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ANNUAL STATEMENT

For the Year Ended December 31, 2021

of the Condition and Affairs of the

FIRST CATHOLIC SLOVAK UNION OF THE UNITED STATES OF AMERICA & CANADA

NAIC Group Code..... 0, 0 (Current Period) (Prior Period) NAIC Company Code..... 56340 Employer's ID Number..... 34-0220550

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Licensed as Business Type: Fraternal Benefit Society

Incorporated/Organized..... January 9, 1892 Commenced Business..... October 1, 1890

Statutory Home Office	6611 ROCKSIDE ROAD .. INDEPENDENCE .. OH .. US .. 44131 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	6611 ROCKSIDE ROAD .. INDEPENDENCE .. OH .. US .. 44131 *(Street and Number) (City or Town, State, Country and Zip Code)*	216-642-9406 *(Area Code) (Telephone Number)*
Mail Address	6611 ROCKSIDE ROAD .. INDEPENDENCE .. OH .. US .. 44131 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	6611 ROCKSIDE ROAD .. INDEPENDENCE .. OH .. US .. 44131 *(Street and Number) (City or Town, State, Country and Zip Code)*	216-642-9406 *(Area Code) (Telephone Number)*
Internet Web Site Address	WWW.FCSU.COM	
Statutory Statement Contact	KENNETH ANTHONY ARENDT *(Name)*	216-642-9406 *(Area Code) (Telephone Number) (Extension)*
	FCSU@FCSU.COM *(E-Mail Address)*	216-642-4310 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. ANDREW MATHEW RAJEC	PRESIDENT	2. KENNETH ANTHONY ARENDT	EXECUTIVE SECRETARY
3. JOHN V. TOKARSKY	TREASURER	4. KEVIN COLLINS #	VICE PRESIDENT

OTHER

GARY J. MATTA	GENERAL COUNSEL	EDWARD COWMAN	ACTUARY

DIRECTORS OR TRUSTEES

ANDREW MATHEW RAJEC	KEVIN J COLLINS #	KENNETH ANTHONY ARENDT	JOHN V. TOKARSKY #
REV. THOMAS NASTA	SABINA SABADOS	THOMAS IVANEC	MARTHA ZAVADA-WOJCIK
MILOS MITRO	DAMIAN NASTA	MICHAEL LAKO	TIMOTHY GRAVES

State of..... OHIO
County of..... CUYAHOGA

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.

(Signature)	(Signature)	(Signature)
ANDREW MATHEW RAJEC	KENNETH ANTHONY ARENDT	JOHN V. TOKARSKY
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	EXECUTIVE SECRETARY	TREASURER
(Title)	(Title)	(Title)

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

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	18,481,075	3.5	18,481,075		18,481,075	3.5
1.02 All Other Governments	91,213	0.0	91,213		91,213	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	900,768	0.2	900,768		900,768	0.2
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	10,896,571	2.1	10,896,571		10,896,571	2.1
1.06 Industrial and Miscellaneous	432,667,624	82.4	432,667,624		432,667,624	82.4
1.07 Hybrid Securities		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates		0.0			0	0.0
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans		0.0			0	0.0
1.11 Total Long-Term Bonds	463,037,250	88.2	463,037,250	0	463,037,250	88.2
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	4,250,000	0.8	4,250,000		4,250,000	0.8
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	4,250,000	0.8	4,250,000	0	4,250,000	0.8
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	1,792,021	0.3	1,792,021		1,792,021	0.3
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	9,958	0.0	9,958		9,958	0.0
3.05 Mutual Funds	304,598	0.1	304,598		304,598	0.1
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	2,106,577	0.4	2,106,577	0	2,106,577	0.4
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages	6,914	0.0	6,914		6,914	0.0
4.03 Commercial Mortgages	28,186,902	5.4	28,186,902		28,186,902	5.4
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Valuation Allowance		0.0			0	0.0
4.06 Total Mortgage Loans	28,193,816	5.4	28,193,816	0	28,193,816	5.4
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company	492,761	0.1	492,761		492,761	0.1
5.02 Properties Held for Production of Income	320,038	0.1	320,038		320,038	0.1
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	812,799	0.2	812,799	0	812,799	0.2
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	15,945,623	3.0	15,945,623		15,945,623	3.0
6.02 Cash Equivalents (Schedule E, Part 2)		0.0			0	0.0
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	15,945,623	3.0	15,945,623	0	15,945,623	3.0
7. Contract Loans	1,182,267	0.2	1,182,267		1,182,267	0.2
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	9,650,063	1.8	9,650,063		9,650,063	1.8
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	525,178,395	100.0	525,178,395	0	525,178,395	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		871,758
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13		
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		
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		
7.2	Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11	58,960	
8.2	Totals, Part 3, Column 9		58,960
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		812,798
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		812,798

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		966,976
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)	27,352,880	
2.2	Additional investment made after acquisition (Part 2, Column 8)		27,352,880
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12		
3.2	Totals, Part 3, Column 11		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9		
5.2	Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		126,040
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		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11		
10.2	Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		28,193,815
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		28,193,815
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		28,193,815

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		8,964,590
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	1,203,503	
2.2	Additional investment made after acquisition (Part 2, Column 9)		1,203,503
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16		
3.2	Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13	338,323	
5.2	Totals, Part 3, Column 9	5,000	343,323
6.	Total gain (loss) on disposals, Part 3, Column 19		18,350
7.	Deduct amounts received on disposals, Part 3, Column 16		879,702
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17		
9.2	Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15		
10.2	Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		9,650,063
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		9,650,063

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		401,497,687
2.	Cost of bonds and stocks acquired, Part 3, Column 7		135,924,773
3.	Accrual of discount		279,132
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	161,875	
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13	37,546	
4.4	Part 4, Column 11	86,930	286,351
5.	Total gain (loss) on disposals, Part 4, Column 19		(556,947)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		66,753,986
7.	Deduct amortization of premium		1,283,200
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14		
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14		
9.4	Part 4, Column 13		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		469,393,810
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		469,393,810

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	18,572,288	18,461,368	18,726,392	18,331,087
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	18,572,288	18,461,368	18,726,392	18,331,087
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	900,768	1,085,672	896,424	900,000
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	10,896,570	12,721,742	11,034,357	10,758,985
Industrial and Miscellaneous,	8. United States	432,667,604	474,438,290	439,108,365	421,826,944
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries				
	11. Totals	432,667,604	474,438,290	439,108,365	421,826,944
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	463,037,230	506,707,072	469,765,538	451,817,016
PREFERRED STOCKS	14. United States	4,250,000	4,221,424	4,250,000	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	4,250,000	4,221,424	4,250,000	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	4,250,000	4,221,424	4,250,000	
COMMON STOCKS	20. United States	2,096,620	2,096,620	2,048,040	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	2,096,620	2,096,620	2,048,040	
Parent, Subsidiaries and Affiliates	24. Totals	9,958	9,958	9,958	
	25. Total Common Stocks	2,106,578	2,106,578	2,057,998	
	26. Total Stocks	6,356,578	6,328,002	6,307,998	
	27. Total Bonds and Stocks	469,393,808	513,035,074	476,073,536	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1				2,333,990	16,147,085	XXX	18,481,075	4.0	49,518,557	12.4	18,481,075	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	0	0	0	2,333,990	16,147,085	XXX	18,481,075	4.0	49,518,557	12.4	18,481,075	0
2. **All Other Governments**												
2.1 NAIC 1			39,526	51,687		XXX	91,213	0.0	117,868	0.0	91,213	
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	39,526	51,687	0	XXX	91,213	0.0	117,868	0.0	91,213	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	399,919			500,849		XXX	900,768	0.2	900,673	0.2	900,768	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	399,919	0	0	500,849	0	XXX	900,768	0.2	900,673	0.2	900,768	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1						XXX	0	0.0		0.0		
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	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		2,568,478	5,526,447	2,051,645		XXX	10,146,570	2.2	13,217,524	3.3	10,146,570	
5.2 NAIC 2	750,000					XXX	750,000	0.2	249,989	0.1	750,000	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	750,000	2,568,478	5,526,447	2,051,645	0	XXX	10,896,570	2.4	13,467,513	3.4	10,896,570	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	9,074,342	67,240,665	40,097,210	57,296,824	41,883,674	XXX	215,592,716	46.6	154,923,310	38.8	215,592,716	
6.2 NAIC 2	4,867,717	69,531,216	22,325,671	79,582,321	31,613,508	XXX	207,920,432	44.9	167,976,037	42.1	207,920,432	
6.3 NAIC 3	691,033		2,453,257	3,701,298	2,058,869	XXX	8,904,456	1.9	10,897,313	2.7	8,904,456	
6.4 NAIC 4						XXX	0	0.0	499,607	0.1		
6.5 NAIC 5			250,000			XXX	250,000	0.1	478,843	0.1	250,000	
6.6 NAIC 6						XXX	0	0.0	151,195	0.0		
6.7 Totals	14,633,091	136,771,881	65,126,138	140,580,443	75,556,051	XXX	432,667,604	93.4	334,926,305	84.0	432,667,604	0
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	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		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	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		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		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		
10.2 NAIC 2						XXX	0	0.0		0.0		
10.3 NAIC 3						XXX	0	0.0		0.0		
10.4 NAIC 4						XXX	0	0.0		0.0		
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 9,474,261	69,809,143	45,663,183	62,234,995	58,030,758	0	245,212,341	53.0	XXX	XXX	245,212,341	0
11.2 NAIC 2	(d) 5,617,717	69,531,216	22,325,671	79,582,321	31,613,508	0	208,670,432	45.1	XXX	XXX	208,670,432	0
11.3 NAIC 3	(d) 691,033	0	2,453,257	3,701,298	2,058,869	0	8,904,456	1.9	XXX	XXX	8,904,456	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	250,000	0	0	0	(c) 250,000	0.1	XXX	XXX	250,000	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	15,783,010	139,340,359	70,692,111	145,518,614	91,703,135	0	(b) 463,037,230	100.0	XXX	XXX	463,037,230	0
11.8 Line 11.7 as a % of Col. 7	3.4	30.1	15.3	31.4	19.8	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. **Total Bonds Prior Year**												
12.1 NAIC 1	6,407,664	46,212,732	33,644,984	63,331,524	69,081,028		XXX	XXX	218,677,932	54.8	218,677,932	
12.2 NAIC 2	6,456,149	35,816,374	22,102,545	65,439,244	38,411,714		XXX	XXX	168,226,026	42.2	168,226,026	
12.3 NAIC 3	1,463,454	503,386	2,086,982	4,266,597	2,576,893		XXX	XXX	10,897,313	2.7	10,897,313	
12.4 NAIC 4		499,607					XXX	XXX	499,607	0.1	499,607	
12.5 NAIC 5			478,843				XXX	XXX	(c) 478,843	0.1	478,843	
12.6 NAIC 6		63,070	88,125				XXX	XXX	(c) 151,195	0.0	151,195	
12.7 Totals	14,327,267	83,095,169	58,401,479	133,037,365	110,069,636	0	XXX	XXX	(b) 398,930,917	100.0	398,930,917	0
12.8 Line 12.7 as a % of Col. 9	3.6	20.8	14.6	33.3	27.6	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	9,474,261	69,809,143	45,663,183	62,234,995	58,030,758		245,212,341	53.0	218,677,932	54.8	245,212,341	XXX
13.2 NAIC 2	5,617,717	69,531,216	22,325,671	79,582,321	31,613,508		208,670,432	45.1	168,226,026	42.2	208,670,432	XXX
13.3 NAIC 3	691,033		2,453,257	3,701,298	2,058,869		8,904,456	1.9	10,897,313	2.7	8,904,456	XXX
13.4 NAIC 4							0	0.0	499,607	0.1	0	XXX
13.5 NAIC 5			250,000				250,000	0.1	478,843	0.1	250,000	XXX
13.6 NAIC 6							0	0.0	151,195	0.0	0	XXX
13.7 Totals	15,783,010	139,340,359	70,692,111	145,518,614	91,703,135	0	463,037,230	100.0	398,930,917	100.0	463,037,230	XXX
13.8 Line 13.7 as a % of Col. 7	3.4	30.1	15.3	31.4	19.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	3.4	30.1	15.3	31.4	19.8	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	XXX	0
14.2 NAIC 2							0	0.0	0	0.0	XXX	0
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							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 $.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....0 current year of bonds with Z designations and $.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $.....0 current year of bonds with 5GI designations, $.....0 prior year of bonds with 5GI designations and $.....0 current year, $.....0 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 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations						XXX	0	0.0		0.0		
1.02 Residential Mortgage-Backed Securities				2,333,990	16,147,085	XXX	18,481,075	4.0	49,518,557	12.4	18,481,075	
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	0	0	0	2,333,990	16,147,085	XXX	18,481,075	4.0	49,518,557	12.4	18,481,075	0
2. **All Other Governments**												
2.01 Issuer Obligations						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities			39,526	51,687		XXX	91,213	0.0	117,868	0.0	91,213	
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	0	39,526	51,687	0	XXX	91,213	0.0	117,868	0.0	91,213	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations	399,919			500,849		XXX	900,768	0.2	900,673	0.2	900,768	
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	399,919	0	0	500,849	0	XXX	900,768	0.2	900,673	0.2	900,768	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations						XXX	0	0.0		0.0		
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	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	750,000	2,568,478	5,526,447	2,051,645		XXX	10,896,570	2.4	13,467,513	3.4	10,896,570	
5.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	750,000	2,568,478	5,526,447	2,051,645	0	XXX	10,896,570	2.4	13,467,513	3.4	10,896,570	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	14,633,091	136,771,881	65,126,138	140,580,443	75,556,051	XXX	432,667,604	93.4	334,926,305	84.0	432,667,604	
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
6.05 Totals	14,633,091	136,771,881	65,126,138	140,580,443	75,556,051	XXX	432,667,604	93.4	334,926,305	84.0	432,667,604	0
7. **Hybrid Securities**												
7.01 Issuer Obligations						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	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		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired						XXX	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	15,783,010	139,340,359	70,652,585	143,132,937	75,556,051	XXX	444,464,942	96.0	XXX	XXX	444,464,942	0
11.02 Residential Mortgage-Backed Securities	0	0	39,526	2,385,677	16,147,085	XXX	18,572,287	4.0	XXX	XXX	18,572,287	0
11.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities	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	15,783,010	139,340,359	70,692,111	145,518,614	91,703,135	0	463,037,230	100.0	XXX	XXX	463,037,230	0
11.09 Line 11.08 as a % of Col. 7	3.4	30.1	15.3	31.4	19.8	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	14,289,019	83,095,169	58,401,480	128,885,094	64,623,729	XXX	XXX	XXX	349,294,492	87.6	349,294,492	
12.02 Residential Mortgage-Backed Securities	38,248			4,183,262	45,414,915	XXX	XXX	XXX	49,636,425	12.4	49,636,425	
12.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
12.04 Other Loan-Backed and Structured Securities						XXX	XXX	XXX	0	0.0		
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	14,327,267	83,095,169	58,401,480	133,068,356	110,038,644	0	XXX	XXX	398,930,917	100.0	398,930,917	0
12.09 Line 12.08 as a % of Col. 9	3.6	20.8	14.6	33.4	27.6	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	15,783,010	139,340,359	70,652,585	143,132,937	75,556,051	XXX	444,464,942	96.0	349,294,492	87.6	444,464,942	XXX
13.02 Residential Mortgage-Backed Securities			39,526	2,385,677	16,147,085	XXX	18,572,287	4.0	49,636,425	12.4	18,572,287	XXX
13.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	15,783,010	139,340,359	70,692,111	145,518,614	91,703,135	0	463,037,230	100.0	398,930,917	100.0	463,037,230	XXX
13.09 Line 13.08 as a % of Col. 7	3.4	30.1	15.3	31.4	19.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	3.4	30.1	15.3	31.4	19.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations						XXX	0	0.0	0	0.0	XXX	0
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities						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	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						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

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

Sch. E - Pt. 2 Verification
NONE

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
OFFICE SPACE & LAND		INDEPENDENCE	OHIO.	01/01/1987.	01/05/2011.	867,285		269,489	532,800	58,960			(58,960)			65,459
LEASEHOLD IMPROVEMENTS		INDEPENDENCE	OHIO.	VARIOUS...	01/05/2011.	353,228							0			
DOUGHBOY MEMORIAL PLAZA		MIDDLETOWN	PA.....	12/31/2014.	12/31/2014.	190,813		223,272	216,521				0			
0299999. Properties Occupied by the Reporting Entity - Administrative						1,411,326	0	492,761	749,321	58,960	0	0	(58,960)	0	0	65,459
0399999. Total - Properties Occupied by the Reporting Entity						1,411,326	0	492,761	749,321	58,960	0	0	(58,960)	0	0	65,459
Properties Held for the Production of Income																
ROCKSIDE BLDG LEASED UNITS		INDEPENDENCE	OHIO.	01/01/1987.	01/05/2011.	1,517,425		320,038	1,067,200				0		251,997	178,612
0499999. Total - Properties Held for the Production of Income						1,517,425	0	320,038	1,067,200	0	0	0	0	0	251,997	178,612
0699999. Totals						2,928,751	0	812,799	1,816,521	58,960	0	0	(58,960)	0	251,997	244,071

