) | (8,890) | 6,043,120 | XXX |
| 25746U-84-4 | DOMINION ENERGY INC | | 08/01/2021 | CALLED @ 25.0000000 | 2,233.000 | 55,825 | 25.80 | 57,678 | 57,678 | 0 | (1,853) | 0 | (1,853) | 0 | 55,825 | 0 | 0 | 0 | 2,442 | |
| 524901-60-0 | LEGG MASON INC | | 09/15/2021 | CALLED @ 25.0000000 | 3,788.000 | 94,700 | 25.00 | 95,675 | 95,675 | 0 | (975) | 0 | (975) | 0 | 94,700 | 0 | 0 | 0 | 3,871 | |
| 8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | 150,525 | XXX | 153,354 | 153,354 | 0 | (2,829) | 0 | (2,829) | 0 | 150,525 | 0 | 0 | 0 | 6,313 | XXX |
| 8999997. Total - Preferred Stocks - Part 4 | | | | | | 150,525 | XXX | 153,354 | 153,354 | 0 | (2,829) | 0 | (2,829) | 0 | 150,525 | 0 | 0 | 0 | 6,313 | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | 2,764,025 | XXX | 2,811,060 | | 0 | (36,128) | 0 | (36,128) | 0 | 2,774,932 | 0 | (10,907) | (10,907) | 81,660 | XXX |
| 8999999. Total - Preferred Stocks | | | | | | 2,914,550 | XXX | 2,964,413 | 153,354 | 0 | (38,957) | 0 | (38,957) | 0 | 2,925,457 | 0 | (10,907) | (10,907) | 87,974 | XXX |
| M0854Q-10-5 | ALLOT COMMUNICATIONS LTD | C | 11/29/2021 | VARIOUS | 4,089.000 | 63,455 | | 20,459 | 43,016 | (22,557) | 0 | 0 | (22,557) | 0 | 20,459 | 0 | 42,996 | 42,996 | 0 | |
| G6518L-10-8 | NIELSEN HLDGS PLC | C | 02/22/2021 | JEFFRIES & CO | 4,390.000 | 103,324 | | 92,964 | 91,619 | 1,344 | 0 | 0 | 1,344 | 0 | 92,964 | 0 | 10,361 | 10,361 | 0 | |
| G6564A-10-5 | NOMAD HLDGS LTD | C | 10/14/2021 | VARIOUS | 9,626.000 | 257,912 | | 141,540 | 244,693 | (103,153) | 0 | 0 | (103,153) | 0 | 141,540 | 0 | 116,372 | 116,372 | 0 | |
| G7S00T-10-4 | PENTAIR PLC | C | 01/19/2021 | SG COWAN & CO | 2,372.000 | 138,753 | | 92,793 | 125,929 | (33,136) | 0 | 0 | (33,136) | 0 | 92,793 | 0 | 45,960 | 45,960 | 0 | |
| 68235B-20-8 | 180 DEGREE CAP CORP | | 12/02/2021 | VARIOUS | 16,050.288 | 117,025 | | 66,930 | 106,895 | (39,965) | 0 | 0 | (39,965) | 0 | 66,930 | 0 | 50,096 | 50,096 | 0 | |
| 003881-30-7 | ACACIA RESH CORP | | 11/29/2021 | VARIOUS | 55,447.000 | 337,716 | | 148,598 | 218,461 | (69,863) | 0 | 0 | (69,863) | 0 | 148,598 | 0 | 189,118 | 189,118 | 0 | |
| 006351-30-8 | ADAMS RES & ENERGY INC | | 12/06/2021 | JEFFRIES & CO | 12,420.000 | 336,436 | | 299,322 | 299,322 | 0 | 0 | 0 | 0 | 0 | 299,322 | 0 | 37,114 | 37,114 | 8,764 | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 00770C-10-1 | ADVANCED EMISSIONS SOLUTIONS I | | 11/29/2021 | GREAT PACIFIC SECURITIES | 8,080.000 | 52,542 | | 47,228 | 0 | 0 | 0 | 0 | 0 | 0 | 47,228 | 0 | 5,314 | 5,314 | 0 | |
| 00810F-10-6 | AERSALE CORPORATION | | 09/27/2021 | JEFFRIES & CO | 723.000 | 11,605 | | 7,104 | 0 | 0 | 0 | 0 | 0 | 0 | 7,104 | 0 | 4,501 | 4,501 | 0 | |
| 009158-10-6 | AIR PRODS & CHEMS INC | | 08/13/2021 | BARCLAYS CAPITAL INC | 9,395.000 | 2,619,128 | | 2,244,185 | 2,566,902 | (322,717) | 0 | 0 | (322,717) | 0 | 2,244,185 | 0 | 374,942 | 374,942 | 40,774 | |
| 018581-10-8 | ALLIANCE DATA SYSTEMS CORP | | 10/28/2021 | VARIOUS | 4,217.000 | 364,381 | | 257,314 | 312,480 | (55,165) | 0 | 0 | (55,165) | 0 | 257,314 | 0 | 107,067 | 107,067 | 1,676 | |
| 02005N-10-0 | ALLY FINL INC | | 10/21/2021 | JONESTRADING INSTITUTIONAL SER | 1,500.000 | 81,596 | | 36,455 | 53,490 | (17,035) | 0 | 0 | (17,035) | 0 | 36,455 | 0 | 45,141 | 45,141 | 945 | |
| 021513-10-6 | ALTO INGREDIENTS INC | | 11/29/2021 | STRATEGAS SECURITIES LLC | 9,167.000 | 47,113 | | 46,471 | 0 | 0 | 0 | 0 | 0 | 0 | 46,471 | 0 | 641 | 641 | 0 | |
| 031162-10-0 | AMGEN INC COM | | 08/19/2021 | BARCLAYS CAPITAL INC | 13,100.000 | 2,957,988 | | 2,518,316 | 3,011,952 | (493,636) | 0 | 0 | (493,636) | 0 | 2,518,316 | 0 | 439,672 | 439,672 | 69,168 | |
| 032332-50-4 | AMTECH SYS INC | | 11/29/2021 | VARIOUS | 49,071.000 | 559,071 | | 247,110 | 313,073 | (65,963) | 0 | 0 | (65,963) | 0 | 247,110 | 0 | 311,961 | 311,961 | 0 | |
| 00187Y-10-0 | API GROUP CORP | | 11/15/2021 | VARIOUS | 10,760.000 | 234,462 | | 117,472 | 195,294 | (77,822) | 0 | 0 | (77,822) | 0 | 117,472 | 0 | 116,990 | 116,990 | 0 | |
| 037833-10-0 | APPLE INC | | 01/08/2021 | BARCLAYS CAPITAL INC | 5,500.000 | 719,933 | | 240,661 | 729,795 | (489,134) | 0 | 0 | (489,134) | 0 | 240,661 | 0 | 479,272 | 479,272 | 0 | |
| 03966V-10-7 | ARCONIC CORPORATION | | 09/21/2021 | VARIOUS | 6,570.000 | 210,798 | | 65,923 | 195,786 | (129,863) | 0 | 0 | (129,863) | 0 | 65,923 | 0 | 144,875 | 144,875 | 0 | |
| 039653-10-0 | ARCOSA INC | | 08/20/2021 | VARIOUS | 5,180.000 | 303,260 | | 172,018 | 284,537 | (112,520) | 0 | 0 | (112,520) | 0 | 172,018 | 0 | 131,243 | 131,243 | 506 | |
| 049430-10-1 | ATLAS TECHNICAL CONSULTANTS IN | | 11/16/2021 | VARIOUS | 7,997.000 | 99,912 | | 81,057 | 56,219 | 24,838 | 0 | 0 | 24,838 | 0 | 81,057 | 0 | 18,856 | 18,856 | 0 | |
| 05366Y-20-1 | AVIAT NETWORKS INC NEW | | 11/29/2021 | VARIOUS | 16,064.000 | 798,503 | | 171,671 | 413,300 | (241,630) | 0 | 0 | (241,630) | 0 | 171,671 | 0 | 626,833 | 626,833 | 0 | |
| 00246W-10-3 | AXT INC | | 11/29/2021 | VARIOUS | 19,381.000 | 198,727 | | 60,961 | 185,476 | (124,515) | 0 | 0 | (124,515) | 0 | 60,961 | 0 | 137,766 | 137,766 | 0 | |
| 05601C-10-5 | BGSF INC | | 11/30/2021 | JEFFRIES & CO | 3,427.000 | 47,952 | | 32,063 | 44,530 | (14,003) | 0 | 0 | (14,003) | 0 | 32,063 | 0 | 15,890 | 15,890 | 1,245 | |
| 090672-10-6 | BIOTELEMETRY INC | | 01/05/2021 | VARIOUS | 3,689.000 | 265,021 | | 160,135 | 265,903 | (105,768) | 0 | 0 | (105,768) | 0 | 160,135 | 0 | 104,886 | 104,886 | 0 | |
| 09215C-10-5 | BLACK KNIGHT INC | | 08/13/2021 | VARIOUS | 3,234.000 | 261,508 | | 161,894 | 285,724 | (123,830) | 0 | 0 | (123,830) | 0 | 161,894 | 0 | 99,613 | 99,613 | 0 | |
| 09260C-30-7 | BLACKROCK FDS VI | | 12/31/2021 | VARIOUS | 277,834.167 | 2,933,679 | | 2,856,135 | 2,806,125 | 50,010 | 0 | 0 | 50,010 | 0 | 2,856,135 | 0 | 77,544 | 77,544 | 0 | |
| 117043-10-9 | BRUNSWICK CORP | | 07/19/2021 | VARIOUS | 3,050.000 | 291,422 | | 139,026 | 232,532 | (93,506) | 0 | 0 | (93,506) | 0 | 139,026 | 0 | 152,396 | 152,396 | 1,728 | |
| 129500-10-4 | CALERES INC | | 01/04/2021 | JONESTRADING INSTITUTIONAL SER | 4,930.000 | 73,751 | | 60,690 | 77,155 | (16,464) | 0 | 0 | (16,464) | 0 | 60,690 | 0 | 13,061 | 13,061 | 345 | |
| 13765N-10-7 | CANNAE HOLDINGS INC | | 01/20/2021 | VARIOUS | 5,383.000 | 228,089 | | 81,391 | 238,305 | (156,914) | 0 | 0 | (156,914) | 0 | 81,391 | 0 | 146,698 | 146,698 | 0 | |
| 15872M-10-4 | CHAMPIONX CORPORATION | | 06/04/2021 | VARIOUS | 5,790.000 | 140,768 | | 65,919 | 88,587 | (22,668) | 0 | 0 | (22,668) | 0 | 65,919 | 0 | 74,849 | 74,849 | 0 | |
| 159864-10-7 | CHARLES RIV LABS INTL INC | | 10/04/2021 | VARIOUS | 610.000 | 222,805 | | 84,513 | 152,415 | (67,902) | 0 | 0 | (67,902) | 0 | 84,513 | 0 | 138,292 | 138,292 | 0 | |
| 171484-10-8 | CHURCHILL DOWNS INC | | 12/03/2021 | VARIOUS | 520.000 | 105,618 | | 51,658 | 101,291 | (49,633) | 0 | 0 | (49,633) | 0 | 51,658 | 0 | 53,960 | 53,960 | 323 | |
| 17306X-10-2 | CITI TRENDS INC | | 07/16/2021 | VARIOUS | 11,195.000 | 768,174 | | 181,640 | 556,168 | (374,528) | 0 | 0 | (374,528) | 0 | 181,640 | 0 | 586,535 | 586,535 | 0 | |
| 19188U-20-6 | CODA OCTOPUS GROUP INC | | 12/02/2021 | JEFFRIES & CO | 738.000 | 5,493 | | 5,542 | 0 | 0 | 0 | 0 | 0 | 0 | 5,542 | 0 | (50) | (50) | 0 | |
| 192176-10-5 | COFFEE HLDGS INC | | 12/03/2021 | VARIOUS | 74,188.000 | 395,102 | | 305,929 | 284,882 | 21,047 | 0 | 0 | 21,047 | 0 | 305,929 | 0 | 89,173 | 89,173 | 0 | |
| 191912-40-1 | COHEN & STEERS REAL ESTATE SEC | | 12/10/2021 | CAPITAL GAIN | 0.000 | 240,704 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 240,704 | 240,704 | 0 | |
| 197641-10-3 | COLUMBIA FINL INC | | 10/28/2021 | PIPER JAFFRAY INC | 751.000 | 13,990 | | 11,714 | 11,686 | 28 | 0 | 0 | 28 | 0 | 11,714 | 0 | 2,276 | 2,276 | 0 | |
| 20337X-10-9 | COMMSCOPE HLDG CO INC | | 10/05/2021 | VARIOUS | 5,050.000 | 75,627 | | 67,683 | 67,670 | 13 | 0 | 0 | 13 | 0 | 67,683 | 0 | 7,945 | 7,945 | 0 | |
| 205477-10-2 | COMPUTER TASK GROUP INC | | 11/30/2021 | JEFFRIES & CO | 20,920.000 | 162,891 | | 109,424 | 128,030 | (18,606) | 0 | 0 | (18,606) | 0 | 109,424 | 0 | 53,467 | 53,467 | 0 | |
| 20602D-10-1 | CONCENTRIX CORP | | 11/23/2021 | JEFFRIES & CO | 1,300.000 | 232,186 | | 113,814 | 128,310 | (14,496) | 0 | 0 | (14,496) | 0 | 113,814 | 0 | 118,372 | 118,372 | 253 | |
| 206704-10-8 | CONCRETE PUMPING HLDGS INC | | 11/29/2021 | GREAT PACIFIC SECURITIES | 7,000.000 | 56,514 | | 40,810 | 0 | 0 | 0 | 0 | 0 | 0 | 40,810 | 0 | 15,704 | 15,704 | 0 | |
| 20848V-10-5 | CONSENSUS CLOUD SOLUTIONS INC | | 10/22/2021 | CASH RECEIVED IN LIEU OF | 0.667 | 43 | | 39 | 0 | 0 | 0 | 0 | 0 | 0 | 39 | 0 | 4 | 4 | 0 | |
| 221006-10-9 | CORVEL CORP | | 10/12/2021 | VARIOUS | 470.000 | 68,995 | | 31,683 | 49,820 | (18,137) | 0 | 0 | (18,137) | 0 | 31,683 | 0 | 37,312 | 37,312 | 0 | |
| 223622-60-6 | COWEN INC | | 11/29/2021 | VARIOUS | 2,594.000 | 96,181 | | 34,059 | 67,418 | (33,359) | 0 | 0 | (33,359) | 0 | 34,059 | 0 | 62,122 | 62,122 | 613 | |
| 125919-30-8 | CPI AEROSTRUCTURES INC | | 11/29/2021 | STONEX FINANCIAL INC | 15,000.000 | 43,270 | | 57,465 | 57,465 | 0 | 0 | 0 | 0 | 0 | 57,465 | 0 | (14,195) | (14,195) | 0 | |
| 224633-20-6 | CRAWFORD & CO | | 11/29/2021 | JEFFRIES & CO | 4,000.000 | 31,264 | | 25,547 | 29,560 | (4,013) | 0 | 0 | (4,013) | 0 | 25,547 | 0 | 5,717 | 5,717 | 720 | |
| 23283R-10-0 | CYRUSONE INC | | 02/08/2021 | GREAT PACIFIC SECURITIES | 1,250.000 | 93,021 | | 65,519 | 91,438 | (25,918) | 0 | 0 | (25,918) | 0 | 65,519 | 0 | 27,502 | 27,502 | 638 | |
| 239360-10-0 | DAWSON GEOPHYSICAL CO | | 11/30/2021 | VARIOUS | 28,608.000 | 62,075 | | 27,796 | 60,649 | (32,853) | 0 | 0 | (32,853) | 0 | 27,796 | 0 | 34,280 | 34,280 | 0 | |
| 250565-10-8 | DESIGNER BRANDS INC | | 09/01/2021 | STEVENS & CO | 960.000 | 13,547 | | 12,924 | 0 | 0 | 0 | 0 | 0 | 0 | 12,924 | 0 | 622 | 622 | 0 | |
| 25264R-20-7 | DIAMOND HILL INVESTMENT GROUP | | 11/29/2021 | JEFFRIES & CO | 590.000 | 119,493 | | 75,714 | 88,069 | (12,356) | 0 | 0 | (12,356) | 0 | 75,714 | 0 | 43,780 | 43,780 | 1,770 | |
| 254423-10-6 | DINEEQUITY INC | | 10/20/2021 | JONESTRADING INSTITUTIONAL SER | 690.000 | 55,852 | | 27,486 | 40,020 | (12,534) | 0 | 0 | (12,534) | 0 | 27,486 | 0 | 28,366 | 28,366 | 0 | |
| 254687-10-6 | DISNEY WALT COMPANY | | 11/17/2021 | BARCLAYS CAPITAL INC | 7,110.000 | 1,116,835 | | 694,405 | 1,288,190 | (593,785) | 0 | 0 | (593,785) | 0 | 694,405 | 0 | 422,430 | 422,430 | 0 | |
| 25787G-10-0 | DONNELLEY FINL SOLUTIONS INC | | 11/29/2021 | VARIOUS | 13,604.000 | 558,910 | | 137,248 | 230,860 | (93,612) | 0 | 0 | (93,612) | 0 | 137,248 | 0 | 421,662 | 421,662 | 0 | |
| 233331-10-7 | DTE ENERGY CO | | 07/02/2021 | VARIOUS | 4,232.000 | 547,453 | | 465,454 | 513,807 | (48,354) | 0 | 0 | (48,354) | 0 | 465,454 | 0 | 82,000 | 82,000 | 9,183 | |
| Y2187A-15-0 | EAGLE BULK SHIPPING INC | | 11/29/2021 | GREAT PACIFIC SECURITIES | 2,730.000 | 110,870 | | 51,870 | 51,870 | 0 | 0 | 0 | 0 | 0 | 51,870 | 0 | 59,000 | 59,000 | 4,755 | |
| 26969P-10-8 | EAGLE MATERIALS INC | | 07/06/2021 | VARIOUS | 3,600.000 | 495,026 | | 279,094 | 364,860 | (85,766) | 0 | 0 | (85,766) | 0 | 279,094 | 0 | 215,932 | 215,932 | 708 | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 280350-10-2 | EDGEWELL PERS CARE CO | | 11/15/2021 | VARIOUS | 1,920.000 | 82,670 | | 64,325 | 0 | 0 | 0 | 0 | 0 | 0 | 64,325 | 0 | 18,345 | 18,345 | 545 | |
| 28618M-10-6 | ELEMENT SOLUTIONS INC | | 09/14/2021 | VARIOUS | 19,790.000 | 410,349 | | 204,817 | 350,877 | (146,060) | 0 | 0 | (146,060) | 0 | 204,817 | 0 | 205,533 | 205,533 | 1,485 | |
| 290890-10-5 | EMERGENT BIOSOLUTIONS INC | | 02/23/2021 | VARIOUS | 1,520.000 | 148,691 | | 119,002 | 136,192 | (17,190) | 0 | 0 | (17,190) | 0 | 119,002 | 0 | 29,689 | 29,689 | 0 | |
| 29272W-10-9 | ENERGIZER HOLDINGS INC | | 02/10/2021 | GOLDMAN, SACHS & CO. | 3,122.000 | 144,702 | | 122,543 | 131,686 | (9,143) | 0 | 0 | (9,143) | 0 | 122,543 | 0 | 22,158 | 22,158 | 0 | |
| 313148-30-6 | FEDERAL AGRIC MTG CORP | | 11/29/2021 | JEFFRIES & CO | 790.000 | 97,971 | | 37,701 | 58,658 | (20,956) | 0 | 0 | (20,956) | 0 | 37,701 | 0 | 60,270 | 60,270 | 2,086 | |
| 315910-86-9 | FIDELITY INVT TR | | 12/06/2021 | CAPITAL GAIN | 0.000 | 585,332 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 585,332 | 585,332 | 0 | |
| 320557-10-1 | FIRST INTERNET BANCORP | | 11/30/2021 | JEFFRIES & CO | 5,140.000 | 221,013 | | 131,406 | 147,724 | (16,318) | 0 | 0 | (16,318) | 0 | 131,406 | 0 | 89,608 | 89,608 | 1,234 | |
| 320734-10-6 | FIRST LONG IS CORP | | 11/29/2021 | GREAT PACIFIC SECURITIES | 504.000 | 10,546 | | 11,337 | 0 | 0 | 0 | 0 | 0 | 0 | 11,337 | 0 | (791) | (791) | 197 | |
| 339382-10-3 | FLEXSTEEL INDS INC | | 11/30/2021 | VARIOUS | 5,062.000 | 154,024 | | 106,961 | 177,018 | (70,057) | 0 | 0 | (70,057) | 0 | 106,961 | 0 | 47,063 | 47,063 | 1,813 | |
| 350060-10-9 | FOSTER L B CO | | 11/30/2021 | VARIOUS | 7,241.000 | 109,002 | | 104,775 | 97,374 | (6,688) | 0 | 0 | (6,688) | 0 | 104,775 | 0 | 4,227 | 4,227 | 0 | |
| 357023-10-0 | FREIGHTCAR AMER INC | | 06/02/2021 | VARIOUS | 24,905.000 | 164,217 | | 23,162 | 60,021 | (36,859) | 0 | 0 | (36,859) | 0 | 23,162 | 0 | 141,055 | 141,055 | 0 | |
| 35909D-10-9 | FRONTIER COMMUNICATIONS PARENT | | 10/13/2021 | LIQUIDNET INC | 190.000 | 5,127 | | 4,693 | 0 | 0 | 0 | 0 | 0 | 0 | 4,693 | 0 | 433 | 433 | 0 | |
| 36467W-10-9 | GAMESTOP CORP NEW | | 01/13/2021 | JEFFRIES & CO | 3,177.000 | 103,067 | | 12,354 | 59,855 | (47,501) | 0 | 0 | (47,501) | 0 | 12,354 | 0 | 90,713 | 90,713 | 0 | |