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed														
1023		Canfield	OH		06/01/1992.	0.08	6,914						103,300	06/01/1992
0299999. Total - Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed							6,914	0	0	0	0	0	103,300	XXX
Mortgages in Good Standing - Commercial Mortgages - All Other														
1046		Akron	OH	S	09/01/2019.	0.03	60,864						300,000	08/15/2019
T69TX7702		Houston	TX		10/30/2020.	0.07	773,158						16,300,000	10/26/2020
S35FL3278		Titusville	FL		03/31/2021.	0.07	1,000,000						9,400,000	03/29/2021
621AL3520		Birmingham	AL		03/25/2021.	0.07	1,000,000						15,800,000	03/02/2021
H17WA9836		Port Angeles	WA		03/05/2021.	0.05	1,000,000						8,120,000	02/19/2021
C12CA9347		Santa Ynez	CA		05/24/2021.	0.06	1,000,000						12,530,000	11/06/2019
C11LA0870		New Orleans	LA		06/09/2021.	0.05	2,000,000						10,800,000	05/03/2021
L98VA2360		Newport News	VA		05/24/2021.	0.07	2,000,000						16,400,000	06/11/2021
C16TX7941		Midland	TX		07/29/2021.	0.07	1,800,000						2,860,000	06/15/2021
J90UT8403		Herber City	UT		08/25/2021.	0.07	2,000,000						14,000,000	06/10/2021
P28VA2240		Fredericksburg	VA		08/25/2021.	0.07	1,000,000						17,700,000	07/07/2021
E10HI9682		Boston	MA		09/07/2021.	0.06	1,269,000						2,350,000	08/10/2021
B49NY1218		Troy	NY		10/27/2021.	0.07	2,000,000						24,600,000	08/17/2021
H02UT8409		Midland	TX		12/17/2021.	0.06	907,380						7,525,000	12/01/2021
H03UT8409		Midland	TX		12/17/2021.	0.06	810,900						6,725,000	12/01/2021
H04UT8409		Midland	TX		12/17/2021.	0.06	578,880						4,800,000	12/01/2021
H10UT8409		Abilene	TX		12/17/2021.	0.06	361,800						3,000,000	12/01/2021
H09UT8409		Midland	TX		12/17/2021.	0.06	1,031,040						8,550,000	12/01/2021
H06UT8409		San Angelo	TX		12/17/2021.	0.06	916,560						7,600,000	12/01/2021
H07UT8409		San Angelo	TX		12/17/2021.	0.06	1,061,280						9,325,000	12/01/2021
H05UT8409		Midland	TX		12/17/2021.	0.06	1,616,040						13,400,000	12/01/2021
S56OH4301		Marysville	OH		12/22/2021.	0.06	2,000,000						12,000,000	12/06/2021
B14NY1121		Ithaca	NY		12/28/2021.	0.05	2,000,000						26,110,000	11/03/2021
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							28,186,902	0	0	0	0	0	250,195,000	XXX
0899999. Total - Mortgages in Good Standing							28,193,816	0	0	0	0	0	250,298,300	XXX
3399999. Totals							28,193,816	0	0	0	0	0	250,298,300	XXX

General Interrogatory:
1. Mortgages in good standing $.....0 unpaid taxes $.....0 interest due and unpaid.
2. Restructured mortgages $.....0 unpaid taxes $.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.
4. Mortgages in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
S35FL3278	Titusville	FL		03/31/2021	0.07	1,000,000		9,400,000
621AL3520	Birmingham	AL		03/25/2021	0.07	1,000,000		15,800,000
H17WA9836	Port Angeles	WA		03/05/2021	0.05	1,000,000		8,120,000
C12CA9347	Santa Ynez	CA		05/24/2021	0.06	1,000,000		12,530,000
C11LA0870	New Orleans	LA		06/09/2021	0.05	2,000,000		10,800,000
L98VA2360	Newport News	VA		05/24/2021	0.07	2,000,000		16,400,000
C16TX7941	Midland	TX		07/29/2021	0.07	1,800,000		2,860,000
J90UT8403	Herber City	UT		08/25/2021	0.07	2,000,000		14,000,000
P28VA2240	Fredericksburg	VA		08/25/2021	0.07	1,000,000		17,700,000
E10HI9682	Boston	MA		09/07/2021	0.06	1,269,000		2,350,000
B49NY1218	Troy	NY		10/27/2021	0.07	2,000,000		24,600,000
H02UT8409	Midland	TX		12/17/2021	0.06	907,380		7,525,000
H03UT8409	Midland	TX		12/17/2021	0.06	810,900		6,725,000
H04UT8409	Midland	TX		12/17/2021	0.06	578,880		4,800,000
H10UT8409	Abilene	TX		12/17/2021	0.06	361,800		3,000,000
H09UT8409	Midland	TX		12/17/2021	0.06	1,031,040		8,550,000
H06UT8409	San Angelo	TX		12/17/2021	0.06	916,560		7,600,000
H07UT8409	San Angelo	TX		12/17/2021	0.06	1,061,280		9,325,000
H05UT8409	Midland	TX		12/17/2021	0.06	1,616,040		13,400,000
S56OH4301	Marysville	OH		12/22/2021	0.06	2,000,000		12,000,000
B14NY1121	Ithaca	NY		12/28/2021	0.05	2,000,000		26,110,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						27,352,880	0	233,595,000
0899999. Total - Mortgages in Good Standing						27,352,880	0	233,595,000
3399999. Totals						27,352,880	0	233,595,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
0988	East Millsboro	PA		08/01/1996.	VARIOUS	732					0		732	732			0
1023	Canfield	OH		06/01/1992.	VARIOUS	11,405					0		11,405	4,491			0
1046	Akron	OH		09/10/2019.	VARIOUS	70,065					0		70,065	9,201			0
T69TX7702	Houston	TX		10/30/2020.	09/30/2021.	884,774					0		111,616	111,616			0
0299999. Total - Mortgages With Partial Repayments						966,976	0	0	0	0	0	0	193,818	126,040	0	0	0
0599999. Total Mortgages						966,976	0	0	0	0	0	0	193,818	126,040	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Non-Registered Private Funds with Underlying Assets Having the Characteristics of Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
000000 00 0	UBS HEDGE FUNDS		CLEVELAND	OH	UBS FINANCIAL SERVICES GROUP		12/01/2012	13	5,157,283	6,613,496	6,613,496	91,249							0.100
000000 00 0	MAI WEALTH DIVIDEND STRATEGY FUND		CLEVELAND	OH	MAI WEALTH ADVISORS LLC		01/31/2013	5	1,000,000	1,694,851	1,694,851	194,026							0.170
000000 00 0	CLUTTERBUCK SPECIAL SITUATION FUND		CLEVELAND	OH	CLUTTERBUCK CAP MANAGEMENT LLC		08/31/2013	11	1,000,000	1,341,712	1,341,712	53,048							0.100
0999999. Total - Non-Registered Private Funds with Underlying Assets Having the Characteristics of Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated									7,157,283	9,650,059	9,650,059	338,323	0	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated									7,157,283	9,650,059	9,650,059	338,323	0	0	0	0	0	0	XXX
5099999. Totals									7,157,283	9,650,059	9,650,059	338,323	0	0	0	0	0	0	XXX