| Y2685T-13-1 | GENCO SHIPPING & TRADING LTD | | 11/29/2021 | GREAT PACIFIC SECURITIES | 6,650.000 | 100,791 | | 69,373 | 48,944 | 20,429 | 0 | 0 | 20,429 | 0 | 69,373 | 0 | 31,418 | 31,418 | 2,018 | |
| 381013-10-1 | GOLDEN ENTMT INC | | 08/30/2021 | JONESTRADING INSTITUTIONAL SER | 1,147.000 | 56,701 | | 33,147 | 0 | 0 | 0 | 0 | 0 | 0 | 33,147 | 0 | 23,554 | 23,554 | 0 | |
| 384556-10-6 | GRAHAM CORP | | 11/30/2021 | LIQUIDNET INC | 5,810.000 | 74,135 | | 102,201 | 88,196 | 14,006 | 0 | 0 | 14,006 | 0 | 102,201 | 0 | (28,066) | (28,066) | 2,453 | |
| 317609-35-2 | GRANDEUR PEAK INTL OPPORTUNITIES F | | 12/29/2021 | CAPITAL GAIN | 0.000 | 699,653 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 699,653 | 699,653 | 0 | |
| 40619L-10-2 | HALL OF FAME RESORT & ENTMT CO | | 11/29/2021 | VARIOUS | 31,189.000 | 158,285 | | 43,434 | 28,359 | 3,689 | 0 | 0 | 3,689 | 0 | 43,434 | 0 | 114,851 | 114,851 | 0 | |
| 40619L-12-8 | HALL OF FAME RESORT & ENTMT CO | | 03/23/2021 | VARIOUS | 23,056.000 | 0 | | 231 | 231 | 0 | 0 | 0 | 0 | 0 | 231 | 0 | (231) | (231) | 0 | |
| 406240-20-3 | HALLMARK FINL SVCS INC EC | | 12/02/2021 | GREAT PACIFIC SECURITIES | 3,106.000 | 12,098 | | 11,582 | 0 | 0 | 0 | 0 | 0 | 0 | 11,582 | 0 | 516 | 516 | 0 | |
| 42727E-10-3 | HERITAGE GLOBAL INC | | 12/02/2021 | VARIOUS | 52,260.000 | 82,083 | | 118,075 | 119,913 | (23,690) | 0 | 0 | (23,690) | 0 | 118,075 | 0 | (35,992) | (35,992) | 0 | |
| 441593-10-0 | HOULIHAN LOKEY INC | | 12/09/2021 | VARIOUS | 1,060.000 | 108,054 | | 70,273 | 0 | 0 | 0 | 0 | 0 | 0 | 70,273 | 0 | 37,781 | 37,781 | 1,261 | |
| 44244K-10-9 | HOUSTON WIRE & CABLE CO | | 06/18/2021 | VARIOUS | 85,268.000 | 450,196 | | 190,014 | 237,898 | (47,884) | 0 | 0 | (47,884) | 0 | 190,014 | 0 | 260,182 | 260,182 | 0 | |
| 443201-10-8 | HOWMET AEROSPACE INC | | 05/07/2021 | THE BENCH MARK CO | 6,576.000 | 215,002 | | 137,559 | 187,679 | (50,120) | 0 | 0 | (50,120) | 0 | 137,559 | 0 | 77,443 | 77,443 | 0 | |
| 449253-10-3 | IAA INC | | 11/02/2021 | LIQUIDNET INC | 1,040.000 | 59,084 | | 31,564 | 67,579 | (36,015) | 0 | 0 | (36,015) | 0 | 31,564 | 0 | 27,520 | 27,520 | 0 | |
| 44891N-20-8 | IAC INTERACTIVECORP NEW | | 05/26/2021 | VARIOUS | 1,190.000 | 317,368 | | 173,064 | 272,545 | (99,481) | 0 | 0 | (99,481) | 0 | 173,064 | 0 | 144,304 | 144,304 | 0 | |
| 452521-10-7 | IMMERSION CORP | | 11/29/2021 | GREAT PACIFIC SECURITIES | 3,291.000 | 18,743 | | 27,176 | 0 | 0 | 0 | 0 | 0 | 0 | 27,176 | 0 | (8,433) | (8,433) | 0 | |
| 453415-60-6 | INDEPENDENCE CONTRACT DRILLING | | 11/29/2021 | GREAT PACIFIC SECURITIES | 4,260.000 | 12,920 | | 19,920 | 0 | 0 | 0 | 0 | 0 | 0 | 19,920 | 0 | (7,001) | (7,001) | 0 | |
| 45409B-80-0 | INDEXIQ ETF TR | | 07/14/2021 | JONESTRADING INSTITUTIONAL SER | 255,453.000 | 8,489,601 | | 8,235,575 | 8,514,248 | (278,674) | 0 | 0 | (278,674) | 0 | 8,235,575 | 0 | 254,026 | 254,026 | 195,674 | |
| 45675Y-10-4 | INFORMATION SVCS GROUP INC | | 11/04/2021 | JONESTRADING INSTITUTIONAL SER | 1,216.000 | 10,020 | | 5,486 | 0 | 0 | 0 | 0 | 0 | 0 | 5,486 | 0 | 4,534 | 4,534 | 73 | |
| 45688C-10-7 | INGEVITY CORP | | 03/10/2021 | LIQUIDNET INC | 860.000 | 65,557 | | 45,464 | 65,128 | (19,664) | 0 | 0 | (19,664) | 0 | 45,464 | 0 | 20,093 | 20,093 | 0 | |
| 45784J-10-5 | INNOVATE CORP | | 11/30/2021 | VARIOUS | 12,270.000 | 47,012 | | 28,835 | 40,000 | (11,166) | 0 | 0 | (11,166) | 0 | 28,835 | 0 | 18,177 | 18,177 | 0 | |
| 461148-10-8 | INTEVAC INC | | 11/29/2021 | JEFFRIES & CO | 15,620.000 | 72,570 | | 77,201 | 112,620 | (35,420) | 0 | 0 | (35,420) | 0 | 77,201 | 0 | (4,631) | (4,631) | 0 | |
| 461203-10-1 | INVACARE CORP | | 02/09/2021 | GREAT PACIFIC SECURITIES | 4,226.000 | 44,844 | | 18,046 | 37,823 | (19,776) | 0 | 0 | (19,776) | 0 | 18,046 | 0 | 26,798 | 26,798 | 0 | |
| 46137V-61-3 | INVESCO EFT TR FTSE RAFI US 1000 | | 12/02/2021 | VARIOUS | 136,041.000 | 22,291,716 | | 15,466,178 | 18,120,661 | (2,654,483) | 0 | 0 | (2,654,483) | 0 | 15,466,178 | 0 | 6,825,537 | 6,825,537 | 258,481 | |
| 46269C-10-2 | IRIDIUM COMMUNICATIONS INC | | 04/20/2021 | VARIOUS | 2,040.000 | 85,678 | | 50,345 | 80,223 | (29,878) | 0 | 0 | (29,878) | 0 | 50,345 | 0 | 35,333 | 35,333 | 0 | |
| 46432F-84-2 | ISHARES CORE MSCI EAFE ETF | | 12/02/2021 | VARIOUS | 121,949.000 | 9,001,563 | | 6,327,934 | 8,425,456 | (2,097,523) | 0 | 0 | (2,097,523) | 0 | 6,327,934 | 0 | 2,673,629 | 2,673,629 | 145,226 | |
| 464285-20-4 | ISHARES GOLD TR | | 10/21/2021 | VARIOUS | 164,519.500 | 3,222,394 | | 1,984,896 | 3,517,710 | (1,532,813) | 0 | 0 | (1,532,813) | 0 | 1,984,896 | 0 | 1,237,498 | 1,237,498 | 0 | |
| 46564T-10-7 | ITERIS INC | | 11/29/2021 | GREAT PACIFIC SECURITIES | 6,710.000 | 30,024 | | 11,455 | 37,912 | (26,456) | 0 | 0 | (26,456) | 0 | 11,455 | 0 | 18,569 | 18,569 | 0 | |
| 46609J-10-6 | J ALEXANDERS HOLDINGS INC | | 08/31/2021 | JONESTRADING INSTITUTIONAL SER | 13,785.000 | 191,305 | | 100,493 | 100,493 | 0 | 0 | 0 | 0 | 0 | 100,493 | 0 | 90,812 | 90,812 | 0 | |
| 48123V-10-2 | J2 GLOBAL INC | | 10/12/2021 | COST ADJ | 0.000 | 56,058 | | 56,058 | 0 | 0 | 0 | 0 | 0 | 0 | 56,058 | 0 | 0 | 0 | 0 | |
| 46817M-10-7 | JACKSON FINANCIAL INC | | 12/07/2021 | KEYBANC CAPITAL MARKETS INC | 1,160.000 | 43,825 | | 31,552 | 0 | 0 | 0 | 0 | 0 | 0 | 31,552 | 0 | 12,273 | 12,273 | 0 | |
| 46590V-10-0 | JBG SMITH PPTYS | | 01/19/2021 | VARIOUS | 4,110.000 | 130,186 | | 148,062 | 128,520 | 19,542 | 0 | 0 | 19,542 | 0 | 148,062 | 0 | (17,876) | (17,876) | 925 | |
| 47803T-62-7 | JOHN HANCOCK FDS III | | 12/20/2021 | VARIOUS | 221,353.483 | 9,633,112 | | 4,824,384 | 8,134,741 | (3,310,357) | 0 | 0 | (3,310,357) | 0 | 4,824,384 | 0 | 4,808,728 | 4,808,728 | 0 | |
| 48716P-10-8 | KEARNY FINL CORP MD | | 07/26/2021 | VARIOUS | 36,440.000 | 426,221 | | 370,575 | 384,806 | (14,232) | 0 | 0 | (14,232) | 0 | 370,575 | 0 | 55,646 | 55,646 | 5,614 | |
| 493144-10-9 | KEY TRONIC CORP | | 11/29/2021 | JEFFRIES & CO | 13,180.000 | 80,221 | | 96,506 | 90,942 | 5,564 | 0 | 0 | 5,564 | 0 | 96,506 | 0 | (16,285) | (16,285) | 0 | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 49428J-10-9 | KIMBALL ELECTRONICS INC | | 03/17/2021 | JONESTRADING INSTITUTIONAL SER | 3,703.000 | 105,637 | | 58,458 | 59,211 | (753) | 0 | 0 | (753) | 0 | 58,458 | 0 | 47,179 | 47,179 | 0 | |
| 494274-10-3 | KIMBALL INTL INC | | 05/19/2021 | LIQUIDNET INC | 3,216.000 | 42,639 | | 38,630 | 38,431 | 199 | 0 | 0 | 199 | 0 | 38,630 | 0 | 4,009 | 4,009 | 579 | |
| 50050N-10-3 | KONTOOR BRANDS INC | | 07/08/2021 | VARIOUS | 3,140.000 | 175,222 | | 58,715 | 127,358 | (68,644) | 0 | 0 | (68,644) | 0 | 58,715 | 0 | 116,508 | 116,508 | 998 | |
| 502431-10-9 | L3HARRIS TECHNOLOGIES INC | | 09/16/2021 | JEFFRIES & CO | 1,740.000 | 385,876 | | 134,788 | 328,895 | (194,107) | 0 | 0 | (194,107) | 0 | 134,788 | 0 | 251,089 | 251,089 | 3,550 | |