Line Number	Book/Adjusted Carring 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
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
000843 9G 9	ACAP STRATEGIC FUND	CLEVELAND	OH	UBS	12/02/2021.	13	40,083			
001993 9Q 9	AG SUPER FUND LP CL B	CLEVELAND	OH	UBS	09/30/2021.	13	16,395			
001993 9Q 9	AG SUPER FUND LP CL B	CLEVELAND	OH	UBS	10/25/2021.	13	2,023			
02076X 9Y 0	ALPHAKEYS MILLENNIUM FD LTD CL B	CLEVELAND	OH	UBS	02/05/2021.	13	77,961			
02076X 9Y 0	ALPHAKEYS MILLENNIUM FD LTD CL B	CLEVELAND	OH	UBS	09/30/2021.	13	32,060			
075995 9I 3	BLACKSTONE REAL ESTATE INC TR INC	CLEVELAND	OH	UBS	03/25/2021.	13	1,973			
075995 9I 3	BLACKSTONE REAL ESTATE INC TR INC	CLEVELAND	OH	UBS	12/29/2021.	13	2,037			
075995 9I 3	BLACKSTONE REAL ESTATE INC TR INC	CLEVELAND	OH	UBS	06/22/2021.	13	1,995			
075995 9I 3	BLACKSTONE REAL ESTATE INC TR INC	CLEVELAND	OH	UBS	02/26/2021.	13	1,965			
075995 9I 3	BLACKSTONE REAL ESTATE INC TR INC	CLEVELAND	OH	UBS	09/22/2021.	13	2,017			
075995 9I 3	BLACKSTONE REAL ESTATE INC TR INC	CLEVELAND	OH	UBS	05/24/2021.	13	1,988			
075995 9I 3	BLACKSTONE REAL ESTATE INC TR INC	CLEVELAND	OH	UBS	08/24/2021.	13	2,009			
075995 9I 3	BLACKSTONE REAL ESTATE INC TR INC	CLEVELAND	OH	UBS	11/30/2021.	13	2,030			
075995 9I 3	BLACKSTONE REAL ESTATE INC TR INC	CLEVELAND	OH	UBS	04/26/2021.	13	1,980			
075995 9I 3	BLACKSTONE REAL ESTATE INC TR INC	CLEVELAND	OH	EXCHANGE	01/07/2021.	13	505,000			
075995 9I 3	BLACKSTONE REAL ESTATE INC TR INC	CLEVELAND	OH	UBS	07/26/2021.	13	2,002			
075995 9I 3	BLACKSTONE REAL ESTATE INC TR INC	CLEVELAND	OH	UBS	11/30/2021.	13	2,023			
092492 9D 1	ALPHAKEYS MILLENNIUM FD OFFSHORE	CLEVELAND	OH	UBS	09/30/2021.	13	2,961			
939990 ER 4	AQR DELPHI LONG-SHRT EQUITY OFFSHORE FD	CLEVELAND	OH	UBS	01/27/2021.	13	505,000			
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							1,203,503	0	0	XXX
4999999. Subtotal - Affiliated							1,203,503	0	0	XXX
5099999. Totals							1,203,503	0	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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
001993 9Q 9	AG SUPER FUND LP CL B	CLEVELAND	OH.	UBS	01/31/2018.	07/14/2021.	500,000					0		123,333	123,333			0	
001993 9Q 9	AG SUPER FUND LP CL B	CLEVELAND	OH.	UBS	01/31/2018.	08/04/2021.	376,667					0		22,940	22,940			0	
001993 9Q 9	AG SUPER FUND LP CL B	CLEVELAND	OH.	UBS	10/25/2021.	11/30/2021.	2,023					0		2,023	2,023			0	
001993 9Q 9	AG SUPER FUND LP CL B	CLEVELAND	OH.	UBS	01/31/2018.	10/08/2021.	353,727					0		107,987	124,477		16,490	16,490	
001993 9Q 9	AG SUPER FUND LP CL B	CLEVELAND	OH.	UBS	01/31/2018.	10/29/2021.	245,740					0		22,108	23,968		1,860	1,860	
075995 9D 4	BLACKSTONE REAL ESTATE INC TRUST	CLEVELAND	OH.	EXCHANGE	12/28/2020.	01/07/2021.	505,000	5,000				5,000		505,000	505,000			0	
092492 9D 1	ALPHAKEYS MILLENNIUM FD OFFSHORE	CLEVELAND	OH.	UBS	07/26/2013.	02/04/2021.	500,000					0		77,961	77,961			0	
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							2,483,158	5,000	0	0	0	5,000	0	861,353	879,702	0	18,350	18,350	0
4999999. Subtotal - Affiliated							2,483,158	5,000	0	0	0	5,000	0	861,353	879,702	0	18,350	18,350	0
5099999. Totals							2,483,158	5,000	0	0	0	5,000	0	861,353	879,702	0	18,350	18,350	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Residential Mortgage-Backed Securities																					
3136A9 HB 7	FNMA CMO 2012-111 HS INV FLT				1.A FE	24,241	97.291	24,567	25,251	24,948		80			2.500	2.604	MON	52	999	10/23/2012.	10/25/2042.
3136A9 PC 6	FNMA CMO 2012-128 HS INV FLT				1.A FE	294,694	104.490	305,066	291,957	291,957					5.672	5.619	MON	1,361	18,934	11/20/2012.	11/25/2042.
3136AA 6G 5	FNMA CMO 2012-151 SB INV FLT				1.A FE	10,403	109.627	11,637	10,616	10,532		69			5.697	5.813	MON	50	1,527	02/19/2013.	01/25/2043.
3136AA BP 9	FNMA CMO 2012-131 BS				1.A FE	91,048	102.822	86,373	84,003	83,537		96			5.148	4.750	MON	355	5,490	01/23/2013.	12/25/2042.
3136AC AF 8	FNMA CMO 2013-10 HS INV FLT				1.A FE	30,198	102.462	29,506	28,797	28,612		103			5.151	4.912	MON	122	3,541	01/30/2013.	02/25/2043.
3136AL VF 5	FANNIE MAE				1.A FE	7,598	99.900	7,503	7,511	7,595		(61)			0.300	0.297	MON	2	4,719	12/14/2020.	06/25/2040.
3137AQ Z7 6	FHLMC CMO 4064 TS INV FLT				1.A FE	39,635	115.592	45,249	39,145	39,145		(32)			6.717	6.634	MON	216	3,307	02/20/2013.	06/15/2042.
3137AR CX 2	FHLMC CMO 4061 SL INV FLT				1.A FE	17,894	106.781	18,687	17,500	17,500					6.630	6.484	MON	95	2,467	08/30/2012.	06/15/2042.
3137AU TY 5	FHR CMO 4117 SC INV FLT				1.A FE	28,099	129.313	35,063	27,115	27,112		2			8.834	8.525	MON	197	4,943	10/31/2012.	10/15/2042.
3137AV DC 8	FHLMC CMO 4120 HS INV FLT				1.A FE	161,260	104.205	168,251	161,462	161,369		18			5.089	5.095	MON	675	9,701	12/20/2012.	10/15/2042.
3137BQ LJ 4	FREDDIE MAC				1.A FE	221,875	104.377	227,743	218,193	218,193		(1,105)			4.500	4.425	MN	1,614	11,062	06/16/2016.	05/15/2033.
3137BR ZF 5	FREDDIE MAC				1.A FE	725,300	102.139	724,512	709,340	712,886		(14,954)			3.000	2.934	MON	1,749	23,669	08/14/2020.	02/15/2046.
3137BS WH 2	FREDDIE MAC				1.A FE	754,953	101.834	744,600	731,190	754,342		(695)			3.000	2.906	MON	1,803	23,047	12/11/2020.	02/15/2044.
31395W JS 7	FHLMC CMO 3005 SW INV FLT				1.A FE	22,289	151.046	30,887	20,448	20,948		(270)			0.122	0.112	MON	2	3,535	09/17/2009.	07/15/2035.
31396Q W5 4	FNMA CMO 2009-66 SL INV FLT				1.A FE	26,437	140.450	33,153	23,605	24,170		(192)			7.149	6.383	MON	139	3,652	05/31/2012.	09/25/2039.
31397N UG 8	FNMA CMO 2009-19 TD				1.A FE	164,965	112.314	183,040	162,972	162,972		(427)			5.000	4.940	MON	670	8,049	03/25/2010.	08/25/2036.
31397S WH 3	FNMA CMO 2011-40 SB INV FLT				1.A FE	5,055	114.800	5,789	5,042	5,046		(2)			9.589	9.565	MON	40	500	10/17/2011.	11/25/2040.
31397U S9 1	FNMA CMO 2011-66 DS INV FLT				1.A FE	31,566	131.959	37,760	28,615	28,615		(21)			11.885	10.774	MON	280	3,499	08/24/2012.	10/25/2040.
36202E V9 7	GNMA CMO 2 MJM 4240				1.A FE	17,228	115.016	18,436	16,029	16,029		(210)			6.500	6.048	MON	86	1,058	06/08/2011.	09/20/2038.
38373M B8 2	GNMA CMO PAC 2007-16 PS INV FLT				1.A FE	46,701	162.623	51,113	31,430	31,369		25			3.910	2.631	MON	101	7,284	07/27/2012.	04/20/2037.
38374U BP 5	GNMA CMO 2009-32 AB				1.A FE	42,112	108.525	43,346	39,941	39,941					4.000	3.794	MON	131	1,638	07/06/2012.	05/16/2039.
38374U CJ 8	GNMA CMO PAC 2009-32 AP				1.A FE	42,301	108.811	43,574	40,046	40,046					4.000	3.787	MON	132	1,640	07/09/2012.	05/16/2039.
38375Y NF 5	GNMA CMO PAC 2008-79 CS				1.A FE	55,726	114.161	62,784	54,996	54,996		(168)			6.614	6.527	MON	299	3,660	06/28/2011.	06/20/2035.
38376V R9 0	GNMA CMO PAC-2 2010-19 GW				1.A FE	80,814	119.799	94,569	78,939	78,939		(1,101)			4.750	4.640	MON	308	3,750	09/03/2010.	02/20/2040.
38377L PX 0	GNMA CMO 2010-128 CY				1.A FE	193,911	103.066	200,107	194,154	194,030		16			4.000	4.005	MON	638	7,766	11/02/2010.	08/20/2039.
38377N AA 2	GNMA CMO PAC-2 2010-143 CM				1.A FE	20	105.279	21	20	20					4.000	3.998	MON	0	1	01/26/2011.	11/16/2040.
38377N G7 3	GNMA CMO 2010-157 SH				1.A FE	90,746	126.933	112,104	88,317	88,480		(483)			9.508	9.254	MON	690	8,833	12/20/2011.	12/20/2040.
38377T DF 5	GNMA CMO 2011-13 CD				1.A FE	30,935	93.289	29,004	31,090	30,998		7			4.522	4.545	MON	116	1,244	01/28/2011.	01/16/2041.
38378H L8 7	GNMA CMO 2012-128 HK				1.A FE	638,767	90.732	586,160	646,035	646,035					2.000	2.023	MON	1,062	12,921	10/30/2012.	09/16/2042.
38378M ST 3	GNMA CMO 2013-51 SC INV FLT				1.A FE	254,152	87.838	227,397	258,883	257,808		116			4.000	4.074	MON	851	10,791	04/22/2013.	04/20/2043.
38378M TU 9	GNMA CMO 2013-51 C				1.A FE	510,472	96.875	501,585	517,765	516,480		139			2.500	2.536	MON	1,064	13,173	04/11/2013.	04/20/2043.
38379X Q6 0	GOVERNMENT NATL MTG ASSN				1.A FE	221,085	100.192	219,045	218,625	221,024		(151)			3.000	2.967	MON	539	16,701	11/30/2020.	02/20/2045.
38380C DB 6	GNMA				1.A FE	1,675,370	103.653	1,641,602	1,583,748	1,673,218		(2,152)			3.000	2.836	MON	3,905	47,512	12/11/2020.	04/20/2046.
38380K 3Z 6	GNMA				1.A FE	83,983	100.649	83,588	83,049	83,959		(32)			3.500	3.461	MON	239	7,175	12/17/2020.	03/20/2044.
38380K UN 3	GOVERNMENT NATL MTG ASSN				1.A FE	1,195,012	98.862	1,153,301	1,166,577	1,194,382		(744)			2.500	2.441	MON	2,397	32,961	11/25/2020.	10/20/2047.
38380N 5B 1	GOVERNMENT NATL MTG ASSN			2	1.A FE	1,151,039	101.522	1,113,575	1,096,880	1,149,001		(2,659)			2.400	2.287	MON	2,164	28,002	07/21/2020.	10/16/2061.
38380P SW 5	GOVERNMENT NATL MTG ASSN			2	1.A FE	1,802,592	97.429	1,730,293	1,775,953	1,801,664		(953)			1.500	1.478	MON	2,190	26,677	07/20/2020.	02/16/2062.
38380P VF 8	GOVERNMENT NATL MTG ASSN				1.A FE	829,157	99.413	802,228	806,965	806,965		(35,445)			1.750	1.703	MON	1,161	15,940	08/14/2020.	05/16/2061.
38380T B7 0	GOVERNMENT NATIONAL MORT GNR 2017-107 T				1.A FE	930,145	99.173	910,081	917,670	917,670		(20,619)			3.000	2.960	MON	2,263	29,807	09/27/2019.	01/20/2047.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38382G YB 2	GNMA 2020-97 BM				1.A FE	6,083,438	100.287	6,017,220	6,000,000	6,018,542		(64,896)			1.500	1.479	MON	7,397	90,000	10/05/2020.	09/20/2047.
0299999. U.S. Government - Residential Mortgage-Backed Securities						18,633,215	XXX	18,360,519	18,239,874	18,481,075	0	(146,703)	0	0	XXX	XXX	XXX	37,153	501,175	XXX	XXX
0599999. Total - U.S. Government						18,633,215	XXX	18,360,519	18,239,874	18,481,075	0	(146,703)	0	0	XXX	XXX	XXX	37,153	501,175	XXX	XXX
All Other Governments - Residential Mortgage-Backed Securities																					
38373V NM 8	GNMA 2002-63 CL NU				1.A FE	40,757	113.633	44,915	39,526	39,526		(234)			6.250	6.061	MON	203	2,459	09/03/2003.	09/20/2032.
38374T RK 2	GNMA CMO TAC 2009-22 JL				1.A FE	52,420	108.217	55,934	51,687	51,687		(160)			4.000	3.944	MON	170	2,019	04/21/2010.	04/20/2039.
0799999. All Other Governments - Residential Mortgage-Backed Securities						93,177	XXX	100,849	91,213	91,213	0	(394)	0	0	XXX	XXX	XXX	373	4,478	XXX	XXX
1099999. Total - All Other Governments						93,177	XXX	100,849	91,213	91,213	0	(394)	0	0	XXX	XXX	XXX	373	4,478	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
452024 HH 8	ILLINOIS MUN ELEC AGY PWR SUPPLY REV				1.E FE	501,580	133.440	667,200	500,000	500,849		(65)			7.288	7.265	FA	15,175	36,440	11/24/2010.	02/01/2035.
651333 DR 4	NEWFOUNDLAND - PROV OF - USD				1.F FE	99,800	106.118	106,118	100,000	99,996		6			8.650	8.667	AO	1,659	8,650	11/04/1992.	10/22/2022.
669827 DP 9	NOVA SCOTIA - PROVINCE OF US$				1.D FE	196,694	104.118	208,236	200,000	199,949		103			8.250	8.389	JJ	6,962	16,500	10/16/1992.	07/30/2022.
669827 DP 9	NOVA SCOTIA - PROVINCE OF US$				1.D FE	98,350	104.118	104,118	100,000	99,974		51			8.250	8.388	JJ	3,481	8,250	11/04/1992.	07/30/2022.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						896,424	XXX	1,085,672	900,000	900,768	0	95	0	0	XXX	XXX	XXX	27,276	69,840	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						896,424	XXX	1,085,672	900,000	900,768	0	95	0	0	XXX	XXX	XXX	27,276	69,840	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
02765U DC 5	AMERICAN MUN PWR-OHIO INC REV				1.F FE	510,305	132.356	661,780	500,000	504,668		(463)			6.424	6.294	FA	12,144	32,120	12/01/2009.	02/15/2032.
033717 KR 9	ANDERSON CNTY SC SCH DIST #1			2	1.A FE	35,804	100.000	33,985	33,985	33,949		(304)			5.800	5.505	MS	653		06/24/2010.	03/01/2027.
172252 H8 4	CINCINNATI OHIO CITY SCH DIST GO				1.D FE	504,535	114.301	571,505	500,000	500,958		(280)			5.439	5.390	JD	2,235	27,195	06/03/2010.	06/01/2025.
210295 DF 5	CONSOLIDATED WYO MUNICIPL ELECT PWR REV			2	1.E FE	503,750	102.526	512,630	500,000	500,000		(0)			6.704	6.654	JD	2,755	33,520	07/12/2010.	06/01/2030.
223777 CM 3	COWLITZ CNTY WASH PUB UTIL DIST REV				1.F FE	505,250	109.914	549,570	500,000	501,106		(302)			6.188	6.124	MS	10,257	30,940	03/17/2010.	09/01/2025.
299461 NL 3	EVANSVILLE IND SEWER WKS REV BNDS			2	1.E FE	500,000	134.959	674,795	500,000	500,000					6.500	6.500	JJ	16,295	32,500	12/01/2010.	07/01/2031.
317747 DQ 3	FINDLAY OHIO CITY SCH DIST GO			2	1.E FE	500,000	100.285	501,425	500,000	500,000					6.250	6.250	JD	2,568	31,250	02/11/2010.	12/01/2037.
385478 EV 0	GRAND FORKS ND PUB S/D				1.D FE	200,000	119.635	239,270	200,000	200,000					6.000	6.000	FA	4,997	12,000	12/29/2010.	08/01/2028.
442331 QM 9	HOUSTON TEX GO 01/08/09 6.29% DUE 03/01/				1.D FE	992,879	123.080	990,794	805,000	902,098		(9,943)			6.290	5.100	MS	16,786	52,207	10/04/2012.	03/01/2032.
452024 GT 3	ILLINOIS MUN ELEC AGY PWR SUPPLY REV				1.E FE	552,690	128.237	641,185	500,000	523,425		(2,898)			6.832	6.181	FA	14,226	34,160	10/14/2010.	02/01/2035.
45528S 5R 3	INDIANAPOLIS IND LOC PUB IMPT REV				1.D FE	500,000	119.378	596,890	500,000	500,000					5.966	5.966	JJ	13,812	29,830	03/04/2010.	01/15/2030.
489890 KB 8	KENOWA HILLS MICH PUB SCHS GO			2	1.C FE	400,000	100.394	401,576	400,000	400,000					6.375	6.375	MN	4,192	25,500	06/23/2010.	05/01/2026.
60534Q UE 9	MISSISSIPPI DEV BANK SPL OBLG GO				1.F FE	501,018	127.047	673,349	530,000	524,642		1,813			5.460	5.776	AO	7,215	28,917	05/24/2010.	10/01/2036.
65364U AB 2	NIAGARA MOHAWK POWER CORP SENIOR NT SER				2.A FE	750,000	101.547	761,603	750,000	750,000					2.721	2.721	MN	1,845	20,408	11/28/2012.	11/28/2022.
658203 L2 8	NORTH CAROLINA MUN PWR AGY REV				1.F FE	509,325	130.033	650,165	500,000	504,138		(414)			6.184	6.071	JJ	15,502	30,920	09/16/2009.	01/01/2032.
658203 W2 6	NORTH CAROLINA POWER AGENCY				1.F FE	504,750	111.309	556,545	500,000	502,485		(249)			3.922	3.885	JJ	9,832	19,610	12/11/2012.	01/01/2032.
665250 BX 3	NORTHERN ILL MUN PWR AGY				1.G FE	110,000	123.266	135,593	110,000	110,000					7.620	7.620	JJ	4,202	9,716	12/01/2010.	01/01/2030.
665250 BX 3	NORTHERN ILL MUN PWR AGY				1.G FE	303,000	123.266	369,798	300,000	301,254		(157)			7.620	7.545	JJ	11,461	22,860	12/03/2010.	01/01/2030.
786005 PN 2	SACRAMENTO CALIF MUN UTIL DIST REV				1.C FE	506,570	137.735	688,675	500,000	503,578		(250)			6.156	6.076	MN	3,879	30,780	07/29/2010.	05/15/2036.
79765R SU 4	SAN FRANCISCO CALIF CITY & CNTY REV				1.D FE	410,000	110.358	452,468	410,000	410,000					5.500	5.500	MN	3,707	27,500	06/17/2010.	11/01/2025.
812643 GE 8	SEATTLE WASH MUN LT PWR REV TAXB IMPT				1.C FE	400,000	119.621	478,484	400,000	400,000					5.750	5.750	FA	9,578	23,000	02/08/2011.	02/01/2027.
837227 H8 3	SOUTH CENT CONN REGL WTR AUTH REV				1.D FE	504,500	123.431	617,155	500,000	501,804		(210)			6.243	6.187	FA	12,999	62,430	03/19/2010.	08/01/2030.
837227 H8 3	SOUTH CENT CONN REGL WTR AUTH REV				1.D FE	500,000	123.431	617,155	500,000	500,000					6.243	6.243	FA	12,999		03/24/2010.	08/01/2030.
958792 CD 3	WESTERN NASSAU CNTY N Y WTR AUTH REV				1.E FE	329,981	107.921	345,347	320,000	322,466		(759)			6.007	5.825	AO	4,792	21,475	04/23/2010.	04/01/2025.

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						11,034,357	XXX	12,721,742	10,758,985	10,896,570	0	(14,414)	0	0	XXX	XXX	XXX	198,932	638,837	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						11,034,357	XXX	12,721,742	10,758,985	10,896,570	0	(14,414)	0	0	XXX	XXX	XXX	198,932	638,837	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
001055 AF 9	AFLAC INC.				1.G FE	133,699	142.126	179,079	126,000	130,852		(261)			6.450	6.079	FA	3,073	8,127	12/29/2011.	08/15/2040.
00205G AC 1	APT PIPELINES LTD.			2	2.B FE	746,715	120.981	907,358	750,000	747,866		165			5.000	5.022	MS	10,171	37,500	03/16/2015.	03/23/2035.
00205G AC 1	APT PIPELINES LTD.			2	2.B FE	527,875	120.981	604,905	500,000	519,806		(1,533)			5.000	4.736	MS	6,781	25,000	10/05/2016.	03/23/2035.
00206R DF 6	AT&T INC.			2	2.B FE	565,084	134.061	670,305	500,000	549,173		(2,682)			6.000	5.309	FA	11,342	30,000	03/21/2016.	08/15/2040.
00206R GT 3	AT&T INC.				2.B FE	385,073	134.276	402,828	300,000	360,621		(6,113)			7.125	5.551	JD	937	21,375	12/01/2017.	12/15/2031.
00206R HA 3	AT&T INC.			2	2.B FE	204,035	126.660	254,416	200,865	203,588		(112)			5.150	5.070	MN	1,304	10,345	12/01/2017.	11/15/2046.
00206R HA 3	AT&T INC.			2	2.B FE	511,074	126.660	637,271	503,135	509,954		(280)			5.150	5.070	MN	3,266	25,911	12/01/2017.	11/15/2046.
002824 AY 6	ABBOTT LABORATORIES.				1.F FE	591,000	136.511	682,555	500,000	569,559		(3,794)			5.300	4.484	MN	2,468	26,500	06/07/2016.	05/27/2040.
00287Y AL 3	ABBVIE INC.				2.B FE	479,425	101.842	509,210	500,000	498,395		1,926			2.900	3.024	MN	2,185	14,500	03/12/2014.	11/06/2022.
00287Y AR 0	ABBVIE INC.			2	2.B FE	496,545	119.001	595,005	500,000	497,735		176			4.500	4.531	MN	2,897	22,500	05/05/2015.	05/14/2035.
00287Y AR 0	ABBVIE INC.			2	2.B FE	497,500	119.001	595,005	500,000	498,361		128			4.500	4.523	MN	2,897	22,500	05/06/2015.	05/14/2035.
00489Q AA 0	ACRES COMMERCIAL REALTY.				2.B FE	1,500,000	100.717	1,510,755	1,500,000	1,500,000					5.750	5.750	FA	35,918		08/16/2021.	08/15/2026.
00489Q AA 0	ACRES COMMERCIAL REALTY.				2.B FE	506,250	100.717	503,585	500,000	505,729		(521)			5.750	5.679	FA	11,973		08/26/2021.	08/15/2026.
006346 AS 9	ADAMS OUTDOOR ADVERTISING LP.				1.F FE	464,201	103.116	473,926	459,605	461,830		(903)			4.810	4.762	MON	1,817	22,115	11/15/2018.	11/15/2048.
00726L AA 4	ADOMNI INC.				1.E FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					5.500	5.500	AO	13,712	7,486	10/26/2021.	10/15/2024.
009089 AA 1	AIR CANADA 2013-1A PTT.				2.C FE	397,190	100.888	399,320	395,805	396,258		(277)			4.125	4.111	MN	2,058	17,271	07/05/2018.	11/26/2023.
009090 AA 9	AIR CANADA.				1.F FE	346,892	99.006	355,926	359,499	351,696		1,645			3.600	3.731	MS	3,794	13,593	12/19/2018.	03/15/2027.
010392 EE 4	ALABAMA POWER CO.				1.G FE	565,940	125.668	628,340	500,000	542,733		(3,827)			5.600	4.948	MS	8,208	28,000	02/11/2016.	03/15/2033.
012725 AD 9	ALBEMARLE CORP.				2.C FE	641,862	129.799	778,794	600,000	640,823		(1,039)			5.450	5.095	JD	2,688	32,700	06/26/2019.	12/01/2044.
012725 AD 9	ALBEMARLE CORP.				2.C FE	579,730	129.799	648,995	500,000	577,751		(1,979)			5.450	4.700	JD	2,240	27,250	10/23/2019.	12/01/2044.
012873 AK 1	ALBERTA ENERGY CO LTD YANKEE NT.				3.A FE	590,205	130.351	651,755	500,000	543,935		(4,468)			7.375	6.248	MN	6,062	36,875	05/01/2012.	11/01/2031.
013716 AU 9	ALCAN INC.				1.F FE	567,650	137.406	687,030	500,000	545,373		(3,808)			6.125	5.395	JD	1,342	30,625	05/02/2016.	12/15/2033.
013716 AU 9	ALCAN INC.				1.F FE	456,796	137.406	549,624	400,000	438,093		(3,197)			6.125	5.363	JD	1,074	24,500	05/06/2016.	12/15/2033.
013716 AW 5	RIO TINTO ALCAN.				1.F FE	604,172	134.865	706,693	524,000	574,694		(3,778)			5.750	4.987	JD	2,476	30,130	06/25/2014.	06/01/2035.
017175 AC 4	ALLEGHANY CORP SENIOR BD.				2.A FE	249,745	101.892	254,730	250,000	250,000					4.950	4.955	JD	136	12,375	06/26/2012.	09/15/2020.
017175 AD 2	ALLEGHANY CORP.			2	2.A FE	531,715	125.061	625,305	500,000	525,460		(1,149)			4.900	4.608	MS	7,182	24,500	08/02/2016.	09/15/2044.
01861E AA 3	ALLIANCE FUNDING GROUP.				2.B FE	750,000	100.000	750,000	750,000	750,000					6.500	6.500	AO	12,154	26,135	03/19/2021.	04/01/2028.
01959E AC 2	ALLIED WORLD ASSURANCE CO HLDGS TD.				2.B FE	498,750	107.277	536,385	500,000	499,474		140			4.350	4.361	AO	3,754	21,750	01/05/2017.	10/29/2025.
020002 AQ 4	ALLSTATE CORP.				1.G FE	572,460	125.278	626,390	500,000	543,723		(3,830)			5.350	4.673	JD	2,199	26,750	09/12/2014.	06/01/2033.
02209S AQ 6	ALTRIA GROUP INC.				2.B FE	1,045,560	103.641	1,036,410	1,000,000	1,044,347		(1,213)			4.500	4.304	MN	7,397	45,000	03/18/2021.	05/02/2043.
02209S AR 4	ALTRIA GROUP INC.				2.B FE	1,753,200	115.085	1,726,275	1,500,000	1,750,355		(2,845)			5.375	4.599	JJ	40,423		10/25/2021.	01/31/2044.
023135 AP 1	AMAZON.COM INC.			2	1.E FE	540,290	127.421	637,105	500,000	525,677		(2,068)			4.800	4.442	JD	1,710	24,000	03/13/2015.	12/05/2034.
023135 AP 1	AMAZON.COM INC.			2	1.E FE	556,800	127.421	637,105	500,000	536,198		(2,915)			4.800	4.310	JD	1,710	24,000	03/24/2015.	12/05/2034.
02376A AA 7	AMERICAN AIRLINES GROUP INC.				2.A FE	203,910	101.478	205,638	202,643	203,467		(116)			3.350	3.329	AO	1,432	7,129	08/01/2017.	10/15/2029.
023771 S2 5	AMERICAN AIRLINES.				3.A FE	367,327	94.843	365,935	385,832	374,116		1,885			3.250	3.414	AO	2,645	13,154	04/26/2018.	10/15/2028.
02377C AA 2	AMERICAN AIRLINES INC.				2.C FE	204,209	97.105	196,776	202,643	203,662		(143)			3.600	3.572	AO	1,539	7,660	08/01/2017.	10/15/2029.
025932 AP 9	AMERICAN FINANCIAL GROUP INC.				2.A FE	499,500	119.156	595,780	500,000	499,533		33			5.250	5.255	AO	6,473	26,250	04/08/2020.	04/02/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
026351 AZ 9	AMERICAN GENERAL CORP SENIOR NT				2.B FE	585,365	123.687	618,435	500,000	538,969		(5,502)			6.625	5.659	FA	12,524	33,125	01/07/2014.	02/15/2029.
026874 AZ 0	AMERICAN INTERNATIONAL GROUP INC				2.B FE	580,750	138.170	690,850	500,000	557,040		(3,980)			6.250	5.381	MN	5,137	31,250	03/30/2016.	05/01/2036.
026874 DE 4	AMERICAN INTL GROUP INC				2.B FE	478,165	119.267	596,335	500,000	482,135		1,323			4.700	4.915	JJ	11,203	23,500	01/01/2019.	07/10/2035.
02765U DX 9	AMERICAN MUN PWR OHIO INC REV				1.F FE	887,920	126.804	1,115,875	880,000	882,788		(458)			6.849	6.788	FA	22,787	60,271	12/06/2010.	02/15/2028.
03073E AM 7	AMERISOURCEBERGEN CORP			2	2.A FE	502,630	104.892	524,460	500,000	500,760		(261)			3.250	3.233	MS	5,387	16,250	03/10/2015.	03/01/2025.
03073E AP 0	AMERISOURCEBERGEN CORP			2	2.A FE	475,500	107.229	536,145	500,000	485,386		2,579			3.450	3.628	JD	756	17,250	03/01/2018.	12/15/2027.
031162 BE 9	AMGEN INC				2.A FE	558,320	124.748	623,740	500,000	545,972		(2,328)			4.950	4.433	AO	6,171	24,750	10/04/2016.	10/01/2041.
031162 BK 5	AMGEN INC				2.A FE	542,250	127.186	635,930	500,000	537,105		(1,871)			5.150	4.749	MN	3,245	25,750	04/09/2019.	11/15/2041.
03237N AA 6	AMUR EQUIPMENT FINANCE INC				2.B FE	750,000	99.349	745,118	750,000	750,000					6.125	6.125	MS	15,229	24,372	03/04/2021.	03/15/2025.
03290A AA 8	ANCHORAGE CREDIT FUNDING LTD				1.A FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					2.875	2.875	JJ	14,414		07/07/2021.	07/27/2039.
03332D AN 4	ANCHORAGE CREDIT FUNDING LTD				1.D FE	750,000	98.991	742,433	750,000	750,000					3.827	3.827	QU	5,269	29,500	09/04/2020.	10/25/2038.
034863 AR 1	ANGLO AMERICAN CAPITAL PLC				2.B FE	527,650	110.717	553,585	500,000	515,693		(2,989)			4.750	4.501	AO	5,336	23,750	10/25/2017.	04/10/2027.
035229 DA 8	ANHEUSER BUSCH COS INC				2.C FE	597,390	129.599	647,995	500,000	563,974		(4,489)			5.750	4.813	AO	7,168	28,750	09/30/2014.	04/01/2036.
035240 AF 7	ANHEUSER-BUSCH INBEV WORLWIDE INC				2.B FE	1,193,170	129.891	1,298,910	1,000,000	1,141,227		(10,526)			5.875	4.924	JD	2,575	58,750	12/16/2016.	06/15/2035.
037411 AW 5	APACHE CORP SENIOR NT			2	3.A FE	1,003,710	112.369	1,123,690	1,000,000	1,002,505		(138)			5.100	5.081	MS	16,907	51,000	06/25/2013.	09/01/2040.
037411 AY 1	APACHE CORP SR UNSECURED BND			2	3.A FE	521,070	114.457	572,285	500,000	514,736		(753)			5.250	5.038	FA	10,932	26,250	08/05/2013.	02/01/2042.
03765H AB 7	APOLLO MANAGEMENT HOLDINGS L P			2	1.G FE	505,150	110.299	551,495	500,000	502,121		(519)			4.400	4.355	MN	2,049	22,000	05/24/2016.	05/27/2026.
03765H AB 7	APOLLO MANAGEMENT HOLDINGS L P			2	1.G FE	252,575	110.299	275,748	250,000	251,061		(260)			4.400	4.355	MN	1,025	11,000	05/25/2016.	05/27/2026.
03765H AB 7	APOLLO MANAGEMENT HOLDINGS L P			2	1.G FE	515,960	110.299	551,495	500,000	506,648		(1,628)			4.400	4.264	MN	2,049	22,000	06/06/2016.	05/27/2026.
038222 AG 0	APPLIED MATERIALS INC SENIOR NT				1.F FE	586,580	144.982	724,910	500,000	559,382		(3,058)			5.850	4.987	JD	1,282	29,250	05/17/2013.	06/15/2041.
038222 AG 0	APPLIED MATERIALS INC SENIOR NT				1.F FE	802,500	144.982	1,087,365	750,000	786,411		(1,875)			5.850	5.467	JD	1,923	43,875	08/12/2013.	06/15/2041.
038222 AK 1	APPLIED MATERIALS INC			2	1.F FE	501,495	129.389	646,945	500,000	501,007		(76)			5.100	5.085	AO	6,358	25,500	09/21/2015.	10/01/2035.
038923 AQ 1	ARBOR REALTY TRUST INC				1.F FE	1,000,000	97.895	978,950	1,000,000	1,000,000					4.500	4.500	MS	13,192	45,000	03/03/2020.	03/15/2027.
038923 AS 7	ARBOR REALTY TRUST INC				1.F FE	500,000	103.728	518,640	500,000	500,000					8.000	8.000	AO	6,795	40,000	04/22/2020.	04/30/2023.
038923 AU 2	ARBOR REALTY TRUST INC				1.F FE	1,000,000	100.316	1,003,160	1,000,000	1,000,000					5.000	5.000	AO	12,466	25,000	04/30/2021.	04/30/2026.
039483 AU 6	ARCHER DANIELS MIDLAND CO				1.F FE	590,845	133.153	665,765	500,000	558,563		(4,285)			5.375	4.549	MS	7,878	26,875	09/09/2014.	09/15/2035.
04010L AV 5	ARES CAPITAL CORP				2.C FE	499,740	105.781	528,905	500,000	499,885		36			4.250	4.252	MS	7,045	21,250	01/08/2018.	03/01/2025.
04010L AV 5	ARES CAPITAL CORP				2.C FE	494,355	105.781	528,905	500,000	497,476		797			4.250	4.299	MS	7,045	21,250	02/01/2018.	03/01/2025.
04048R DS 2	ARIZONA STATE UNIV				1.C FE	500,000	125.471	627,355	500,000	500,000					6.204	6.204	JJ	15,552	31,020	03/30/2010.	07/01/2030.
040555 CH 5	ARIZONA PUBLIC SERVICE CO				1.G FE	592,720	123.729	618,645	500,000	559,474		(4,352)			5.500	4.640	MS	9,116	27,500	08/05/2014.	09/01/2035.
040555 CH 5	ARIZONA PUBLIC SERVICE CO				1.G FE	574,150	123.729	598,848	484,000	542,116		(4,252)			5.500	4.636	MS	8,825	26,620	09/10/2014.	09/01/2035.
04248N AA 1	ARMY HAWAII FAMILY HSG				1.D FE	414,900	133.160	494,257	371,175	406,088		(1,254)			5.524	4.942	JD	899	20,718	12/03/2014.	06/15/2050.
04621X AD 0	ASSURANT INC				2.B FE	860,625	129.629	972,218	750,000	840,116		(7,458)			6.750	5.882	FA	19,140	50,625	04/17/2019.	02/15/2034.
048677 AB 4	ATLANTIC MARINE CORPS CMNTYS LLC BOND SE				1.G FE	995,752	115.776	1,081,770	934,365	981,271		(1,642)			5.343	5.014	JD	4,103	50,235	05/08/2013.	12/01/2050.
048825 BA 0	ATLANTIC RICHFIELD CO DEB				1.G FE	577,500	100.381	501,905	500,000	500,599		(7,189)			8.250	7.143	FA	17,178	41,250	08/27/2010.	02/01/2022.
05178T AA 9	AURORA MILITARY HSG III LLC				1.F FE	725,073	116.777	752,639	644,510	706,215		(5,116)			5.820	5.173	JJ	17,368	38,671	04/17/2018.	07/15/2034.
052396 5W 4	AUSTIN TEX TXBL				1.B FE	501,170	107.775	538,875	500,000	500,586		(76)			3.795	3.786	MS	6,290	18,975	09/12/2014.	09/01/2029.
052396 5X 2	AUSTIN TEX TXBL			2	1.B FE	500,000	105.928	529,640	500,000	500,000					4.024	4.024	MS	6,670	20,120	09/10/2014.	09/01/2034.
052451 AQ 4	AUSTIN TEX RENT CAR SPL FAC REV			2	1.G FE	505,145	104.551	522,755	500,000	500,731		(878)			5.750	5.691	MN	3,623	28,750	02/01/2013.	11/15/2042.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
052451 AR 2	AUSTIN TEX RENT CAR SPL FAC REV			2	1.F FE	502,500	104.551	522,755	500,000	500,265		(318)			5.750	5.721	MN	3,623	28,750	08/01/2013.	11/15/2042.
052451 AR 2	AUSTIN TEX RENT CAR SPL FAC REV			2	1.F FE	547,690	104.551	522,755	500,000	505,302		(6,363)			5.750	5.249	MN	3,623	28,750	12/10/2014.	11/15/2042.
052769 AE 6	AUTODESK INC				2.B FE	497,880	107.211	536,055	500,000	498,780		225			3.500	3.515	JD	767	17,500	12/15/2017.	06/15/2027.
05369A AA 9	AVIATION CAPITAL GROUP LLC				2.C FE	473,805	102.517	512,585	500,000	484,193		2,710			3.500	3.694	MN	2,877	17,500	03/08/2018.	11/01/2027.
05369A AD 3	AVIATION CAPITAL GROUP LLC				2.B FE	498,345	105.435	527,175	500,000	499,143		239			4.125	4.139	FA	8,589	20,625	09/05/2018.	08/01/2025.
05464H AC 4	AXIS SPECIALTY FINANCE PLC				2.A FE	500,000	108.934	544,670	500,000	500,000					4.000	4.000	JD	1,370	20,000	12/21/2017.	12/06/2027.
05526D BD 6	BAT CAPITAL CORP			2	2.B FE	501,760	105.223	526,115	500,000	501,391		(92)			4.390	4.375	FA	8,299	21,950	08/08/2017.	08/15/2037.
05526D BF 1	BAT CAPITAL CORP				2.B FE	537,910	104.056	520,280	500,000	537,065		(845)			4.540	4.220	FA	8,582	22,700	10/07/2020.	08/15/2047.
055451 AV 0	BHP BILLITON FINANCE USA LTD				1.F FE	510,730	131.697	658,485	500,000	508,419		(389)			5.000	4.895	MS	6,301	25,000	03/30/2016.	09/30/2043.
055451 AV 0	BHP BILLITON FINANCE USA LTD				1.F FE	540,815	131.697	658,485	500,000	532,135		(1,483)			5.000	4.623	MS	6,301	25,000	04/15/2016.	09/30/2043.
05552A BF 4	BBCMS MORTGAGE TRUST				1.G FE	1,598,555	102.087	1,531,305	1,500,000	1,597,027		(1,528)			3.358	3.151	AO	12,558	20,988	07/09/2021.	10/15/2053.
05620P GX 5	BABYLON N Y TXBL IMPT			2	1.B FE	349,125	107.896	377,636	350,000	349,677		92			4.000	4.010	JJ	7,019	14,000	07/02/2015.	07/01/2028.
05620P GY 3	BABYLON N Y TXBL IMPT			2	1.B FE	558,600	107.890	604,184	560,000	559,472		151			4.150	4.160	JJ	11,652	23,240	07/02/2015.	07/01/2029.
057224 AZ 0	BAKER HUGHES INC				1.G FE	676,860	124.820	723,956	580,000	649,131		(3,703)			5.125	4.392	MS	8,714	29,725	09/03/2014.	09/15/2040.
057224 AZ 0	BAKER HUGHES INC				1.G FE	574,100	124.820	624,100	500,000	571,855		(2,245)			5.125	4.464	MS	7,512	25,625	09/27/2019.	09/15/2040.
057224 AZ 0	BAKER HUGHES INC				1.G FE	572,955	124.820	624,100	500,000	570,744		(2,211)			5.125	4.472	MS	7,512	25,625	10/23/2019.	09/15/2040.
05790B AA 6	BALBOA CAPITAL CORP				2.A FE	1,000,000	98.050	980,500	1,000,000	1,000,000					5.500	5.500	JD	4,521	27,958	05/28/2021.	06/01/2026.
05969A AA 3	BANCORP INC				2.B FE	500,000	100.945	504,725	500,000	500,000					4.750	4.750	FA	8,979	25,861	08/10/2020.	08/15/2025.
06684N AL 3	BAPTIST HEALTH OBLIGATED GROUP				1.F FE	959,140	105.668	1,056,680	1,000,000	960,236		1,096			4.100	4.275	JD	3,370	41,000	06/04/2020.	03/26/2043.
06769Q AA 8	BARNABAS HEALTH SYSTEM				1.E FE	340,939	110.044	379,652	345,000	342,717		351			4.000	4.048	JJ	6,919	13,800	02/03/2017.	07/01/2028.
06849R AK 8	BARRICK NORTH AMER FINANCE LLC SENIOR BD				2.B FE	499,580	135.549	677,745	500,000	499,699		14			5.750	5.755	MN	4,726	28,750	09/26/2013.	05/01/2043.
07274N AZ 6	BAYER US FIN II LLC				2.B FE	469,706	111.136	555,680	500,000	476,333		1,893			4.200	4.471	JJ	9,723	21,000	07/12/2018.	07/15/2034.
07274N AZ 6	BAYER US FIN II LLC				2.B FE	469,706	111.136	555,680	500,000	476,333		1,893			4.200	4.471	JJ	9,723	21,000	07/12/2018.	07/15/2034.
07274N AZ 6	BAYER US FIN II LLC				2.B FE	469,706	111.136	555,680	500,000	476,333		1,893			4.200	4.471	JJ	9,723	21,000	07/12/2018.	07/15/2034.
07284R AA 0	BAYLOR COLLEGE MEDICINE DEB				1.F FE	522,500	132.329	661,645	500,000	516,247		(654)			5.259	5.033	MN	3,314	26,295	09/27/2012.	11/15/2046.
07284R AA 0	BAYLOR COLLEGE MEDICINE DEB				1.F FE	760,110	132.329	992,468	750,000	757,460		(300)			5.259	5.189	MN	4,971	39,443	06/10/2013.	11/15/2046.
075887 CE 7	BECTON DICKINSON & CO				2.C FE	304,927	120.303	300,758	250,000	281,463		(6,399)			6.700	5.493	JD	1,377	16,750	05/01/2018.	12/01/2026.
084423 AP 7	BERKLEY W R CORP				2.A FE	588,870	131.833	659,165	500,000	566,853		(4,432)			6.250	5.307	FA	11,815	31,250	02/08/2017.	02/15/2037.
084423 AS 1	BERKLEY W R CORP SENIOR NT				2.A FE	501,250	100.710	503,550	500,000	500,018		(106)			4.625	4.613	MS	6,779	23,125	03/16/2012.	03/15/2022.
09062X AD 5	BIOGEN INC				1.G FE	556,265	129.256	646,280	500,000	554,912		(1,353)			5.200	4.674	MS	7,622	26,000	06/18/2019.	09/15/2045.
09256B AE 7	BLACKSTONE HOLDINGS FINANCE LLC SENIOR B				1.E FE	1,178,500	145.562	1,455,620	1,000,000	1,124,102		(6,029)			6.250	5.303	FA	23,630	62,500	04/23/2013.	08/15/2042.
09256B AG 2	BLACKSTONE HOLDINGS FINANCE LLC				1.E FE	537,080	130.242	651,210	500,000	529,620		(1,321)			5.000	4.655	JD	1,096	25,000	06/08/2016.	06/15/2044.
09261B AD 2	BLACKSTONE HOLDINGS FINANCE LLC				1.E FE	807,416	95.911	776,879	810,000	807,519		103			2.000	2.006	JJ	8,122		08/05/2021.	01/30/2032.
09345B AA 8	BLAST MOTION INC				1.G FE	1,000,000	99.875	998,750	1,000,000	1,000,000					7.000	7.000	JJ	35,096	62,806	01/22/2021.	01/15/2024.
096630 AC 2	BOARDWALK PIPELINES LP SENIOR BD			2	2.C FE	500,680	101.777	508,885	500,000	500,057		(68)			3.380	3.375	FA	7,038	16,875	11/05/2012.	02/01/2023.
096630 AE 8	BOARDWALK PIPELINES L P			2	2.C FE	566,705	114.422	572,110	500,000	534,054		(8,173)			5.950	5.250	JD	2,445	29,750	10/23/2017.	06/01/2026.
096630 AF 5	BOARDWALK PIPELINES L P			2	2.C FE	513,545	109.421	547,105	500,000	507,829		(1,491)			4.450	4.333	JJ	10,302	22,250	09/26/2017.	07/15/2027.
097023 AM 7	BOEING COMPANY				2.C FE	110,805	117.021	117,021	100,000	101,600		(468)			7.250	6.543	JD	318	7,610	10/16/2003.	06/15/2025.
097023 AM 7	BOEING COMPANY				2.C FE	35,474	117.021	37,486	32,034	32,543		(149)			7.250	6.547	JD	102	2,322	10/16/2003.	06/15/2025.
097023 AM 7	BOEING COMPANY				2.C FE	110,320	117.021	117,021	100,000	101,528		(447)			7.250	6.572	JD	318	7,250	10/17/2003.	06/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
097023 AM 7	BOEING COMPANY				2.C FE	69,502	117.021	73,723	63,000	63,963		(282)			7.250	6.572	JD	200	4,568	10/17/2003.	06/15/2025.
09857L AR 9	BOOKING HOLDINGS INC				1.G FE	1,181,040	116.294	1,162,940	1,000,000	1,169,085		(11,955)			4.625	3.916	AO	11,531	23,125	04/20/2021.	04/13/2030.
099743 GV 2	BORGER TEX TXBL				1.E FE	497,500	106.614	533,070	500,000	498,782		161			4.000	4.020	FA	8,329	20,000	06/09/2014.	08/01/2029.
10948V AE 5	BRIGHTWOOD CAPITAL				1.C FE	800,000	98.966	791,728	800,000	800,000					3.000	3.000	QU	1,052	23,467	12/17/2020.	12/15/2028.
110122 CW 6	BRISTOL-MYERS SQUIBB CO				1.F FE	503,000	101.706	508,530	500,000	501,500		(1,500)			3.250	3.231	FA	6,144	16,250	07/17/2020.	08/15/2022.
110122 DF 2	BRISTOL-MYERS SQUIBB CO				1.F FE	556,477	136.642	683,210	500,000	554,773		(1,704)			5.700	5.122	AO	6,012	28,500	07/17/2020.	10/15/2040.
110122 DF 2	BRISTOL-MYERS SQUIBB CO				1.F FE	541,029	136.642	683,210	500,000	539,791		(1,238)			5.700	5.268	AO	6,012	28,500	07/17/2020.	10/15/2040.
11042C AA 8	BRITISH AIRWAYS				1.F FE	1,016,153	99.604	995,944	999,904	1,015,617		(536)			2.900	2.854	MS	9,613	11,032	07/28/2021.	09/15/2036.
11133T AC 7	BROADRIDGE FINANCIAL SOLUTIONS INC				2.A FE	500,000	106.345	531,725	500,000	500,000					3.400	3.400	JD	186	17,000	10/03/2017.	06/27/2026.
11135B AA 8	BROADMARK REALTY CAPITAL INC				1.G FE	2,000,000	100.987	2,019,740	2,000,000	2,000,000					5.000	5.000	MN	16,438		11/12/2021.	11/15/2026.
11271L AA 0	BROOKFIELD FINANCE INC				1.G FE	500,500	109.959	549,795	500,000	500,268		(61)			4.250	4.246	JD	1,688	21,250	03/26/2018.	06/02/2026.
11271L AC 6	BROOKFIELD FINANCE INC				1.G FE	486,050	109.699	548,495	500,000	491,415		1,431			3.900	4.012	JJ	8,495	19,500	04/12/2018.	01/25/2028.
117043 AT 6	BRUNSWICK CORP				2.B FE	2,467,175	95.885	2,397,125	2,500,000	2,468,543		1,368			2.400	2.432	FA	24,986		08/31/2021.	08/18/2031.
118230 AP 6	BUCKEYE PARTNERS L P			2	3.B FE	527,150	97.000	485,000	500,000	522,352		(1,005)			5.600	5.312	AO	5,907	28,000	04/13/2017.	10/15/2044.
120568 AZ 3	BUNGE LTD FINANCE CORP				2.B FE	489,415	108.410	542,050	500,000	493,795		1,095			3.750	3.831	MS	4,983	18,750	01/10/2018.	09/25/2027.
12189L AP 6	BURLINGTN NORTHERN SANTA FE			2	1.D FE	563,065	133.406	667,030	500,000	549,308		(2,329)			5.150	4.573	MS	8,536	25,750	03/02/2016.	09/01/2043.
12325J AF 8	BUSINESS DEVELOPMENT CORP				2.C FE	1,000,000	104.890	1,048,900	1,000,000	1,000,000					4.850	4.850	JD	2,126	48,500	12/03/2019.	12/15/2024.
12326Q AA 2	BUSINESS JET SECURITIES LLC				1.G FE	499,490	100.636	469,380	466,413	467,886		(1,029)			4.212	3.933	MON	1,615	27,805	06/12/2019.	07/15/2034.
124857 AK 9	CBS CORP			2	2.B FE	533,200	121.183	605,915	500,000	528,290		(1,281)			4.900	4.595	FA	9,263	24,500	09/12/2017.	08/15/2044.
125509 AG 4	CIGNA CORPORATION				2.B FE	99,233	106.841	106,841	100,000	99,978		23			8.300	8.364	JJ	3,843	8,300	01/11/1993.	01/15/2023.
125509 AH 2	CIGNA CORPORATION NOTES				2.B FE	197,000	107.256	214,512	200,000	199,902		84			7.650	7.766	MS	5,072	15,300	04/07/1993.	03/01/2023.