| 511795-10-6 | LAKELAND INDS INC | | 12/01/2021 | JEFFRIES & CO | 7,085.000 | 164,550 | | 84,189 | 175,463 | (107,582) | 0 | 0 | (107,582) | 0 | 84,189 | 0 | 80,361 | 80,361 | 0 | |
| 514766-10-4 | LANDEC CORP | | 11/30/2021 | GREAT PACIFIC SECURITIES | 8,540.000 | 67,534 | | 46,713 | 92,659 | (45,946) | 0 | 0 | (45,946) | 0 | 46,713 | 0 | 20,821 | 20,821 | 0 | |
| 525327-10-2 | LEIDOS HLDGS INC | | 08/03/2021 | VARIOUS | 3,524.000 | 355,245 | | 171,195 | 370,443 | (199,248) | 0 | 0 | (199,248) | 0 | 171,195 | 0 | 184,051 | 184,051 | 819 | |
| 52634L-10-8 | LENSAR INC | | 11/30/2021 | VARIOUS | 3,633.001 | 27,646 | | 25,703 | 26,339 | (636) | 0 | 0 | (636) | 0 | 25,703 | 0 | 1,943 | 1,943 | 0 | |
| 531229-60-7 | LIBERTY MEDIA CORP SIRIUSXM | | 11/19/2021 | VARIOUS | 3,030.000 | 144,987 | | 122,628 | 131,835 | (9,207) | 0 | 0 | (9,207) | 0 | 122,628 | 0 | 22,358 | 22,358 | 0 | |
| 55826T-10-2 | MADISON SQUARE GRDN ENTERTNMNT | | 02/12/2021 | RBC CAPITAL MARKETS | 320.000 | 30,934 | | 23,994 | 33,613 | (9,619) | 0 | 0 | (9,619) | 0 | 23,994 | 0 | 6,940 | 6,940 | 0 | |
| 55825T-10-3 | MADISON SQUARE GRDN SPRT CORP | | 04/12/2021 | JEFFRIES & CO | 310.000 | 56,466 | | 49,906 | 57,071 | (7,165) | 0 | 0 | (7,165) | 0 | 49,906 | 0 | 6,560 | 6,560 | 0 | |
| 574599-10-6 | MASCO CORP COM | | 08/17/2021 | VARIOUS | 4,190.000 | 260,611 | | 185,533 | 229,882 | (44,622) | 0 | 0 | (44,622) | 0 | 185,533 | 0 | 75,077 | 75,077 | 863 | |
| 576323-10-9 | MASTEC INC | | 09/09/2021 | VARIOUS | 3,950.000 | 366,256 | | 215,694 | 269,311 | (53,617) | 0 | 0 | (53,617) | 0 | 215,694 | 0 | 150,562 | 150,562 | 0 | |
| 552690-10-9 | MDU RES GROUP INC | | 10/19/2021 | VARIOUS | 16,980.000 | 542,367 | | 432,101 | 447,253 | (15,152) | 0 | 0 | (15,152) | 0 | 432,101 | 0 | 110,266 | 110,266 | 8,603 | |
| 589584-10-1 | MERIDIAN BIOSCIENCE INC | | 02/02/2021 | NEEDHAM & COMPANY | 2,765.000 | 62,638 | | 24,983 | 51,678 | (26,694) | 0 | 0 | (26,694) | 0 | 24,983 | 0 | 37,654 | 37,654 | 0 | |
| 58958P-10-4 | MERIDIAN BK PAOLI PA | | 12/07/2021 | VARIOUS | 6,774.000 | 230,137 | | 114,760 | 140,899 | (26,139) | 0 | 0 | (26,139) | 0 | 114,760 | 0 | 115,377 | 115,377 | 10,669 | |
| 552746-34-9 | MFS INTERNATIONAL VALUE FUND R6 | | 12/10/2021 | VARIOUS | 123,169.382 | 7,334,156 | | 3,942,226 | 6,386,332 | (2,444,106) | 0 | 0 | (2,444,106) | 0 | 3,942,226 | 0 | 3,391,930 | 3,391,930 | 0 | |
| 594918-10-4 | MICROSOFT CORP | | 01/08/2021 | BARCLAYS CAPITAL INC | 3,220.000 | 701,533 | | 275,048 | 716,192 | (441,144) | 0 | 0 | (441,144) | 0 | 275,048 | 0 | 426,484 | 426,484 | 0 | |
| 60783X-10-4 | MODIVCARE INC | | 11/18/2021 | JEFFRIES & CO | 1,022.000 | 155,166 | | 87,455 | 141,680 | (54,225) | 0 | 0 | (54,225) | 0 | 87,455 | 0 | 67,711 | 67,711 | 0 | |
| 624580-10-6 | MOVADO GROUP INC | | 11/29/2021 | VARIOUS | 5,814.000 | 183,464 | | 63,024 | 96,629 | (33,605) | 0 | 0 | (33,605) | 0 | 63,024 | 0 | 120,440 | 120,440 | 2,108 | |
| 646025-10-6 | NEW JERSEY RES CORP | | 08/19/2021 | VARIOUS | 3,100.000 | 117,155 | | 110,883 | 110,205 | 678 | 0 | 0 | 678 | 0 | 110,883 | 0 | 6,272 | 6,272 | 2,062 | |
| 652526-20-3 | NEWTEK BUSINESS SVCS CORP | | 05/20/2021 | JEFFRIES & CO | 1,817.000 | 57,790 | | 22,138 | 35,777 | (13,639) | 0 | 0 | (13,639) | 0 | 22,138 | 0 | 35,653 | 35,653 | 909 | |
| 666762-10-9 | NORTHRIM BANCORP INC | | 11/30/2021 | JEFFRIES & CO | 1,650.000 | 70,205 | | 37,398 | 56,018 | (18,620) | 0 | 0 | (18,620) | 0 | 37,398 | 0 | 32,808 | 32,808 | 1,848 | |
| 68162K-10-6 | OLYMPIC STEEL INC | | 11/29/2021 | VARIOUS | 12,216.000 | 345,922 | | 178,658 | 162,839 | 15,818 | 0 | 0 | 15,818 | 0 | 178,658 | 0 | 167,264 | 167,264 | 349 | |
| 683373-10-4 | ONTRAK INC | | 08/19/2021 | JEFFRIES & CO | 2,038.000 | 58,860 | | 25,309 | 125,928 | (100,619) | 0 | 0 | (100,619) | 0 | 25,309 | 0 | 33,551 | 33,551 | 0 | |
| 68628V-30-8 | ORION MARINE GROUP INC | | 11/30/2021 | VARIOUS | 34,550.000 | 136,088 | | 192,369 | 171,368 | 21,001 | 0 | 0 | 21,001 | 0 | 192,369 | 0 | (56,281) | (56,281) | 0 | |
| 693250-10-5 | PC-TEL INC | | 11/29/2021 | VARIOUS | 13,086.000 | 93,710 | | 64,889 | 62,796 | (22,651) | 0 | 0 | (22,651) | 0 | 64,889 | 0 | 28,821 | 28,821 | 1,559 | |
| 70472Q-50-0 | PEAR TREE POLARIS FRN VALUE SM CAP | | 12/13/2021 | CAPITAL GAIN | 0.000 | 56,636 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 56,636 | 56,636 | 0 | |
| 70805E-10-9 | PENNANT GROUP INC | | 11/02/2021 | VARIOUS | 2,150.000 | 76,779 | | 37,431 | 124,829 | (87,398) | 0 | 0 | (87,398) | 0 | 37,431 | 0 | 39,348 | 39,348 | 0 | |
| 713448-10-8 | PEPSICO INC | | 01/22/2021 | BARCLAYS CAPITAL INC | 13,250.000 | 1,835,765 | | 1,332,136 | 1,964,975 | (632,839) | 0 | 0 | (632,839) | 0 | 1,332,136 | 0 | 503,629 | 503,629 | 13,548 | |
| 714157-20-3 | PERMA-FIX ENVIRONMENTAL SVCS | | 12/01/2021 | JEFFRIES & CO | 19,990.000 | 142,472 | | 46,977 | 119,340 | (72,364) | 0 | 0 | (72,364) | 0 | 46,977 | 0 | 95,495 | 95,495 | 0 | |
| 715347-10-0 | PERSPECTA INC | | 01/27/2021 | SG COWAN & CO | 5,654.000 | 162,514 | | 113,938 | 136,148 | (22,210) | 0 | 0 | (22,210) | 0 | 113,938 | 0 | 48,576 | 48,576 | 396 | |
| 737446-10-4 | POST HLDGS INC | | 11/19/2021 | VARIOUS | 2,550.000 | 261,258 | | 251,088 | 257,576 | (6,487) | 0 | 0 | (6,487) | 0 | 251,088 | 0 | 10,170 | 10,170 | 0 | |
| 73757R-10-2 | POSTAL REALTY TRUST INC | | 11/29/2021 | NEEDHAM & COMPANY | 10,060.000 | 175,245 | | 159,319 | 169,813 | (10,493) | 0 | 0 | (10,493) | 0 | 159,319 | 0 | 15,926 | 15,926 | 8,899 | |
| 737630-10-3 | POTLATCHDELTIC CORPORATION | | 06/15/2021 | VARIOUS | 3,387.000 | 187,392 | | 129,634 | 169,418 | (39,783) | 0 | 0 | (39,783) | 0 | 129,634 | 0 | 57,757 | 57,757 | 1,262 | |
| 74316X-10-1 | PROFIRE ENERGY INC | | 12/01/2021 | VARIOUS | 80,490.000 | 90,607 | | 67,402 | 68,618 | (1,215) | 0 | 0 | (1,215) | 0 | 67,402 | 0 | 23,204 | 23,204 | 0 | |
| 74319R-10-1 | PROG HOLDINGS INC | | 12/01/2021 | VARIOUS | 1,363.000 | 63,616 | | 76,026 | 42,019 | 3,766 | 0 | 0 | 3,766 | 0 | 76,026 | 0 | (12,409) | (12,409) | 0 | |
| 744375-20-5 | PSYCHEMEDICS CORP | | 12/03/2021 | JEFFRIES & CO | 10,910.000 | 78,796 | | 55,532 | 55,532 | 0 | 0 | 0 | 0 | 0 | 55,532 | 0 | 23,264 | 23,264 | 0 | |
| 74915M-10-0 | QURATE RETAIL INC | | 10/12/2021 | VARIOUS | 27,903.000 | 304,414 | | 211,738 | 306,096 | (94,358) | 0 | 0 | (94,358) | 0 | 211,738 | 0 | 92,675 | 92,675 | 0 | |
| 754730-10-9 | RAYMOND JAMES FINANCIAL INC | | 07/08/2021 | PIPER JAFFRAY INC | 600.000 | 76,159 | | 51,056 | 57,402 | (6,346) | 0 | 0 | (6,346) | 0 | 51,056 | 0 | 25,103 | 25,103 | 438 | |
| 763165-10-7 | RICHARDSON ELECTRS LTD | | 11/29/2021 | VARIOUS | 42,434.000 | 363,321 | | 171,646 | 199,864 | (28,219) | 0 | 0 | (28,219) | 0 | 171,646 | 0 | 191,676 | 191,676 | 5,575 | |