12565D AJ 2	CLNC 2019-FL1 LTD				2.B FE	995,625	98.436	984,360	1,000,000	995,652		27			3.064	3.077	FA	12,760	2,552	12/09/2021.	08/19/2035.
12575A AB 3	CMFT NET LEASE MASTER ISSUER LLC				1.A FE	1,529,528	97.918	1,455,828	1,486,783	1,529,050		(479)			2.570	2.498	JJ	19,158	12,737	09/02/2021.	07/20/2051.
12575A AE 7	CMFT NET LEASE MASTER ISSUER LLC				1.F FE	1,030,000	97.042	970,420	1,000,000	1,029,582		(418)			2.910	2.825	JJ	14,590	11,478	08/05/2021.	07/20/2051.
126117 AE 0	CNA FINANCIAL CORP DEBS				2.A FE	199,366	110.825	221,650	200,000	199,965		19			7.250	7.273	MN	1,827	14,500	11/17/1993.	11/15/2023.
126117 AE 0	CNA FINANCIAL CORP DEBS				2.A FE	99,000	110.825	110,825	100,000	99,945		30			7.250	7.323	MN	914	7,250	12/02/1993.	11/15/2023.
126117 AE 0	CNA FINANCIAL CORP DEBS				2.A FE	148,319	110.825	166,238	150,000	149,921		43			7.250	7.332	MN	1,371	10,875	02/18/1994.	11/15/2023.
126117 AE 0	CNA FINANCIAL CORP DEBS				2.A FE	200,000	110.825	221,650	200,000	200,000					7.250	7.250	MN	1,827	14,500	03/06/1998.	11/15/2023.
126117 AE 0	CNA FINANCIAL CORP DEBS				2.A FE	200,634	110.825	221,650	200,000	200,034		(18)			7.250	7.227	MN	1,827	14,500	09/08/1998.	11/15/2023.
126117 AE 0	CNA FINANCIAL CORP DEBS				2.A FE	200,000	110.825	221,650	200,000	200,000					7.250	7.250	MN	1,827	14,500	03/23/1999.	11/15/2023.
12634Q AJ 0	CROSS RIVER BANK GROUP			2	2.C FE	500,000	112.724	563,620	500,000	500,000					6.500	6.500	MS	10,774	33,493	08/18/2020.	09/01/2030.
126408 AM 5	CSX CORPORATION DEB				2.A FE	99,940	102.571	102,571	100,000	99,999		2			8.625	8.630	MN	1,087	8,625	05/29/1992.	05/15/2022.
12656V AA 1	C3 NANO INC				1.G FE	500,000	100.000	500,000	500,000	500,000					6.500	6.500	FA	11,664	26,451	02/22/2021.	02/15/2024.
126650 CL 2	CVS HEALTH CORP			2	2.B FE	443,000	107.371	475,654	443,000	443,000					3.880	3.880	JJ	7,723	17,166	07/14/2015.	07/20/2025.
12665U AA 2	CVS PASS-THROUGH TRUST			2	2.B FE	386,749	112.466	434,598	386,427	386,027		(7)			4.704	4.700	JJ	8,665	39,618	10/07/2015.	01/10/2036.
12665U AA 2	CVS PASS-THROUGH TRUST			2	2.B FE	495,101	112.466	538,203	478,548	493,345		(1,777)			4.704	4.547	JJ	10,731		05/20/2020.	01/10/2036.
12673P AJ 4	CA TECHNOLOGIES INC			2	2.C FE	520,300	109.446	547,230	500,000	511,199		(2,278)			4.700	4.517	MS	6,889	23,500	01/09/2018.	03/15/2027.
13342B AM 7	CAMERON INTERNATIONAL CORP			2	2.A FE	723,404	118.038	743,639	630,000	704,678		(3,487)			5.125	4.463	JD	1,415	32,288	09/30/2016.	12/15/2043.
13342B AM 7	CAMERON INTERNATIONAL CORP			2	2.A FE	523,770	118.038	590,190	500,000	519,133		(893)			5.125	4.892	JD	1,123	25,625	11/17/2016.	12/15/2043.
136385 AG 6	CANADIAN NATIONAL RESOURCES LTD FGN SR B				2.C FE	578,590	124.256	621,280	500,000	546,336		(3,542)			5.850	5.055	FA	12,181	29,250	03/25/2013.	02/01/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
136385 AL 5	CANADIAN NATURAL RESOURCES LTD BOND				2.C FE	583,895	131.205	656,025	500,000	554,411		(3,366)			6.250	5.352	MS	9,161	31,250	06/10/2013.	03/15/2038.
136385 AL 5	CANADIAN NATURAL RESOURCES LTD BOND				2.C FE	581,250	131.205	656,025	500,000	552,695		(3,259)			6.250	5.376	MS	9,161	31,250	06/14/2013.	03/15/2038.
13645R AE 4	CANADIAN PACIFIC RAILWAY CO				2.B FE	577,445	128.307	641,535	500,000	548,635		(4,355)			5.750	4.979	MS	8,428	28,750	07/24/2015.	03/15/2033.
13645R AV 6	CANADIAN PACIFIC RAILWAY CO			2	2.B FE	509,205	122.933	614,665	500,000	506,193		(470)			4.800	4.713	MS	7,036	24,000	09/18/2015.	09/15/2035.
14017R AE 2	CAPITAL FUNDING BANCORP INC				1.G FE	1,066,212	106.230	1,062,300	1,000,000	1,061,063		(5,150)			6.750	6.331	JD	5,548	67,500	05/10/2021.	12/01/2028.
140501 AC 1	CAPITAL SOUTHWEST CORP				1.G FE	1,988,360	100.250	2,005,000	2,000,000	1,989,299		939			3.375	3.395	AO	16,829		08/27/2021.	10/01/2026.
14070T AC 6	CAPSTAR FINANCIAL HOLDINGS INC				1.G FE	500,000	102.324	511,620	500,000	500,000					5.250	5.250	JD	72	26,323	10/20/2020.	06/30/2030.
14149Y BB 3	CARDINAL HEALTH INC				2.B FE	453,085	113.265	566,325	500,000	454,254		1,169			4.500	4.966	MN	2,836	22,500	06/12/2019.	11/15/2044.
14149Y BD 9	CARDINAL HEALTH INC				2.B FE	492,705	119.110	595,550	500,000	492,880		175					MS		24,500	07/26/2019.	09/15/2045.
14310F AA 0	CARLYLE HOLDINGS II FIN LLC				2.A FE	552,885	129.948	649,740	500,000	541,486		(1,960)			5.625	5.087	MS	7,089	28,125	04/06/2016.	03/30/2043.
14310F AA 0	CARLYLE HOLDINGS II FIN LLC				2.A FE	559,250	129.948	649,740	500,000	546,798		(2,211)			5.625	5.029	MS	7,089	28,125	06/10/2016.	03/30/2043.
144523 AC 1	CARRINGTON HOLDING CO LLC			2	2.B FE	1,000,000	100.821	1,008,210	1,000,000	1,000,000					8.000	8.000	FA	27,836	104,222	02/26/2021.	01/01/2026.
144523 AC 1	CARRINGTON HOLDING CO LLC			2	2.B FE	1,012,800	100.821	1,008,210	1,000,000	1,010,764		(2,036)			8.000	7.899	FA	27,836		06/29/2021.	01/01/2026.
145352 AY 6	CARROLLTON GA REDEV AUTH REV				1.D FE	500,000	111.952	559,760	500,000	500,000					5.124	5.124	AO	6,387	25,625	08/11/2010.	04/01/2025.
14856G AA 8	CASTLELAKE AIRCRAFT SECURITIZATION TRUST				1.F FE	868,278	101.124	847,322	837,904	868,024		(250)			3.474	3.352	JJ	14,594	12,151	07/30/2021.	01/15/2046.
149123 CK 5	CATERPILLAR INC				1.F FE	983,900	99.199	991,990	1,000,000	984,863		963			1.900	1.931	MS	6,299	9,500	04/20/2021.	03/12/2031.
14912L 5X 5	CATERPILLAR FINANCIAL SVCS CORP				1.F FE	513,065	105.350	526,750	500,000	502,139		(1,167)			3.750	3.655	MN	1,901	18,750	03/07/2014.	11/24/2023.
150461 N5 6	CEDAR PARK TEX TXBL REF			2	1.B FE	1,000,000	107.551	1,075,510	1,000,000	1,000,000					4.000	4.000	FA	15,123	40,000	03/26/2015.	08/15/2033.
15912A AA 0	CHANGE CO CDFI LLC				1.G FE	1,000,000	100.975	1,009,750	1,000,000	1,000,000					5.375	5.375	MS	17,818	22,545	03/31/2021.	03/30/2031.
15912A AC 6	CHANGE CO CDFI LLC				1.G FE	1,000,000	99.526	995,260	1,000,000	1,000,000					4.750	4.750	MS	15,747		09/24/2021.	09/30/2031.
166756 AM 8	CHEVRON USA INC				1.D FE	117,395	110.784	110,784	100,000	113,046		(4,349)			7.250	6.176	AO	1,808	7,250	01/06/2021.	10/15/2023.
17108J AA 1	CHRISTUS HEALTH			2	1.E FE	503,815	112.674	563,370	500,000	502,532		(405)			4.341	4.308	JD	1,784	21,705	11/16/2018.	07/01/2028.
172062 AE 1	CINCINNATI FINL CORP				1.G FE	205,214	135.297	270,594	200,000	202,182		(170)			6.125	5.969	MN	2,014	12,250	12/23/2004.	11/01/2034.
172062 AE 1	CINCINNATI FINL CORP				1.G FE	266,263	135.297	338,243	250,000	258,954		(698)			6.125	5.751	MN	2,517	15,313	03/05/2012.	11/01/2034.
172070 CQ 5	DUKE ENERGY OHIO				2.A FE	388,045	122.334	428,169	350,000	373,754		(2,081)			5.380	4.853	JD	825	18,813	05/15/2015.	06/15/2033.
17252M AG 5	CINTAS CORP NO 2				1.G FE	577,150	136.422	682,110	500,000	549,252		(3,377)			6.150	5.328	FA	11,626	30,750	02/14/2014.	08/15/2036.
17275R AF 9	CISCO SYSTEMS INC				1.E FE	588,650	138.772	693,860	500,000	566,488		(3,694)			5.500	4.672	JJ	12,733	27,500	02/12/2016.	01/15/2040.
17288X AA 2	CITADEL L P			2	2.B FE	518,375	103.165	515,825	500,000	503,428		(3,740)			5.375	5.184	JJ	12,296	26,875	12/15/2017.	01/17/2023.
17288X AB 0	CITADEL L P				2.B FE	500,855	106.495	532,475	500,000	500,766		(89)			4.875	4.867	JJ	11,286	24,375	09/16/2019.	01/15/2027.
17288X AB 0	CITADEL L P				2.B FE	1,052,370	106.495	1,064,950	1,000,000	1,046,899		(5,471)			4.875	4.632	JJ	22,572	48,750	12/17/2019.	01/15/2027.
172967 EC 1	CITIGROUP INC				2.A FE	577,775	128.947	644,735	500,000	558,708		(3,829)			5.875	5.084	MN	2,575	29,375	01/09/2017.	05/29/2037.
180848 FR 9	CLARK CNTY NEV GO TXBL SER A				1.B FE	413,276	124.918	499,672	400,000	405,226		(615)			6.554	6.343	JJ	13,144	26,216	01/19/2010.	07/01/2030.
181059 QF 6	CLARK CNTY NEV SCH DIST				1.E FE	321,058	108.317	335,783	310,000	319,205		(4,270)			5.510	5.320	JD	749	19,561	06/18/2014.	06/15/2024.
18468H AC 3	CLEAR STREET CAPITAL LLC				1.F FE	1,000,000	99.107	991,070	1,000,000	1,000,000					6.000	6.000	AO	12,658	61,167	10/08/2020.	04/15/2025.
18469L AA 7	CLEAR STREET HOLDINGS LLC				1.F FE	1,000,000	99.088	990,880	1,000,000	1,000,000					5.875	5.875	MN	9,658	46,266	05/06/2021.	05/15/2026.
18469L AA 7	CLEAR STREET HOLDINGS LLC				1.F FE	522,500	99.088	495,440	500,000	521,667		(833)			5.875	5.622	MN	4,829		11/03/2021.	05/15/2026.
189054 AT 6	CLOROX COMPANY			2	1.G FE	485,000	101.138	505,690	500,000	499,360		1,536			3.050	3.144	MS	4,471	15,250	03/10/2014.	09/15/2022.
195869 AL 6	COLONIAL PIPELINE CO				1.G FE	1,063,548	131.945	1,187,505	900,000	1,014,133		(7,324)			6.380	5.399	FA	23,912	57,420	06/08/2015.	08/01/2037.
195869 AL 6	COLONIAL PIPELINE CO				1.G FE	531,540	131.945	593,753	450,000	506,903		(3,652)			6.380	5.401	FA	11,956	28,643	06/17/2015.	08/01/2037.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
195869 AN 2	COLONIAL PIPELINE CO.				1.G FE	1,096,880	113.454	1,134,540	1,000,000	1,094,292		(2,588)			4.200	3.829	AO	10,471	21,000	05/17/2021.	04/15/2043.
198280 AF 6	COLUMBIA PIPELINE GROUP INC SENIOR NT			2	1.G FE	506,084	107.795	538,975	500,000	502,128		(672)			4.500	4.446	JD	1,849	22,500	05/31/2016.	06/01/2025.
198280 AH 2	COLUMBIA PIPELINE GROUP INC			2	1.G FE	585,745	131.442	657,210	500,000	569,534		(3,034)			5.800	4.951	JD	2,384	29,000	09/19/2016.	06/01/2045.
20030N AF 8	COMCAST CORP				1.G FE	534,435	131.725	594,080	451,000	500,422		(3,684)			5.650	4.768	JD	1,117	25,482	12/28/2012.	06/15/2035.
20030N BH 3	COMCAST CORP SENIOR BD				1.G FE	500,000	116.738	583,690	500,000	500,000					4.250	4.250	JJ	9,839	21,250	01/14/2013.	01/15/2033.
20161D AA 2	COMMERCIAL CREDIT GROUP INC				1.G FE	1,000,000	99.111	991,110	1,000,000	1,000,000					4.875	4.875	MN	8,014	25,865	05/19/2021.	05/30/2026.
202795 HG 8	COMMONWEALTH EDISON CO				1.F FE	356,010	128.416	385,248	300,000	342,567		(3,841)			5.875	4.951	FA	7,340	17,625	07/02/2018.	02/01/2033.
20772J AA 0	CONNECTICUT ST QSCB TXBL				1.D FE	572,000	122.580	612,900	500,000	535,334		(4,559)			5.295	4.628	AO	6,601	52,950	06/20/2014.	10/01/2029.
20772J AA 0	CONNECTICUT ST QSCB TXBL				1.D FE	1,150,000	122.580	1,225,800	1,000,000	1,073,613		(9,498)			5.295	4.604	AO	13,201	26,475	06/25/2014.	10/01/2029.
207758 KH 5	CONNECTICUT ST SPL TAX OBLIG REV				1.D FE	537,540	119.865	599,325	500,000	517,596		(2,223)			5.740	5.339	JD	2,359	28,700	08/06/2013.	12/01/2029.
209111 EH 2	CONSOLIDATED EDISON CO OF N Y INC				2.A FE	793,800	123.289	832,201	675,000	751,312		(5,796)			5.300	4.507	MS	11,860	35,775	10/01/2014.	03/01/2035.
209111 EJ 8	CONSOLIDATED EDISON CO N Y INC				2.A FE	585,000	121.788	608,940	500,000	556,368		(4,175)			5.250	4.487	JJ	13,161	26,250	05/04/2015.	07/01/2035.
210295 DD 0	CONSOLIDATED WYO MUNICIPALTIES REV			2	1.E FE	422,000	102.587	410,348	400,000	400,000		0			6.854	6.497	JD	2,253	27,416	08/19/2010.	06/01/2035.
210795 PZ 7	CONTINENTAL AIRLINES INC BOND SER 2012-4				2.C FE	289,366	103.138	299,946	290,820	290,583		119			4.150	4.171	AO	2,678	12,835	04/10/2012.	04/11/2024.
219350 AR 6	CORNING INC			2	2.A FE	587,870	120.242	601,210	500,000	545,133		(9,847)			7.250	6.166	FA	13,705	36,250	12/14/2016.	08/15/2036.
219350 AV 7	CORNING INC				2.A FE	720,288	134.670	821,487	610,000	695,821		(4,618)			5.750	4.870	FA	13,261	35,075	10/17/2016.	08/15/2040.
219350 AX 3	CORNING INC				2.A FE	519,885	117.638	588,190	500,000	513,113		(865)			4.700	4.520	MS	6,889	23,500	05/20/2014.	03/15/2037.
219350 AX 3	CORNING INC				2.A FE	586,080	117.638	652,891	555,000	575,681		(1,364)			4.700	4.451	MS	7,647	26,085	07/01/2014.	03/15/2037.
224044 BT 3	COX COMMUNICATIONS INC				2.B FE	341,280	137.645	412,935	300,000	331,085		(1,893)			6.950	6.109	JD	1,714	20,850	09/30/2016.	06/01/2038.
224044 BY 2	COX COMMUNICATIONS INC SENIOR BD SER 144				2.B FE	572,376	120.363	722,178	600,000	580,606		927			4.700	4.927	JD	1,236	28,200	06/12/2013.	12/15/2042.
224044 CF 2	COX COMMUNICATIONS INC			2	2.B FE	512,605	117.669	588,345	500,000	508,222		(653)			4.800	4.682	FA	9,995	24,000	05/05/2015.	02/01/2035.
224050 AE 4	COX ENTERPRISES INC				2.B FE	187,840	126.212	252,424	200,000	197,630		431			7.350	7.826	JJ	6,806	14,750	06/28/2001.	07/15/2027.
22534N AA 6	CREDIBILITY ASSET SECURITIZATION			2	1.F FE	999,826	99.764	997,640	1,000,000	999,862		36			2.390	2.390	MON	1,964	15,933	06/11/2021.	04/15/2026.
231021 AJ 5	CUMMINS ENGINE INC				1.E FE	294,000	128.325	384,975	300,000	298,829		190			7.125	7.270	MS	7,086	21,375	01/29/1999.	03/01/2028.
23204H BM 9	CUSTOMERS BANK				2.B FE	512,250	106.776	533,880	500,000	511,357		(893)			6.125	5.979	JD	420	30,625	09/10/2020.	06/26/2029.
233063 BS 4	DEUTSCHE BANK COMMERCIAL MORTGAGE			2	2.B FE	894,063	83.771	837,710	1,000,000	900,804		6,741			2.250	2.517	MON	1,849	22,500	11/20/2020.	09/15/2053.
23422T AA 6	DAKOTA FINANCIAL LLC				1.G FE	2,000,000	98.946	1,978,920	2,000,000	2,000,000					5.000	5.000	MS	33,151		09/22/2021.	09/30/2026.
244199 AU 9	DEERE & COMPANY				1.F FE	194,852	99.991	199,982	200,000	200,000		144			8.500	8.725	JJ	8,151	17,000	05/05/1992.	01/09/2022.
249174 ML 4	DENVER COLO CITY & CNTY SCH DIST				1.B FE	328,068	102.171	408,684	400,000	380,902		6,548			1.390	1.695	JD	457	5,560	09/11/2014.	12/01/2024.
25179M AL 7	DEVON ENERGY CORP SENIOR BD			2	2.C FE	544,145	125.432	627,160	500,000	530,277		(1,594)			5.600	5.146	JJ	12,964	28,000	06/10/2013.	07/15/2041.
25323L AA 8	DICKINSON FINANCIAL CORP			2	1.F FE	750,000	99.399	745,493	750,000	750,000					4.250	4.250	MN	4,017	32,141	11/12/2020.	11/15/2030.
254010 AA 9	DIGNITY HEALTH SENIOR DEB				2.A FE	398,528	101.747	406,988	400,000	399,884		139			3.125	3.137	MN	2,055	12,500	10/18/2012.	11/01/2022.
254010 AA 9	DIGNITY HEALTH SENIOR DEB				2.A FE	491,675	101.747	543,329	534,000	530,243		4,509			3.125	3.394	MN	2,743	16,688	10/09/2013.	11/01/2022.
257375 AF 2	DOMINION GAS HOLDINGS LLC			2	2.A FE	517,800	117.826	589,130	500,000	514,463		(678)			4.800	4.635	MN	3,945	24,000	12/28/2016.	11/01/2043.
257469 AJ 5	DOMINION RESOURCES INC				2.B FE	1,144,510	122.199	1,221,990	1,000,000	1,090,041		(7,773)			5.250	4.587	FA	21,863	52,500	04/23/2015.	08/01/2033.
259561 PJ 1	DOUGLAS CNTY WASH PUB UTIL DIST				1.C FE	281,023	132.071	330,178	250,000	272,141		(1,186)			5.450	4.848	MS	4,517	13,625	09/22/2014.	09/01/2040.
259561 PT 9	DOUGLAS CNTY WASH PUB UTIL DIST REV				1.C FE	461,825	115.389	525,020	455,000	458,128		(361)			5.245	5.167	MS	7,911	26,225	08/24/2010.	09/01/2030.
260003 AF 5	DOVER CORP				2.A FE	581,535	125.533	627,665	500,000	552,634		(3,828)			5.375	4.621	AO	5,670	26,875	09/25/2014.	10/15/2035.
260543 BE 2	DOW CHEMICAL CORP				2.B FE	197,860	106.956	213,912	200,000	199,930		60			7.375	7.455	MS	4,890	14,750	03/03/1993.	03/01/2023.
260543 BE 2	DOW CHEMICAL CORP				2.B FE	149,250	106.956	160,434	150,000	149,976		21			7.375	7.412	MS	3,667	11,063	06/17/1993.	03/01/2023.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
260543 BJ 1	DOW CHEMICAL CO.				2.B FE	312,000	133.887	401,661	300,000	303,230		(412)			7.375	7.091	MN	3,637	22,125	03/20/2003.	11/01/2029.
26138E AU 3	DR PEPPER SNAPPLE GROUP INC.				2.B FE	447,135	103.160	515,800	500,000	470,976		6,219			2.550	2.851	MS	3,738	12,750	03/09/2018.	09/15/2026.
26146D AA 9	DRAGONFLY ENERGY CORP.				1.G FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					5.500	5.500	MN	9,041	3,208	11/24/2021.	11/15/2024.
263901 AD 2	DUKE ENERGY INDIANA INC.			2	1.F FE	1,250,849	113.432	1,219,394	1,075,000	1,247,843		(3,006)			4.200	3.610	MS	13,236		09/29/2021.	03/15/2042.
264399 DK 9	DUKE ENERGY CO SR NOTES.				2.A FE	292,515	123.291	369,873	300,000	298,073		279			6.000	6.154	JD	1,479	18,000	10/17/2003.	12/01/2028.
264399 DK 9	DUKE ENERGY CO SR NOTES.				2.A FE	426,938	123.291	533,850	433,000	430,990		291			6.000	6.085	JD	2,135	25,980	06/10/2009.	12/01/2028.
264399 DK 9	DUKE ENERGY CO SR NOTES.				2.A FE	571,520	123.291	616,455	500,000	531,289		(4,524)			6.000	5.249	JD	2,466	30,000	09/17/2013.	12/01/2028.
26439X AH 6	DUKE ENERGY FIELD SVCS LLC NTS 144A.				3.A FE	588,425	130.827	654,135	500,000	554,252		(3,657)			6.450	5.481	MN	5,125	32,250	12/13/2012.	11/03/2036.
266233 AB 1	DUQUESNE LIGHT HOLDINGS INC SENIOR BD.				2.C FE	579,180	125.070	625,350	500,000	547,574		(3,502)			6.250	5.396	FA	11,815	31,250	05/22/2013.	08/15/2035.
26875P AN 1	EOG RESOURCES INC.				1.G FE	1,161,890	113.025	1,130,250	1,000,000	1,157,917		(3,973)			3.900	3.357	AO	9,723	19,500	09/07/2021.	04/01/2035.
26884T AE 2	ERAC USA FINANCE LLC SENIOR BD SER 144A.				2.A FE	560,000	135.439	677,195	500,000	541,724		(2,069)			5.633	5.029	MS	8,257	28,165	05/22/2013.	03/15/2042.
26884T AE 2	ERAC USA FINANCE LLC SENIOR BD SER 144A.				2.A FE	814,500	135.439	1,015,793	750,000	795,014		(2,232)			5.633	5.187	MS	12,385	42,148	06/24/2013.	03/15/2042.
270618 DX 6	EAST BATON ROUGE LA SEW COMMN.			2	1.D FE	511,140	108.078	540,390	500,000	503,792		(1,230)			3.830	3.747	FA	7,975	19,150	03/26/2015.	02/01/2029.
277432 AP 5	EASTMAN CHEMICAL CO.			2	2.C FE	517,405	118.365	591,825	500,000	513,980		(628)			4.650	4.494	AO	4,905	23,250	08/12/2016.	10/15/2044.
278265 AD 5	EATON VANCE CORP SENIOR NT.				2.A FE	475,000	103.619	518,095	500,000	496,610		2,393			3.625	3.816	JD	795	18,125	09/13/2013.	06/15/2023.
283734 TF 8	EL PASO TEX REF TXBL.			2	1.C FE	553,310	106.287	531,435	500,000	512,598		(7,957)			5.177	4.678	FA	9,787	25,885	01/22/2015.	08/15/2034.
292480 AJ 9	ENABLE MIDSTREAM PARTNERS L P.			2	2.C FE	1,000,000	107.441	1,074,410	1,000,000	1,000,000					5.000	5.000	MN	6,301	50,000	08/27/2019.	05/15/2044.
292480 AJ 9	ENABLE MIDSTREAM PARTNERS L P.			2	2.C FE	777,173	107.441	839,114	781,000	777,273		100			5.000	5.025	MN	4,921	39,050	09/04/2019.	05/15/2044.
292505 AK 0	ENCANA CORP FGN SR BD.			2	3.A FE	533,230	109.277	546,385	500,000	522,690		(1,174)			5.150	4.829	MN	3,245	25,750	04/19/2013.	11/15/2041.
29250R AT 3	ENBRIDGE ENERGY PARTNERS L P SENIOR BD.			2	2.A FE	246,013	127.352	318,380	250,000	247,471		139			5.500	5.589	MS	4,031	13,750	09/13/2011.	09/15/2040.
29250R AT 3	ENBRIDGE ENERGY PARTNERS L P SENIOR BD.			2	2.A FE	495,500	127.352	636,760	500,000	497,146		157			5.500	5.550	MS	8,062	27,500	09/13/2011.	09/15/2040.
29250R AT 3	ENBRIDGE ENERGY PARTNERS L P SENIOR BD.			2	2.A FE	518,110	127.352	636,760	500,000	513,981		(770)			5.500	5.308	MS	8,062	27,500	09/27/2016.	09/15/2040.
29273R AF 6	ENERGY TRANSFER PARTNERS SENIOR NT.				2.C FE	597,500	126.383	631,915	500,000	560,140		(4,077)			6.625	5.544	AO	6,988	33,125	04/24/2013.	10/15/2036.
29273R AP 4	ENERGY TRANSFER PARTNERS SENIOR NT.			2	2.C FE	505,015	121.066	605,330	500,000	503,236		(171)			6.050	5.990	JD	2,486	30,250	09/22/2011.	06/01/2041.
29273R AR 0	ENERGY TRANSFER PARTNERS L P SENIOR BD.			2	2.C FE	249,105	127.729	319,323	250,000	249,411		30			6.500	6.523	FA	6,767	16,250	01/17/2012.	02/01/2042.
29364D AT 7	ENTERGY ARKANSAS INC.			2	1.F FE	515,625	109.030	545,150	500,000	506,162		(2,113)			4.950	4.800	JD	1,085	24,750	04/20/2016.	12/15/2044.
29364W AT 5	ENTERGY LOUISIANA LLC.			2	1.F FE	673,153	108.047	702,306	650,000	658,030		(3,212)			5.000	4.828	JJ	15,048	32,500	04/24/2015.	07/15/2044.
29364W AT 5	ENTERGY LOUISIANA LLC.			2	1.F FE	523,750	108.047	540,235	500,000	508,712		(3,485)			5.000	4.773	JJ	11,575	25,000	10/12/2016.	07/15/2044.
29365T AD 6	ENTERGY TEXAS INC.			2	1.G FE	527,895	107.384	536,920	500,000	513,064		(3,824)			5.600	5.304	AO	5,907	25,750	08/18/2017.	10/15/2044.
293791 AF 6	ENTERPRISE PRODUCTS OPERATING LP.				2.A FE	601,000	135.023	675,115	500,000	563,791		(5,713)			6.875	5.720	MS	11,396	34,375	08/17/2015.	03/01/2033.
293791 AP 4	ENTERPRISE PRODUCTS OPERATING LP SENIOR.				2.A FE	558,835	135.317	676,585	500,000	531,722		(2,488)			6.650	5.950	AO	7,014	33,250	08/11/2011.	10/15/2034.
29379V AG 8	ENTERPRISE PRODS OPERATING LLC SENIOR NT.				2.A FE	814,506	134.946	944,622	700,000	776,315		(4,299)			6.125	5.264	AO	9,045	42,875	06/19/2013.	10/15/2039.
294429 AG 0	EQUIFAX INC SENIOR NT.				2.B FE	569,855	141.062	705,310	500,000	541,459		(2,675)			7.000	6.142	JJ	17,548	35,000	09/20/2011.	07/01/2037.
294429 AL 9	EQUIFAX INC.				2.B FE	458,100	105.218	526,090	500,000	477,106		5,184			3.250	3.547	JD	1,336	16,250	05/16/2018.	06/01/2026.
29444G AJ 6	EQUITABLE COS INC DEBS.				2.A FE	98,450	125.644	125,644	100,000	99,640		58			7.000	7.110	AO	1,745	7,000	12/21/2001.	04/01/2028.
29736R AA 8	ESTEE LAUDER COS INC.				1.E FE	197,500	130.095	260,190	200,000	199,051		81			5.750	5.823	AO	2,426	11,500	04/16/2004.	10/15/2033.
29736R AC 4	ESTEE LAUDER CO INC SENIOR NT.				1.E FE	627,627	141.135	783,299	555,000	601,540		(3,035)			6.000	5.306	MN	4,197	33,300	08/05/2013.	05/15/2037.
29736R AR 1	ESTEE LAUDER CO INC.				1.E FE	986,390	98.506	985,060	1,000,000	987,204		814			1.950	1.977	MS	6,464	10,346	04/20/2021.	03/15/2031.
299808 AF 2	EVEREST REINSURANCE HLDGS INC.				1.G FE	502,690	125.602	628,010	500,000	502,202		(98)			4.868	4.842	JD	2,001	24,340	01/10/2017.	06/01/2044.

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
299808 AF 2	EVEREST REINSURANCE HLDGS INC.				1.G FE	573,429	125.602	639,314	509,000	571,795		(1,634)			4.868	4.321	JD	2,037	24,778	10/25/2019.	06/01/2044.
30161M AG 8	EXELON GENERATION CO LLC SENIOR BD.				2.B FE	472,648	124.441	497,764	400,000	447,430		(2,672)			6.250	5.289	AO	6,233	25,000	01/24/2013.	10/01/2039.
30161M AN 3	EXELON GENERATION CO LLC SENIOR BD.			2	2.B FE	805,238	117.596	881,970	750,000	788,469		(1,932)			5.600	5.216	JD	1,841	42,000	06/11/2013.	06/15/2042.
30231G BF 8	EXXON MOBIL CORPORATION.				1.D FE	508,460	117.447	587,235	500,000	508,190		(270)			4.227	4.157	MS	5,964	21,135	03/20/2020.	09/19/2039.
302491 AS 4	FMC CORP SENIOR BD.			2	2.B FE	509,000	104.798	523,990	500,000	501,572		(857)			4.100	4.028	FA	8,537	20,500	01/28/2014.	02/01/2024.
30251B AD 0	FMR LLC.				1.E FE	1,074,400	121.783	1,217,830	1,000,000	1,048,975		(4,419)			4.950	4.607	FA	20,614	49,500	05/18/2016.	02/01/2033.
30251B AE 8	FMR LLC SENIOR BD SER 144A.				1.E FE	527,500	129.708	648,540	500,000	519,395		(920)			5.150	4.882	FA	10,723	25,750	05/15/2013.	02/01/2043.
30259A AA 0	FDF III LTD.				1.A FE	1,016,250	100.000	1,000,000	1,000,000	1,009,141		(7,109)			3.900	3.838	JD	1,175	39,000	08/26/2019.	10/25/2022.
30259J AA 1	FNB CORP.			2	2.B FE	492,500	103.390	516,950	500,000	494,141		1,641			4.950	5.025	FA	9,425	24,750	06/12/2020.	02/14/2029.
302635 AE 7	FS KKR CAPITAL CORP.				2.C FE	500,965	104.570	522,850	500,000	500,811		(154)			4.125	4.117	FA	8,589	20,625	12/06/2019.	02/01/2025.
30313R AA 7	FS KKR CAPITAL CORP II.				2.C FE	500,000	104.643	523,215	500,000	500,000					4.250	4.250	FA	8,092	21,250	02/11/2020.	02/14/2025.
31331F AX 9	FEDERAL EXPRESS CORP BOND SER 1998-1 CL.				2.A FE	63,276	99.786	35,990	36,067	36,067		(1,755)			6.720	3.830	JJ	1,122	2,511	05/18/2009.	01/15/2022.
315921 AL 0	FIDELITY FEDERAL BANCORP.			2	1.G FE	750,000	99.753	748,148	750,000	750,000					4.500	4.500	MS	11,188	17,906	03/19/2021.	03/30/2031.
316500 AB 3	FIDUS INVESTMENT CORP.				1.G FE	700,000	103.769	726,383	700,000	700,000					4.750	4.750	JJ	13,938	21,639	12/16/2020.	01/31/2026.
316500 AB 3	FIDUS INVESTMENT CORP.				1.G FE	305,250	103.769	311,307	300,000	304,582		(668)			4.750	4.668	JJ	5,973	7,125	12/16/2020.	01/31/2026.
316500 AC 1	FIDUS INVESTMENT CORP.				1.G FE	999,960	100.443	1,004,430	1,000,000	999,962		2			3.500	3.500	MN	5,753		10/08/2021.	11/15/2026.
31738Q AB 2	FINANCE AMERICA STRUCTURED SECS TR.				1.C FE	979,012	97.880	964,648	985,541	980,100		1,096			1.750	1.762	JJ	8,647	254	07/21/2021.	07/25/2024.
31738Q AB 2	FINANCE AMERICA STRUCTURED SECS TR.				1.C FE	97	97.880	95	97	97					1.750	1.750	JJ	1		09/27/2021.	07/25/2024.
31738Q AB 2	FINANCE AMERICA STRUCTURED SECS TR.				1.C FE	157	97.880	153	157	157					1.750	1.750	JJ	1		11/26/2021.	07/25/2024.
31739M AB 0	FINANCE AMERICA STRUCTURED SECS TR.				1.C FE	918,062	98.735	910,082	921,742	918,165		106			2.000	2.008	AO	4,596	1,828	04/22/2021.	04/25/2051.
31739M AB 0	FINANCE AMERICA STRUCTURED SECS TR.				1.C FE	250	98.735	247	250	250					2.000	2.000	AO	1		09/17/2021.	04/25/2051.
31739M AB 0	FINANCE AMERICA STRUCTURED SECS TR.				1.C FE	707	98.735	698	707	707					2.000	2.000	AO	4		10/25/2021.	04/25/2051.
31739M AB 0	FINANCE AMERICA STRUCTURED SECS TR.				1.C FE	161	98.735	159	161	161					2.000	2.000	AO	1		11/26/2021.	04/25/2051.
31740C AB 9	FIN AMER STR SECS TR.				1.C FE	428,388	100.555	430,076	427,702	428,159		(234)			3.721	3.715	MON	1,308	2,631	10/13/2020.	03/25/2023.
31740C AB 9	FIN AMER STR SECS TR.				1.C FE	1,001	100.555	1,007	1,001	1,001					3.721	3.721	MON	3		09/27/2021.	03/25/2023.
31740C AB 9	FIN AMER STR SECS TR.				1.C FE	477	100.555	479	477	477					3.721	3.721	MON	1		10/26/2021.	03/25/2023.
32050F AA 6	FIRST HELP FINANCIAL LLC.				2.B FE	1,000,000	99.649	996,490	1,000,000	1,000,000					6.000	6.000	MN	9,863		11/03/2021.	11/15/2026.
33738M AB 7	FIRST UN NATL BK NC.				1.F FE	332,000	121.061	484,244	400,000	384,575		2,230			6.500	7.831	JD	2,137	26,000	09/25/2000.	12/01/2028.
337930 AD 3	FLAGSTAR BANCORP INC.				2.C FE	500,000	104.314	521,570	500,000	500,000					4.125	4.125	MN	3,390	20,797	10/23/2020.	11/01/2030.
341081 ES 2	FLORIDA POWER & LIGHT CO.				1.E FE	834,069	129.382	891,442	689,000	781,585		(7,077)			5.650	4.667	FA	16,211	38,929	09/08/2014.	02/01/2035.
343498 AB 7	FLOWERS FOODS INC.				2.B FE	471,365	107.174	535,870	500,000	486,039		2,939			3.500	3.713	AO	4,363	17,500	12/08/2016.	10/01/2026.
345370 BY 5	FORD MOTOR CO BONDS.				3.B FE	84,500	120.250	120,250	100,000	96,399		533			6.625	7.840	AO	1,652	6,625	04/22/2002.	10/01/2028.
345370 CA 6	FORD MOTOR CO GLOBAL NOTES.				3.B FE	194,660	134.753	269,506	200,000	198,348		174			7.450	7.654	JJ	6,858	14,900	10/12/2001.	07/16/2031.
347471 AP 9	FORT JAMES CORP DEBS.				1.G FE	199,578	108.990	217,980	200,000	199,977		13			7.750	7.766	MN	1,953	15,500	11/23/1993.	11/15/2023.
347471 AP 9	FORT JAMES CORP DEBS.				1.G FE	100,000	108.990	108,990	100,000	100,000					7.750	7.750	MN	977	7,750	01/13/1994.	11/15/2023.
348609 AC 2	FORT SAM HOUSTON FAMILY HSG L P.				1.C FE	770,000	116.598	816,186	700,000	743,623		(3,313)			5.625	5.114	MS	11,543	39,375	04/16/2014.	03/15/2035.
35137L AJ 4	FOX CORP.				2.B FE	556,083	128.250	641,250	500,000	554,223		(1,861)			5.476	4.924	JJ	11,927	27,380	04/03/2020.	01/25/2039.
36158F AA 8	GE GLOBAL INSURANCE HLDG CORP.				1.F FE	588,150	120.474	602,370	500,000	546,445		(11,374)			7.000	5.951	FA	13,233	35,000	05/24/2018.	02/15/2026.
370334 BJ 2	GENERAL MILLS INC.				2.B FE	604,779	130.274	665,700	511,000	586,294		(4,088)			5.400	4.563	JD	1,210	27,594	07/20/2017.	06/15/2040.
370334 CF 9	GENERAL MILLS INC.				2.B FE	749,993	107.373	805,298	750,000	749,997		1			4.000	4.000	AO	6,164	30,000	04/20/2018.	04/17/2025.