| 828359-10-9 | SILVERCREST ASSET MGMT GROUP I | | 11/30/2021 | JEFFRIES & CO | 2,000.000 | 32,175 | | 31,387 | 0 | 0 | 0 | 0 | 0 | 0 | 31,387 | 0 | 788 | 788 | 0 | |
| 829214-10-5 | SIMULATIONS PLUS INC | | 04/13/2021 | PIPER JAFFRAY INC | 1,281.000 | 75,070 | | 9,783 | 92,130 | (82,347) | 0 | 0 | (82,347) | 0 | 9,783 | 0 | 65,287 | 65,287 | 77 | |
| 84790A-10-5 | SPECTRUM BRANDS HLDGS INC NEW | | 09/09/2021 | VARIOUS | 1,830.000 | 150,718 | | 97,555 | 144,533 | (46,978) | 0 | 0 | (46,978) | 0 | 97,555 | 0 | 53,163 | 53,163 | 1,455 | |
| 784635-10-4 | SPX CORP | | 07/20/2021 | VARIOUS | 2,402.000 | 148,641 | | 69,294 | 131,005 | (61,711) | 0 | 0 | (61,711) | 0 | 69,294 | 0 | 79,347 | 79,347 | 0 | |
| 859241-10-1 | STERLING CONSTRUCTION CO INC | | 11/29/2021 | GREAT PACIFIC SECURITIES | 4,010.000 | 108,288 | | 53,615 | 74,626 | (21,011) | 0 | 0 | (21,011) | 0 | 53,615 | 0 | 54,673 | 54,673 | 0 | |
| 86614U-10-0 | SUMMIT MATLS INC | | 04/08/2021 | VARIOUS | 3,520.000 | 99,378 | | 68,403 | 70,682 | (2,279) | 0 | 0 | (2,279) | 0 | 68,403 | 0 | 30,976 | 30,976 | 0 | |
| 870297-80-1 | SWEDISH EXPORT CREDIT CORP | | 03/15/2021 | JONESTRADING INSTITUTIONAL SER | 779,550.000 | 4,435,617 | | 3,562,544 | 3,858,773 | (296,229) | 0 | 0 | (296,229) | 0 | 3,562,544 | 0 | 873,073 | 873,073 | 0 | |
| 871561-10-6 | SYNACOR INC | | 04/06/2021 | VARIOUS | 130,303.000 | 285,311 | | 205,223 | 177,212 | 28,011 | 0 | 0 | 28,011 | 0 | 205,223 | 0 | 80,088 | 80,088 | 0 | |
| 87162W-10-0 | SYNNEX CORP | | 01/04/2021 | GREAT PACIFIC SECURITIES | 780.000 | 62,390 | | 44,603 | 63,523 | (18,921) | 0 | 0 | (18,921) | 0 | 44,603 | 0 | 17,788 | 17,788 | 0 | |
| 87538X-10-5 | TANDY LEATHER FACTORY INC | | 12/21/2021 | JONESTRADING INSTITUTIONAL SER | 9,020.000 | 45,010 | | 28,774 | 28,864 | (90) | 0 | 0 | (90) | 0 | 28,774 | 0 | 16,236 | 16,236 | 0 | |
| 876030-10-7 | TAPESTRY INC | | 02/22/2021 | SG COWAN & CO | 4,020.000 | 160,678 | | 70,199 | 124,942 | (54,742) | 0 | 0 | (54,742) | 0 | 70,199 | 0 | 90,479 | 90,479 | 0 | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 88087E-10-0 | TERMINIX GLOBAL HOLDINGS INC | | 09/28/2021 | VARIOUS | 2,970.000 | 127,396 | | 109,873 | 151,500 | (41,627) | 0 | 0 | (41,627) | 0 | 109,873 | 0 | 17,523 | 17,523 | 0 | |
| 886029-20-6 | THRYV HLDGS INC | | 11/18/2021 | B RILEY & CO LLC | 134.000 | 5,263 | | 3,477 | 0 | 0 | 0 | 0 | 0 | 0 | 3,477 | 0 | 1,786 | 1,786 | 0 | |
| 88822Q-10-3 | TIPTREE INC | | 11/30/2021 | VARIOUS | 32,734.000 | 456,951 | | 190,139 | 164,325 | 25,814 | 0 | 0 | 25,814 | 0 | 190,139 | 0 | 266,812 | 266,812 | 3,738 | |
| 893529-10-7 | TRANSCAT INC | | 10/14/2021 | VARIOUS | 1,770.000 | 103,243 | | 41,630 | 61,384 | (19,753) | 0 | 0 | (19,753) | 0 | 41,630 | 0 | 61,613 | 61,613 | 0 | |
| 894164-10-2 | TRAVEL PLUS LEISURE CO | | 07/28/2021 | JEFFRIES & CO | 960.000 | 50,622 | | 19,281 | 43,066 | (23,784) | 0 | 0 | (23,784) | 0 | 19,281 | 0 | 31,341 | 31,341 | 576 | |
| 89469A-10-4 | TREEHOUSE FOODS INC | | 06/02/2021 | VARIOUS | 7,452.000 | 348,447 | | 326,357 | 316,635 | 9,721 | 0 | 0 | 9,721 | 0 | 326,357 | 0 | 22,090 | 22,090 | 0 | |
| 89678F-10-0 | TRISTATE CAP HLDGS INC | | 11/29/2021 | VARIOUS | 8,920.000 | 266,916 | | 87,557 | 155,208 | (67,651) | 0 | 0 | (67,651) | 0 | 87,557 | 0 | 179,358 | 179,358 | 0 | |
| 898349-20-4 | TRUSTCO BK CORP N Y | | 11/29/2021 | GREAT PACIFIC SECURITIES | 2,850.000 | 92,471 | | 78,477 | 95,048 | (16,571) | 0 | 0 | (16,571) | 0 | 78,477 | 0 | 13,995 | 13,995 | 3,883 | |
| 902681-10-5 | UGI CORP NEW | | 11/29/2021 | STRATEGAS SECURITIES LLC | 2,140.000 | 92,961 | | 99,236 | 74,814 | 24,422 | 0 | 0 | 24,422 | 0 | 99,236 | 0 | (6,275) | (6,275) | 2,889 | |
| 909214-30-6 | UNISYS CORP | | 11/22/2021 | VARIOUS | 4,730.000 | 103,261 | | 56,111 | 93,086 | (36,976) | 0 | 0 | (36,976) | 0 | 56,111 | 0 | 47,151 | 47,151 | 0 | |
| 910710-10-2 | UNITED INS HLDGS CORP | | 12/01/2021 | VARIOUS | 24,440.000 | 103,534 | | 139,994 | 131,972 | 0 | 0 | 0 | 0 | 0 | 139,994 | 0 | (36,460) | (36,460) | 5,866 | |
| 91324P-10-2 | UNITEDHEALTH GROUP INC | | 05/17/2021 | STRATEGAS SECURITIES LLC | 2,755.000 | 1,129,214 | | 556,977 | 966,123 | (409,147) | 0 | 0 | (409,147) | 0 | 556,977 | 0 | 572,237 | 572,237 | 3,444 | |
| 913837-10-0 | UNIVERSAL STAINLESS & ALLOY | | 12/01/2021 | JEFFRIES & CO | 5,940.000 | 46,439 | | 44,431 | 44,431 | 0 | 0 | 0 | 0 | 0 | 44,431 | 0 | 2,007 | 2,007 | 0 | |
| 91851C-20-1 | VAALCO ENERGY INC | | 11/30/2021 | VARIOUS | 86,120.000 | 272,290 | | 60,034 | 152,432 | (92,398) | 0 | 0 | (92,398) | 0 | 60,034 | 0 | 212,255 | 212,255 | 0 | |
| 92047W-10-1 | VALVOLINE INC | | 10/18/2021 | VARIOUS | 4,150.000 | 126,831 | | 43,059 | 96,031 | (52,972) | 0 | 0 | (52,972) | 0 | 43,059 | 0 | 83,772 | 83,772 | 1,030 | |
| 92204A-30-6 | VANGUARD ENERGY ETF | | 11/29/2021 | ANCORA ADVISORS | 29,618.000 | 2,348,900 | | 1,489,785 | 1,535,989 | (46,204) | 0 | 0 | (46,204) | 0 | 1,489,785 | 0 | 859,114 | 859,114 | 67,206 | |
| 922908-65-2 | VANGUARD EXTENDED MARKET ETF | | 12/02/2021 | VARIOUS | 126,568.000 | 23,466,479 | | 9,404,937 | 20,843,218 | (11,438,281) | 0 | 0 | (11,438,281) | 0 | 9,404,937 | 0 | 14,061,542 | 14,061,542 | 173,432 | |
| 922042-85-8 | VANGUARD FTSE EMERGING MARKETS ETF | | 11/29/2021 | JONESTRADING INSTITUTIONAL SER | 80,319.000 | 4,002,838 | | 2,657,756 | 4,024,785 | (1,367,029) | 0 | 0 | (1,367,029) | 0 | 2,657,756 | 0 | 1,345,083 | 1,345,083 | 65,974 | |
| 92204A-80-1 | VANGUARD MATERIALS ETF | | 05/04/2021 | JONESTRADING INSTITUTIONAL SER | 15,874.000 | 2,932,865 | | 1,527,555 | 2,491,742 | (964,187) | 0 | 0 | (964,187) | 0 | 1,527,555 | 0 | 1,405,310 | 1,405,310 | 8,843 | |
| 922908-36-3 | VANGUARD S&P 500 INDEX ETF | | 12/02/2021 | JONESTRADING INSTITUTIONAL SER | 64,667.000 | 26,299,417 | | 15,972,536 | 22,225,401 | (6,252,866) | 0 | 0 | (6,252,866) | 0 | 15,972,536 | 0 | 10,326,881 | 10,326,881 | 207,697 | |
| 92343V-10-4 | VERIZON COMMUNICATIONS | | 03/15/2021 | BARCLAYS CAPITAL INC | 42,475.000 | 2,346,953 | | 2,179,733 | 2,495,406 | (315,673) | 0 | 0 | (315,673) | 0 | 2,179,733 | 0 | 167,220 | 167,220 | 26,653 | |
| 92840M-10-2 | VISTRA ENERGY CORP | | 08/05/2021 | VARIOUS | 20,310.000 | 352,471 | | 356,970 | 399,295 | (42,325) | 0 | 0 | (42,325) | 0 | 356,970 | 0 | (4,498) | (4,498) | 2,215 | |
| 928881-10-1 | VONTIER CORPORATION | | 11/04/2021 | MORGAN, J.P. SECURITIES | 820.000 | 27,332 | | 29,016 | 27,388 | 1,628 | 0 | 0 | 1,628 | 0 | 29,016 | 0 | (1,684) | (1,684) | 41 | |
| 91829F-10-4 | VOXX INTL CORP | | 11/30/2021 | JEFFRIES & CO | 13,140.000 | 143,227 | | 64,471 | 167,666 | (103,196) | 0 | 0 | (103,196) | 0 | 64,471 | 0 | 78,756 | 78,756 | 0 | |