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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
372640 GL 0	GEORGETOWN CNTY S C SCH DIST GO				1.C FE	506,285	112.460	562,300	500,000	501,306		(412)			5.375	5.308	MS	8,909	26,875	08/04/2010.	03/01/2025.
37331N AH 4	GEORGIA-PACIFIC			2	1.G FE	595,608	105.887	608,850	575,000	583,698		(2,982)			3.600	3.475	MS	6,862	20,700	12/14/2017.	03/01/2025.
373384 2Y 1	GEORGIA ST				1.A FE	502,610	109.504	547,520	500,000	501,727		(132)			4.150	4.128	FA	8,641	20,750	06/11/2015.	02/01/2035.
375558 AX 1	GILEAD SCIENCES INC			2	2.A FE	543,930	125.837	629,185	500,000	534,820		(1,601)			4.800	4.412	AO	5,984	24,000	05/04/2016.	04/01/2044.
375558 BG 7	GILEAD SCIENCES INC			2	2.A FE	507,250	120.770	603,850	500,000	504,902		(372)			4.600	4.534	MS	7,625	23,000	10/09/2015.	09/01/2035.
376535 AC 4	GLADSTONE CAP CORP				1.G FE	300,000	105.000	315,000	300,000	300,000					5.125	5.125	JJ	6,445	14,236	12/08/2020.	01/31/2026.
376535 AC 4	GLADSTONE CAP CORP				1.G FE	721,000	105.000	735,000	700,000	718,327		(2,673)			5.125	4.976	JJ	15,038	17,938	12/08/2020.	01/31/2026.
376535 AD 2	GLADSTONE CAPITAL CORP				1.G FE	1,490,805	100.242	1,503,630	1,500,000	1,491,084		279			3.750	3.773	MN	9,247		11/04/2021.	05/01/2027.
377372 AB 3	GLAXOSMITHKLINE CAPITAL INC				1.F FE	591,915	132.137	660,685	500,000	557,134		(4,664)			5.375	4.540	AO	5,670	26,875	09/30/2014.	04/15/2034.
37959G AA 5	GLOBAL ATLANTIC FINANCE CO				2.C FE	500,785	107.581	537,905	500,000	500,730		(55)			4.400	4.393	AO	4,641	22,000	10/24/2019.	10/15/2029.
37959G AA 5	GLOBAL ATLANTIC FINANCE CO				2.C FE	500,000	107.581	537,905	500,000	500,000					4.400	4.400	AO	4,641	22,000	12/17/2019.	10/15/2029.
37959G AA 5	GLOBAL ATLANTIC FINANCE CO				2.C FE	459,765	107.581	537,905	500,000	462,581		2,816			4.400	4.785	AO	4,641	22,000	04/16/2020.	10/15/2029.
38116F AA 5	GOLDEN PEAR FUNDING HOLDCO LLC				2.B FE	2,000,000	99.500	1,990,000	2,000,000	2,000,000					6.375	6.375	JD	10,479	2,833	12/22/2021.	12/22/2026.
38141G CU 6	GOLDMAN SACHS GLOBAL BONDS				2.A FE	567,350	131.335	656,675	500,000	553,003		(4,782)			6.125	5.398	FA	11,579	30,625	12/27/2018.	02/15/2033.
38379T 4W 6	GOVERNMENT NATL MTG ASSN				1.A FE	1,825,520	107.586	1,801,838	1,674,789	1,823,939		(1,615)			8.023	7.361	FA	55,956	22,385	10/26/2021.	08/20/2045.
384712 EK 7	GRAHAM TEX TAXABLE				1.C FE	539,785	103.999	519,995	500,000	521,929		(2,288)			5.250	4.863	FA	9,925	26,250	07/09/2014.	08/15/2031.
387883 UF 6	GRANT CNTY WASH PUB UTIL DIST REV			2	1.D FE	405,672	107.279	429,116	400,000	401,311		(874)			5.630	5.551	JJ	11,291	22,520	08/29/2013.	01/01/2043.
392684 DP 8	GREEN BAY WIS REDEV AUTH				1.F FE	106,418	106.189	106,189	100,000	103,177		(428)			5.400	5.074	JD	444	5,400	09/11/2014.	06/01/2029.
400524 GV 0	GUADALUPE-BLANCO RIV AUTH TEX			2	1.B FE	516,250	105.126	525,630	500,000	503,099		(2,479)			4.633	4.487	AO	4,887	23,165	06/12/2014.	04/15/2033.
402740 AE 4	GULFSTREAM NATURAL GAS SYSTEM LLC			2	2.B FE	563,365	131.950	659,750	500,000	552,234		(2,247)			5.950	5.281	AO	6,276	30,304	02/08/2017.	10/15/2045.
404280 BB 4	HSBC HOLDINGS PLC				1.G FE	999,950	110.201	1,102,010	1,000,000	999,977		5			3.900	3.900	MN	3,847	39,000	01/19/2017.	05/25/2026.
406216 BJ 9	HALLIBURTON CO			2	2.A FE	501,845	117.527	587,635	500,000	501,275		(96)			4.850	4.832	MN	3,056	24,250	03/30/2016.	11/15/2035.
406216 BJ 9	HALLIBURTON CO			2	2.A FE	519,660	117.527	587,635	500,000	514,007		(1,050)			4.850	4.667	MN	3,056	24,250	09/13/2016.	11/15/2035.
40624Q AB 0	HALLMARK FINANCIAL SERVICES INC				2.C FE	200,000	95.000	190,000	200,000	200,000					6.250	6.250	FA	4,726	12,500	08/14/2019.	08/15/2029.
40624Q AB 0	HALLMARK FINANCIAL SERVICES INC				2.C FE	305,493	95.000	285,000	300,000	305,101		(392)			6.250	6.138	FA	7,089	18,750	08/14/2019.	08/15/2029.
41013M TT 7	JOHN HANCOCK LIFE INSURANCE CO`			2	1.E FE	300,000	108.179	324,537	300,000	300,000					6.000	6.000	FA	6,805	18,000	08/28/2003.	08/15/2023.
41013M UX 6	JOHN HANCOCK LIFE INSURANCE CO			2	1.E FE	400,000	105.737	422,948	400,000	400,000					5.800	5.800	MS	6,801	23,200	09/18/2003.	09/15/2023.
413707 AA 8	HARRIMACK HOLDINGS LLC				1.F FE	933,333	100.117	934,425	933,333	933,333					3.500	3.500	AO	8,144	22,653	04/07/2021.	04/01/2031.
413875 AN 5	HARRIS CORP				2.B FE	881,250	141.924	1,064,430	750,000	844,256		(4,983)			6.150	5.234	JD	2,022	46,125	10/22/2014.	12/15/2040.
414009 HC 7	HARRIS CNTY TEX CULTURAL ED FACS REV			2	1.E FE	500,000	103.375	516,875	500,000	500,000					4.000	4.000	JD	1,644	20,000	03/25/2013.	12/01/2031.
41652P AB 5	HARTFORD HEALTHCARE CORP				1.F FE	552,720	141.622	708,110	500,000	546,456		(2,088)			5.746	5.198	AO	7,163	28,730	12/07/2018.	04/01/2044.
41652P AB 5	HARTFORD HEALTHCARE CORP				1.F FE	553,035	141.622	708,110	500,000	546,734		(2,100)			5.746	5.195	AO	7,163	28,730	01/28/2019.	04/01/2044.
418056 AH 0	HASBRO INC				2.C FE	564,025	123.085	615,425	500,000	523,740		(3,652)			6.600	5.851	JJ	15,279	33,000	08/04/2011.	07/15/2028.
422341 EU 7	HEARTLAND CONSUMERS PWR DIST SYS SD				1.G FE	1,024,243	113.256	974,002	860,000	1,015,118		(9,125)			6.137	5.153	JD	4,338	52,778	07/10/2020.	12/01/2031.
42824C AX 7	HEWLETT PACKARD ENTERPRISE CO			2	2.B FE	496,274	130.546	652,730	500,000	497,283		205			6.200	6.247	AO	6,540	31,000	12/30/2016.	10/15/2035.
42824C AX 7	HEWLETT PACKARD ENTERPRISE CO			2	2.B FE	1,000,972	130.546	1,305,460	1,000,000	1,000,709		(54)			6.200	6.194	AO	13,079	62,000	12/30/2016.	10/15/2035.
42824C AX 7	HEWLETT PACKARD ENTERPRISE CO			2	2.B FE	553,645	130.546	652,730	500,000	540,005		(3,019)			6.200	5.599	AO	6,540	31,000	06/23/2017.	10/15/2035.
42824C AY 5	HEWLETT PACKARD ENTERPRISE CO			2	2.B FE	265,398	133.410	333,525	250,000	262,896		(555)			6.350	5.982	AO	3,349	15,875	06/09/2017.	10/15/2045.
431116 AC 6	HIGHMARK INC SENIOR NT SER 144A				1.G FE	529,290	132.419	662,095	500,000	519,646		(1,016)			6.125	5.786	MN	3,860	30,625	09/28/2012.	05/15/2041.
431116 AC 6	HIGHMARK INC SENIOR NT SER 144A				1.G FE	581,865	132.419	662,095	500,000	571,942		(3,721)			6.125	5.263	MN	3,860	30,625	05/17/2019.	05/15/2041.