| 929089-10-0 | VOYA FINANCIAL INC | | 09/21/2021 | VARIOUS | 7,960.000 | 476,581 | | 314,222 | 468,128 | (153,906) | 0 | 0 | (153,906) | 0 | 314,222 | 0 | 162,359 | 162,359 | 1,738 | |
| 95058W-10-0 | WENDYS CO | | 06/08/2021 | JONESTRADING INSTITUTIONAL SER | 3,260.000 | 91,956 | | 70,178 | 71,459 | (1,281) | 0 | 0 | (1,281) | 0 | 70,178 | 0 | 21,778 | 21,778 | 293 | |
| 96684W-10-0 | WHOLE EARTH BRANDS INC | | 10/01/2021 | VARIOUS | 20,000.000 | 237,977 | | 210,202 | 218,000 | (7,798) | 0 | 0 | (7,798) | 0 | 210,202 | 0 | 27,775 | 27,775 | 0 | |
| 978097-10-3 | WOLVERINE WORLD WIDE INC | | 11/19/2021 | VARIOUS | 9,533.000 | 327,788 | | 289,879 | 297,906 | (8,027) | 0 | 0 | (8,027) | 0 | 289,879 | 0 | 37,909 | 37,909 | 2,801 | |
| 98262P-10-1 | WW INTL INC | | 08/16/2021 | VARIOUS | 2,190.000 | 51,022 | | 69,622 | 53,436 | 16,186 | 0 | 0 | 16,186 | 0 | 69,622 | 0 | (18,600) | (18,600) | 0 | |
| 983793-10-0 | XPO LOGISTICS INC | | 12/17/2021 | VARIOUS | 680.000 | 207,963 | | 215,731 | 0 | 0 | 0 | 0 | 0 | 0 | 215,731 | 0 | (7,768) | (7,768) | 0 | |
| 98884U-10-8 | ZAGG INC | | 03/01/2021 | CASH MERGER | 85,059.000 | 357,248 | | 320,621 | 354,696 | (34,075) | 0 | 0 | (34,075) | 0 | 320,621 | 0 | 36,627 | 36,627 | 0 | |
| 29258Y-10-3 | ENDEAVOUR SILVER CORP | C | 11/29/2021 | VARIOUS | 25,981.000 | 149,260 | | 59,007 | 130,944 | (71,937) | 0 | 0 | (71,937) | 0 | 59,007 | 0 | 90,253 | 90,253 | 0 | |
| 730843-20-8 | POINTS INTL LTD | C | 11/30/2021 | JEFFRIES & CO | 2,570.000 | 42,386 | | 25,222 | 36,880 | (11,657) | 0 | 0 | (11,657) | 0 | 25,222 | 0 | 17,163 | 17,163 | 0 | |
| Y8565N-30-0 | TEEKAY TANKERS LTD | C | 11/29/2021 | GREAT PACIFIC SECURITIES | 5,220.000 | 59,680 | | 107,957 | 57,472 | 50,484 | 0 | 0 | 50,484 | 0 | 107,957 | 0 | (48,276) | (48,276) | 0 | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 168,070,730 | XXX | 104,497,290 | 145,443,498 | (41,820,923) | 0 | 0 | (41,820,923) | 0 | 104,497,290 | 0 | 63,573,440 | 63,573,440 | 1,408,080 | XXX |
| 9799997. Total - Common Stocks - Part 4 | | | | | | 168,070,730 | XXX | 104,497,290 | 145,443,498 | (41,820,923) | 0 | 0 | (41,820,923) | 0 | 104,497,290 | 0 | 63,573,440 | 63,573,440 | 1,408,080 | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 5,076,312 | XXX | 4,815,634 | | 0 | 0 | 0 | 0 | 0 | 4,815,634 | 0 | 260,678 | 260,678 | 23,146 | XXX |
| 9799999. Total - Common Stocks | | | | | | 173,147,041 | XXX | 109,312,923 | 145,443,498 | (41,820,923) | 0 | 0 | (41,820,923) | 0 | 109,312,923 | 0 | 63,834,118 | 63,834,118 | 1,431,227 | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 176,061,591 | XXX | 112,277,337 | 145,596,851 | (41,820,923) | (38,957) | 0 | (41,859,880) | 0 | 112,238,380 | 0 | 63,823,212 | 63,823,212 | 1,519,200 | XXX |
| 9999999 - Totals | | | | | | 430,330,039 | XXX | 370,559,599 | 391,040,370 | (41,820,923) | (1,486,947) | 0 | (43,307,870) | 0 | 365,015,492 | 0 | 63,814,321 | 63,814,321 | 7,562,320 | XXX |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 3130AM-LZ-3 | FEDERAL HOME LOAN BANKS | | 05/24/2021 | ANCORA ADVISORS | 09/16/2021 | CALLED @ 100.0000000 | 8,250,000 | 8,248,763 | 8,250,000 | 8,248,837 | 0 | 74 | 0 | 74 | 0 | 0 | 1,163 | 1,163 | 21,656 | 0 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | | 8,250,000 | 8,248,763 | 8,250,000 | 8,248,837 | 0 | 74 | 0 | 74 | 0 | 0 | 1,163 | 1,163 | 21,656 | 0 |
| 91324P-DR-0 | UNITEDHEALTH GROUP INC | | 02/23/2021 | DAVIDSON D A & COMPANY INC | 03/18/2021 | DAVIDSON D A & COMPANY INC | 500,000 | 532,820 | 527,000 | 532,170 | 0 | (650) | 0 | (650) | 0 | 0 | (5,170) | (5,170) | 1,220 | 330 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 500,000 | 532,820 | 527,000 | 532,170 | 0 | (650) | 0 | (650) | 0 | 0 | (5,170) | (5,170) | 1,220 | 330 |
| 8399998. Total - Bonds | | | | | | | 8,750,000 | 8,781,583 | 8,777,000 | 8,781,007 | 0 | (575) | 0 | (575) | 0 | 0 | (4,007) | (4,007) | 22,877 | 330 |
| 38148B-50-4 | GOLDMAN SACHS GROUP INC | | 03/18/2021 | VARIOUS | 05/19/2021 | CALLED | 30,000.000 | 760,907 | 750,000 | 760,907 | 0 | 0 | 0 | 0 | 0 | 0 | (10,907) | (10,907) | 12,994 | 0 |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | | | 760,907 | 750,000 | 760,907 | 0 | 0 | 0 | 0 | 0 | 0 | (10,907) | (10,907) | 12,994 | 0 |
| 05561Q-30-0 | BOK FINL CORP | | 03/12/2021 | JEFFRIES & CO | 08/01/2021 | CALLED @ 25.0000000 | 15,000.000 | 380,471 | 375,000 | 375,000 | 0 | (5,471) | 0 | (5,471) | 0 | 0 | 0 | 0 | 11,856 | 0 |
| 25746U-84-4 | DOMINION ENERGY INC | | 01/11/2021 | VARIOUS | 08/01/2021 | CALLED @ 25.0000000 | 17,767.000 | 458,088 | 444,175 | 444,175 | 0 | (13,913) | 0 | (13,913) | 0 | 0 | 0 | 0 | 19,433 | 0 |
| 524901-60-0 | LEGG MASON INC | | 01/26/2021 | JONESTRADING INSTITUTIONAL SERVICES | 09/15/2021 | CALLED @ 25.0000000 | 20,000.000 | 510,600 | 500,000 | 500,000 | 0 | (10,600) | 0 | (10,600) | 0 | 0 | 0 | 0 | 20,438 | 0 |
| 65339K-10-0 | NEXTERA ENERGY CAP HOLDINGS INC | | 06/14/2021 | CANTOR FITZGERALD & CO | 12/22/2021 | CALLED @ 25.0000000 | 17,794.000 | 447,519 | 444,850 | 444,850 | 0 | (2,669) | 0 | (2,669) | 0 | 0 | 0 | 0 | 13,040 | 0 |
| 842587-30-5 | SOUTHERN CO | | 09/08/2021 | JEFFRIES & CO | 10/18/2021 | CALLED @ 25.0000000 | 10,000.000 | 253,475 | 250,000 | 250,000 | 0 | (3,475) | 0 | (3,475) | 0 | 0 | 0 | 0 | 3,901 | 0 |
| 8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | | | 2,050,153 | 2,014,025 | 2,014,025 | 0 | (36,128) | 0 | (36,128) | 0 | 0 | 0 | 0 | 68,667 | 0 |
| 8999998. Total - Preferred Stocks | | | | | | | | 2,811,060 | 2,764,025 | 2,774,932 | 0 | (36,128) | 0 | (36,128) | 0 | 0 | (10,907) | (10,907) | 81,660 | 0 |
| 00773T-10-1 | ADVANSIX INC | | 01/25/2021 | STIFEL NICOLAUS & CO. | 07/19/2021 | VARIOUS | 1,860.000 | 43,202 | 54,185 | 43,202 | 0 | 0 | 0 | 0 | 0 | 0 | 10,983 | 10,983 | 0 | 0 |
| 00810F-10-6 | AERSALE CORPORATION | | 02/26/2021 | LIQUIDNET INC | 09/27/2021 | JEFFRIES & CO | 5,744.000 | 61,410 | 92,198 | 61,410 | 0 | 0 | 0 | 0 | 0 | 0 | 30,789 | 30,789 | 0 | 0 |
| 009158-10-6 | AIR PRODS & CHEMS INC | | 05/17/2021 | STRATEGAS SECURITIES LLC | 08/13/2021 | BARCLAYS CAPITAL INC | 1,705.000 | 514,875 | 475,318 | 514,875 | 0 | 0 | 0 | 0 | 0 | 0 | (39,557) | (39,557) | 2,558 | 0 |
| 021513-10-6 | ALTO INGREDIENTS INC | | 07/20/2021 | RAYMOND JAMES & ASSOC | 11/29/2021 | STRATEGAS SECURITIES LLC | 9,793.000 | 49,741 | 50,330 | 49,741 | 0 | 0 | 0 | 0 | 0 | 0 | 589 | 589 | 0 | 0 |
| 075896-10-0 | BED BATH & BEYOND INC | | 01/11/2021 | KEYBANC CAPITAL MARKETS INC | 01/28/2021 | VARIOUS | 2,940.000 | 59,713 | 121,642 | 59,713 | 0 | 0 | 0 | 0 | 0 | 0 | 61,929 | 61,929 | 0 | 0 |
| 05601C-10-5 | BGSF INC | | 05/21/2021 | VARIOUS | 11/30/2021 | JEFFRIES & CO | 14,153.000 | 185,887 | 198,036 | 185,887 | 0 | 0 | 0 | 0 | 0 | 0 | 12,149 | 12,149 | 4,746 | 0 |
| 19188U-20-6 | CODA OCTOPUS GROUP INC | | 02/25/2021 | VARIOUS | 12/02/2021 | JEFFRIES & CO | 5,472.000 | 40,612 | 41,541 | 40,612 | 0 | 0 | 0 | 0 | 0 | 0 | 929 | 929 | 0 | 0 |
| 20337X-10-9 | COMMSCOPE HOLDING CO INC | | 09/08/2021 | VARIOUS | 11/04/2021 | VARIOUS | 26,820.000 | 430,792 | 281,785 | 430,792 | 0 | 0 | 0 | 0 | 0 | 0 | (149,008) | (149,008) | 0 | 0 |
| 205826-20-9 | COMTECH TELECOMMUNICATIONS CP | | 04/06/2021 | VARIOUS | 07/01/2021 | VARIOUS | 6,260.000 | 150,225 | 148,351 | 150,225 | 0 | 0 | 0 | 0 | 0 | 0 | (1,874) | (1,874) | 626 | 0 |
| 250565-10-8 | DESIGNER BRANDS INC | | 01/27/2021 | SIDOTI & CO | 09/01/2021 | VARIOUS | 6,230.000 | 69,121 | 90,273 | 69,121 | 0 | 0 | 0 | 0 | 0 | 0 | 21,152 | 21,152 | 0 | 0 |
| 233331-10-7 | DTE ENERGY CO | | 03/01/2021 | VARIOUS | 09/15/2021 | VARIOUS | 1,420.000 | 171,775 | 191,480 | 171,775 | 0 | 0 | 0 | 0 | 0 | 0 | 19,705 | 19,705 | 6,924 | 0 |
| 29089Q-10-5 | EMERGENT BIOSOLUTIONS INC | | 04/07/2021 | JEFFRIES & CO | 04/14/2021 | JEFFRIES & CO | 820.000 | 66,554 | 61,469 | 66,554 | 0 | 0 | 0 | 0 | 0 | 0 | (5,085) | (5,085) | 0 | 0 |
| 29272W-10-9 | ENERGIZER HOLDINGS INC | | 02/05/2021 | MKM PARTNERS LLC | 02/10/2021 | GOLDMAN, SACHS & CO. | 1,010.000 | 48,117 | 46,812 | 48,117 | 0 | 0 | 0 | 0 | 0 | 0 | (1,305) | (1,305) | 0 | 0 |
| 320734-10-6 | FIRST LONG IS CORP | | 04/08/2021 | PIPER JAFFRAY INC | 11/29/2021 | GREAT PACIFIC SECURITIES | 2,476.000 | 53,207 | 51,811 | 53,207 | 0 | 0 | 0 | 0 | 0 | 0 | (1,396) | (1,396) | 966 | 0 |
| 350060-10-9 | FOSTER L B CO | | 06/01/2021 | VARIOUS | 11/30/2021 | VARIOUS | 4,209.000 | 75,817 | 66,379 | 75,817 | 0 | 0 | 0 | 0 | 0 | 0 | (9,438) | (9,438) | 0 | 0 |
| 35909D-10-9 | FRONTIER COMMUNICATIONS PARENT | | 06/08/2021 | GOLDMAN, SACHS & CO. | 10/13/2021 | VARIOUS | 2,850.000 | 71,805 | 77,141 | 71,805 | 0 | 0 | 0 | 0 | 0 | 0 | 5,336 | 5,336 | 0 | 0 |
| 36269P-10-4 | GAIA INC NEW | | 07/02/2021 | VARIOUS | 10/13/2021 | VARIOUS | 17,227.000 | 189,599 | 166,436 | 189,599 | 0 | 0 | 0 | 0 | 0 | 0 | (23,163) | (23,163) | 0 | 0 |
| 38068T-10-5 | GOLD RESOURCE CORP | | 06/04/2021 | VARIOUS | 08/16/2021 | VARIOUS | 39,880.000 | 112,532 | 70,688 | 112,532 | 0 | 0 | 0 | 0 | 0 | 0 | (41,843) | (41,843) | 399 | 0 |
| 381013-10-1 | GOLDEN ENTERTAINMENT INC | | 04/13/2021 | JONESTRADING INSTITUTIONAL SERVICES | 08/30/2021 | JONESTRADING INSTITUTIONAL SER | 283.000 | 8,027 | 13,990 | 8,027 | 0 | 0 | 0 | 0 | 0 | 0 | 5,963 | 5,963 | 0 | 0 |
| 40624Q-20-3 | HALLMARK FINANCIAL SERVICES INC | | 04/01/2021 | GREAT PACIFIC SECURITIES | 12/02/2021 | VARIOUS | 13,164.000 | 52,129 | 52,640 | 52,129 | 0 | 0 | 0 | 0 | 0 | 0 | 511 | 511 | 0 | 0 |
| 44244K-10-9 | HOUSTON WIRE & CABLE CO | | 01/08/2021 | JONESTRADING INSTITUTIONAL SERVICES | 06/18/2021 | CASH MERGER | 35,960.000 | 107,042 | 190,588 | 107,042 | 0 | 0 | 0 | 0 | 0 | 0 | 83,546 | 83,546 | 0 | 0 |
| 452521-10-7 | IMMERSION CORP | | 06/04/2021 | DOUGHERTY & COMPANY LLC | 11/29/2021 | GREAT PACIFIC SECURITIES | 10,409.000 | 91,267 | 59,283 | 91,267 | 0 | 0 | 0 | 0 | 0 | 0 | (31,984) | (31,984) | 0 | 0 |
| 45675Y-10-4 | INFORMATION SERVICES GROUP INC | | 04/26/2021 | JONESTRADING INSTITUTIONAL SERVICES | 11/04/2021 | JONESTRADING INSTITUTIONAL SER | 1,424.000 | 6,397 | 11,734 | 6,397 | 0 | 0 | 0 | 0 | 0 | 0 | 5,337 | 5,337 | 85 | 0 |
| 48238T-10-9 | KAR AUCTION SERVICES INC | | 09/03/2021 | VARIOUS | 10/13/2021 | CJS SECURITIES INC | 9,630.000 | 169,559 | 144,489 | 169,559 | 0 | 0 | 0 | 0 | 0 | 0 | (25,070) | (25,070) | 0 | 0 |
| 511795-10-6 | LAKELAND INDS INC | | 04/16/2021 | JEFFRIES & CO | 12/01/2021 | JEFFRIES & CO | 1,405.000 | 38,474 | 27,140 | 38,474 | 0 | 0 | 0 | 0 | 0 | 0 | (11,334) | (11,334) | 0 | 0 |
| 55825T-10-3 | MADISON SQUARE GARDEN SPORT CORP | | 02/08/2021 | VARIOUS | 06/04/2021 | VARIOUS | 1,070.000 | 184,506 | 189,809 | 184,506 | 0 | 0 | 0 | 0 | 0 | 0 | 5,303 | 5,303 | 0 | 0 |
| 589433-10-1 | MEREDITH CORP | | 08/24/2021 | VARIOUS | 10/07/2021 | VARIOUS | 8,860.000 | 282,525 | 494,509 | 282,525 | 0 | 0 | 0 | 0 | 0 | 0 | 211,984 | 211,984 | 0 | 0 |
| 646025-10-6 | NEW JERSEY RES CORP | | 05/12/2021 | PIPER JAFFRAY INC | 08/19/2021 | MORGAN, J.P. SECURITIES | 790.000 | 34,105 | 29,249 | 34,105 | 0 | 0 | 0 | 0 | 0 | 0 | (4,856) | (4,856) | 263 | 0 |
| 717098-20-6 | PFSWEB INC | | 06/01/2021 | VARIOUS | 09/22/2021 | VARIOUS | 19,017.000 | 133,603 | 250,055 | 133,603 | 0 | 0 | 0 | 0 | 0 | 0 | 116,451 | 116,451 | 0 | 0 |
| 737446-10-4 | POST HOLDINGS INC | | 01/27/2021 | GREAT PACIFIC SECURITIES | 11/19/2021 | STIFEL, NICOLAUS & CO | 500.000 | 47,212 | 50,642 | 47,212 | 0 | 0 | 0 | 0 | 0 | 0 | 3,430 | 3,430 | 0 | 0 |
| 74319R-10-1 | PROG HOLDINGS INC | | 02/10/2021 | VARIOUS | 12/01/2021 | VARIOUS | 4,470.000 | 229,052 | 205,680 | 229,052 | 0 | 0 | 0 | 0 | 0 | 0 | (23,372) | (23,372) | 0 | 0 |
| 74915M-10-0 | QURATE RETAIL INC | | 03/05/2021 | RBC CAPITAL MARKETS | 10/12/2021 | RBC CAPITAL MARKETS | 5,840.000 | 66,098 | 58,576 | 66,098 | 0 | 0 | 0 | 0 | 0 | 0 | (7,522) | (7,522) | 0 | 0 |
| 886029-20-6 | THRYV HOLDINGS INC | | 04/14/2021 | VARIOUS | 11/18/2021 | VARIOUS | 6,646.000 | 139,843 | 238,248 | 139,843 | 0 | 0 | 0 | 0 | 0 | 0 | 98,406 | 98,406 | 0 | 0 |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 89678F-10-0 | TRISTATE CAP HOLDINGS INC | | 01/04/2021 | NEEDHAM & COMPANY | 11/29/2021 | GREAT PACIFIC SECURITIES | 2,165.000 | 37,623 | 65,149 | 37,623 | 0 | 0 | 0 | 0 | 0 | 0 | 27,526 | 27,526 | 0 | 0 |
| 89904V-10-1 | TUESDAY MORNING CORP | | 06/14/2021 | VARIOUS | 09/10/2021 | VARIOUS | 48,930.000 | 206,409 | 121,468 | 206,409 | 0 | 0 | 0 | 0 | 0 | 0 | (84,941) | (84,941) | 0 | 0 |
| 910710-10-2 | UNITED INS HOLDINGS CORP | | 02/16/2021 | PIPER JAFFRAY INC | 12/01/2021 | KEEFE BRUYETTE & WOODS | 14,140.000 | 84,986 | 58,446 | 84,986 | 0 | 0 | 0 | 0 | 0 | 0 | (26,541) | (26,541) | 3,394 | 0 |
| 917047-10-2 | URBAN OUTFITTERS INC | | 02/10/2021 | MKM PARTNERS LLC | 09/03/2021 | B RILEY & CO LLC | 1,670.000 | 50,997 | 54,366 | 50,997 | 0 | 0 | 0 | 0 | 0 | 0 | 3,369 | 3,369 | 0 | 0 |
| 92719V-10-0 | VIMEO INC | | 05/26/2021 | GREAT PACIFIC SECURITIES | 07/02/2021 | VARIOUS | 1,980.670 | 47,218 | 94,108 | 47,218 | 0 | 0 | 0 | 0 | 0 | 0 | 46,890 | 46,890 | 0 | 0 |
| 95058W-10-0 | WENDYS CO | | 08/11/2021 | VARIOUS | 12/20/2021 | VARIOUS | 13,100.000 | 292,694 | 291,654 | 292,694 | 0 | 0 | 0 | 0 | 0 | 0 | (1,040) | (1,040) | 3,186 | 0 |
| 96684W-10-0 | WHOLE EARTH BRANDS INC | | 02/22/2021 | VARIOUS | 10/01/2021 | DAVIDSON D A & COMPANY INC | 4,955.000 | 66,858 | 56,210 | 66,858 | 0 | 0 | 0 | 0 | 0 | 0 | (10,648) | (10,648) | 0 | 0 |
| 98262P-10-1 | WW INTL INC | | 05/06/2021 | VARIOUS | 08/16/2021 | JONESTRADING INSTITUTIONAL SER | 1,379.000 | 44,024 | 32,404 | 44,024 | 0 | 0 | 0 | 0 | 0 | 0 | (11,620) | (11,620) | 0 | 0 |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | 4,815,634 | 5,076,312 | 4,815,634 | 0 | 0 | 0 | 0 | 0 | 0 | 260,678 | 260,678 | 23,146 | 0 |
| 9799998. Total - Common Stocks | | | | | | | | 4,815,634 | 5,076,312 | 4,815,634 | 0 | 0 | 0 | 0 | 0 | 0 | 260,678 | 260,678 | 23,146 | 0 |
| 9899999. Total - Preferred and Common Stocks | | | | | | | | 7,626,693 | 7,840,337 | 7,590,565 | 0 | (36,128) | 0 | (36,128) | 0 | 0 | 249,772 | 249,772 | 104,807 | 0 |
| 9999999 - Totals | | | | | | | | 16,408,276 | 16,617,337 | 16,371,572 | 0 | (36,704) | 0 | (36,704) | 0 | 0 | 245,765 | 245,765 | 127,683 | 330 |

# 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 | Total Amount of Goodwill Included in Book/ Adjusted Carrying Value | Nonadmitted Amount | Number of Shares | % of Outstanding |
| 0999999. Total Preferred Stocks | | | | | | 0 | 0 | 0 | XXX | XXX |
| 58458*-10-5 | MEDICAL HEALTH INSURING CORPORATION OF OHIO | | 95828 | 34-1442712 | 8BI | 99,719,509 | 0 | 0 | 10,000.000 | 100.0 |
| 1199999. Subtotal - Common Stock - U.S. P&C Insurer | | | | | | 99,719,509 | 0 | 0 | XXX | XXX |
| 21058#-10-3 | MED MUTUAL LIFE INSURANCE COMPANY | | 62375 | 21-0706531 | 8BI | 33,204,188 | 0 | 0 | 16,000.000 | 100.0 |
| 1299999. Subtotal - Common Stock - U.S. Life Insurer | | | | | | 33,204,188 | 0 | 0 | XXX | XXX |
| 86815*-10-4 | SUPERIOR DENTAL CARE INC | | 96280 | 31-1119867 | 8BI | 19,342,622 | 0 | 0 | 1,000.000 | 100.0 |
| 1399999. Subtotal - Common Stock - U.S. Health Entity | | | | | | 19,342,622 | 0 | 0 | XXX | XXX |
| 1899999. Total Common Stocks | | | | | | 152,266,319 | 0 | 0 | XXX | XXX |
| 1999999 - Totals | | | | | | 152,266,319 | 0 | 0 | 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 - Total | | | | XXX | XXX |

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|---|
| CINCINNATI FEDERAL | CINCINNATI, OHIO | | 0.300 | 754 | | 251,716 | XXX |
| CIVISTA BANK | SANDUSKY, OHIO | | 0.250 | 5,949 | | 2,045,677 | XXX |
| CORTLAND BANK | CORTLAND, OHIO | | | 13,196 | | | XXX |
| FARMERS & MERCHANTS BANK | ARCHBOLD, OHIO | | | 2,268 | | | XXX |
| FIFTH THIRD BANK | CINCINNATI, OHIO | | | | | 16,722,720 | XXX |
| PREMIER BANK | YOUNGSTOWN, OHIO | | | 978 | | | XXX |
| HUNTINGTON BANK | CLEVELAND, OHIO | | | | | 73,802,556 | XXX |
| THIRD FEDERAL SAVINGS & LOAN | CLEVELAND, OHIO | | 0.200 | 39,338 | 3,841 | 10,462,858 | XXX |
| WATERFORD BANK | TOLEDO, OHIO | | 0.200 | 7,160 | 800 | 666,264 | XXX |
| 0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories | | XXX | XXX | | | 4,564 | XXX |
| 0199999. Totals - Open Depositories | | XXX | XXX | 69,642 | 4,641 | 103,956,356 | XXX |
| 0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories | | XXX | XXX | | | | XXX |
| 0299999. Totals - Suspended Depositories | | XXX | XXX | 0 | 0 | 0 | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 69,642 | 4,641 | 103,956,356 | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | | XXX |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| 0599999 Total - Cash | | XXX | XXX | 69,642 | 4,641 | 103,956,356 | XXX |

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

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 1. | January | 99,248,019 | 4. | April | 115,543,415 | 7. | July | 79,520,135 | 10. | October | 123,236,268 |
| 2. | February | 149,629,494 | 5. | May | 107,407,227 | 8. | August | 110,348,995 | 11. | November | 128,609,537 |
| 3. | March | 122,529,330 | 6. | June | 109,726,919 | 9. | September | 132,797,612 | 12. | December | 103,956,356 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| 0599999. Total - U.S. Government Bonds | | | | | | 0 | 0 | 0 |
| 1099999. Total - All Other Government Bonds | | | | | | 0 | 0 | 0 |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 0 | 0 | 0 |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | 0 | 0 | 0 |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 0 | 0 | 0 |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 0 | 0 | 0 |
| 4899999. Total - Hybrid Securities | | | | | | 0 | 0 | 0 |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 0 | 0 | 0 |
| 6599999. Subtotal - Unaffiliated Bank Loans | | | | | | 0 | 0 | 0 |
| 7699999. Total - Issuer Obligations | | | | | | 0 | 0 | 0 |
| 7799999. Total - Residential Mortgage-Backed Securities | | | | | | 0 | 0 | 0 |
| 7899999. Total - Commercial Mortgage-Backed Securities | | | | | | 0 | 0 | 0 |
| 7999999. Total - Other Loan-Backed and Structured Securities | | | | | | 0 | 0 | 0 |
| 8099999. Total - SVO Identified Funds | | | | | | 0 | 0 | 0 |
| 8199999. Total - Affiliated Bank Loans | | | | | | 0 | 0 | 0 |
| 8299999. Total - Unaffiliated Bank Loans | | | | | | 0 | 0 | 0 |
| 8399999. Total Bonds | | | | | | 0 | 0 | 0 |
| 38141W-32-3 | GOLDMAN SACHS FINANCIAL SQUARE TREASURY OBLIGATIONS FUND | | 12/31/2021 | 0.010 | | 105,143,317 | | 14,134 |
| 60934N-10-4 | FEDERATED GOVERNMENT OBLIGATIONS FUND INSTITUTIONAL SHARES | | 12/31/2021 | 0.030 | | 100,555,835 | 2,565 | 21,460 |
| 8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO | | | | | | 205,699,152 | 2,565 | 35,594 |
| 9999999 - Total Cash Equivalents | | | | | | 205,699,152 | 2,565 | 35,594 |

1.

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

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

# 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 | | | 38,261 | 36,965 |
| 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 | | | 218,632 | 211,226 |
| 35. | North Dakota ND | | | | | | |
| 36. | Ohio OH | B | PROPERTY & CASUALTY | 546,579 | 528,065 | | |
| 37. | Oklahoma OK | | | | | | |
| 38. | Oregon OR | | | | | | |
| 39. | Pennsylvania PA | | | | | | |
| 40. | Rhode Island RI | | | | | | |
| 41. | South Carolina SC | | | | | | |
| 42. | South Dakota SD | B | PROPERTY & CASUALTY | | | 147,576 | 142,578 |
| 43. | Tennessee TN | | | | | | |
| 44. | Texas TX | | | | | | |
| 45. | Utah UT | | | | | | |
| 46. | Vermont VT | | | | | | |
| 47. | Virginia VA | | | | | | |
| 48. | Washington WA | | | | | | |
| 49. | West Virginia WV | | | | | | |
| 50. | Wisconsin WI | | | | | | |
| 51. | Wyoming WY | | | | | | |
| 52. | American Samoa AS | | | | | | |
| 53. | Guam GU | | | | | | |
| 54. | Puerto Rico PR | | | | | | |
| 55. | U.S. Virgin Islands VI | | | | | | |
| 56. | Northern Mariana Islands MP | | | | | | |
| 57. | Canada CAN | | | | | | |
| 58. | Aggregate Alien and Other OT | XXX | XXX | 0 | 0 | 0 | 0 |
| 59. | Subtotal | XXX | XXX | 546,579 | 528,065 | 404,468 | 390,768 |
| | DETAILS OF WRITE-INS | | | | | | |
| 5801. | | | | | | | |
| 5802. | | | | | | | |
| 5803. | | | | | | | |
| 5898. | Summary of remaining write-ins for Line 58 from overflow page | XXX | XXX | 0 | 0 | 0 | 0 |
| 5899. | Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above) | XXX | XXX | 0 | 0 | 0 | 0 |