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
436106 AA 6	HOLLYFRONTIER CORP.				2.C FE	800,363	111.988	839,910	750,000	780,577		(7,195)			5.875	5.505	AO	10,985	44,063	04/16/2019.	04/01/2026.
438670 T3 5	HONOLULU HAWAII CITY & CNTY.			2	1.B FE	969,120	106.710	1,024,416	960,000	963,579		(954)			3.730	3.695	AO	8,927	35,808	03/26/2015.	10/01/2031.
440452 AF 7	HORMEL FOODS CORP.				1.F FE	976,000	97.773	977,730	1,000,000	977,556		1,556			1.800	1.844	JD	1,479	18,000	04/20/2021.	06/11/2030.
442435 4Y 6	HOUSTON TEX UTIL SYS.				1.C FE	502,500	101.030	505,150	500,000	500,089		(268)			3.228	3.212	MN	2,034	16,140	04/03/2014.	05/15/2022.
442435 5B 5	HOUSTON TEX UTIL SYSTEM.				1.C FE	519,460	112.210	561,050	500,000	508,869		(1,400)			3.828	3.685	MN	2,412	19,140	09/12/2014.	05/15/2028.
44329H AH 7	HP COMMUNITIES LLC.				1.C FE	716,690	117.176	761,644	650,000	702,252		(4,125)			5.630	5.106	MS	10,728	36,595	07/20/2018.	09/15/2034.
45665Q AF 0	INFINITY PPTY & CASUALTY CORP SENIOR BD.				2.B FE	319,776	102.686	308,058	300,000	301,686		(2,530)			5.000	4.691	MS	4,233	15,000	11/05/2012.	09/19/2022.
45665Q AF 0	INFINITY PPTY & CASUALTY CORP SENIOR BD.				2.B FE	539,750	102.686	513,430	500,000	503,351		(5,026)			5.000	4.632	MS	7,055	25,000	04/15/2013.	09/19/2022.
458140 AN 0	INTEL CORP.				1.E FE	495,575	116.716	583,580	500,000	497,628		217			4.000	4.036	JD	877	20,000	12/11/2012.	12/15/2032.
459200 HU 8	IBM CORP.				1.G FE	498,960	105.375	526,875	500,000	499,799		97			3.625	3.633	FA	7,002	18,125	02/12/2014.	02/12/2024.
459200 KB 6	INTERNATIONAL BUSINESS MACHS CORP.				1.G FE	496,370	115.025	575,125	500,000	496,854		181			4.150	4.180	MN	2,615	20,750	05/13/2019.	05/15/2039.
460146 AP 8	INTERNATIONAL PAPER CO.				2.B FE	194,420	109.729	219,458	200,000	199,704		161			6.875	7.072	MN	2,260	13,750	08/28/1998.	11/01/2023.
460146 AP 8	INTERNATIONAL PAPER CO.				2.B FE	191,800	109.729	219,458	200,000	199,564		238			6.875	7.169	MN	2,260	13,750	09/09/1998.	11/01/2023.
460146 CM 3	INTERNATIONAL PAPER CO.			2	2.B FE	503,535	123.553	617,765	500,000	502,331		(177)			5.000	4.965	MS	7,329	25,000	05/14/2015.	09/15/2035.
46090R AA 2	INVESTCORP CREDIT MGMT BDC INC.			2	2.B FE	497,265	102.039	510,195	500,000	497,613		348			4.875	4.902	AO	6,077	12,391	03/31/2021.	04/01/2026.
46090R AA 2	INVESTCORP CREDIT MGMT BDC INC.			2	2.B FE	1,006,250	102.039	1,020,390	1,000,000	1,005,455		(795)			4.875	4.845	AO	12,154	24,375	06/17/2021.	04/01/2026.
46090U AA 5	INVESTCO LLC.				2.B FE	2,000,000	97.712	1,954,240	2,000,000	2,000,000					5.125	5.125	JD	8,425	30,750	08/13/2021.	06/01/2026.
46132F AC 4	INVESCO FINANCE PLACE.				2.A FE	633,401	131.076	698,635	533,000	613,776		(3,700)			5.375	4.523	MN	2,433	28,649	10/13/2016.	11/30/2043.
46592W AD 8	JP MORGAN MORTGAGE TRUST.				1.A FE	955,405	97.715	954,413	976,731	955,523		118			2.000	2.045	FA	8,135	3,256	11/02/2021.	02/25/2052.
46625H JH 4	JPMORGAN CHASE & CO.				1.F FE	488,600	102.692	513,460	500,000	492,800		4,200			3.200	3.275	JJ	6,970	16,000	03/19/2020.	01/25/2023.
46648K BA 3	JPMDB COMMERCIAL MTG SECURITIES TRUST.				1.G FE	1,661,250	105.707	1,585,605	1,500,000	1,658,494		(2,756)			4.302	3.884	AO	16,088	26,539	07/12/2021.	10/15/2050.
472319 AM 4	JEFFERIES GROUP INC.				2.B FE	586,225	137.551	687,755	500,000	583,895		(2,330)			6.500	5.544	JJ	14,603	32,500	11/01/2019.	01/20/2043.
472319 AM 4	JEFFERIES GROUP INC.				2.B FE	595,185	137.551	687,755	500,000	592,612		(2,573)			6.500	5.460	JJ	14,603	32,500	11/26/2019.	01/20/2043.
472319 AM 4	JEFFERIES GROUP INC.				2.B FE	597,230	137.551	687,755	500,000	594,602		(2,628)			6.500	5.442	JJ	14,603	32,500	12/13/2019.	01/20/2043.
478165 AG 8	JOHNSON S C & SON INC.				1.G FE	545,000	126.119	630,595	500,000	532,488		(1,740)			4.800	4.404	MS	7,956	24,000	12/01/2014.	09/01/2040.
478375 AJ 7	JOHNSON CONTROLS INTERNATIONAL PLC.				2.B FE	531,735	127.145	635,725	500,000	527,753		(1,448)			5.700	5.360	MS	9,448	28,500	04/11/2019.	03/01/2041.
478375 AK 4	JOHNSON CONTROLS INTL PLC.				2.B FE	253,130	122.604	306,510	250,000	252,750		(138)			5.250	5.185	JD	1,079	13,125	04/17/2019.	12/01/2041.
478898 FF 1	JOHNSON CNTY TEX TXBL SER 2015.			2	1.C FE	500,000	110.037	550,185	500,000	500,000					4.627	4.627	FA	8,747	23,135	12/08/2015.	02/15/2035.
48203R AD 6	JUNIPER NETWORKS INC SENIOR BD.				2.B FE	543,250	130.950	654,750	500,000	529,708		(1,550)			5.950	5.476	MS	8,721	29,750	06/10/2013.	03/15/2041.
48203R AD 6	JUNIPER NETWORKS INC SENIOR BD.				2.B FE	320,535	130.950	392,850	300,000	319,928		(607)			5.950	5.569	MS	5,233	17,850	06/11/2019.	03/15/2041.
482480 AE 0	KLA-TENCOR CORP.			2	2.A FE	520,900	108.322	541,610	500,000	505,392		(2,087)			4.650	4.463	MN	3,822	23,250	12/22/2014.	11/01/2024.
482480 AF 7	KLA-TENCOR CORP.			2	2.A FE	558,125	126.963	634,815	500,000	537,307		(2,985)			5.650	5.062	MN	4,644	28,250	04/01/2015.	11/01/2034.
482480 AF 7	KLA-TENCOR CORP.			2	2.A FE	563,010	126.963	634,815	500,000	543,757		(3,501)			5.650	5.018	MN	4,644	28,250	08/23/2016.	11/01/2034.
48249D AA 9	KKR GROUP FINANCE CO II LLC SENIOR BD SE.			2	1.F FE	511,130	131.444	657,220	500,000	507,819		(380)			5.500	5.380	FA	11,452	27,500	05/02/2013.	02/01/2043.
48249D AA 9	KKR GROUP FINANCE CO II LLC SENIOR BD SE.			2	1.F FE	636,838	131.444	900,391	685,000	650,932		1,655			5.500	5.916	FA	15,689	37,675	07/24/2013.	02/01/2043.
48249D AA 9	KKR GROUP FINANCE CO II LLC SENIOR BD SE.			2	1.F FE	522,000	131.444	657,220	500,000	517,180		(835)			5.500	5.268	FA	11,452	27,500	04/06/2016.	02/01/2043.
49151E 7C 1	KENTUCKY ST PPTY & BLDGS COMMN.				1.E FE	563,835	110.240	551,200	500,000	520,045		(5,229)			5.373	4.765	MN	4,416	26,865	06/09/2014.	11/01/2025.
49337W AH 3	KEYSPAN CORP.				2.B FE	239,292	116.997	233,994	200,000	224,013		(2,134)			5.875	4.910	AO	2,929	11,750	02/18/2015.	04/01/2033.
494550 AJ 5	KINDER MORGAN INC.				2.B FE	873,750	133.510	1,001,325	750,000	806,303		(6,142)			7.400	6.352	MS	16,270	55,500	06/21/2011.	03/15/2031.
494550 AW 6	KINDER MORGAN ENERGY PARTNERS.				2.B FE	528,177	137.574	632,840	460,000	525,778		(2,398)			6.950	6.053	JJ	14,803	31,970	03/12/2020.	01/15/2038.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
494550 BM 7	KINDER MORGAN ENERGY PARTNERS SENIOR BD			2	2.B FE	497,990	102.118	510,590	500,000	499,841		191			3.450	3.464	FA	6,522	17,250	08/08/2012.	02/15/2023.
496719 AA 3	KINGSTONE COS INC				3.C FE	508,245	100.282	501,410	500,000	501,620		(1,767)			5.500	5.411	JD	75	27,500	04/09/2018.	12/30/2022.
497266 AC 0	KIRBY CORP				2.C FE	500,000	107.668	538,340	500,000	500,000					4.200	4.200	MS	6,962	21,000	03/01/2018.	03/01/2028.
50067H AW 7	KORTH DIRECT MORTGAGE INC				1.E FE	500,000	99.709	498,545	500,000	500,000					5.500	5.500	FA	9,644	27,500	07/29/2020.	08/25/2025.
50067H BL 0	KORTH DIRECT MORTGAGE INC				1.G FE	750,000	99.282	744,615	750,000	750,000					5.250	5.250	FA	16,397	35,219	01/08/2021.	02/25/2026.
50067H BN 6	KORTH DIRECT MORTGAGE INC				1.F FE	1,000,000	99.216	992,160	1,000,000	1,000,000					5.000	5.000	MN	4,932	50,000	10/28/2020.	11/25/2025.
50067H CU 9	KORTH DIRECT MTG INC				1.F FE	1,500,000	100.000	1,500,000	1,500,000	1,500,000					4.750	4.750	MN	11,712	6,333	10/29/2021.	11/25/2026.
50155Q AC 4	KYNDRYL HOLDINGS INC				2.C FE	986,610	96.779	967,790	1,000,000	986,933		323			2.700	2.737	AO	6,732		11/16/2021.	10/15/2028.
50155Q AE 0	KYNDRYL HOLDINGS INC				2.C FE	488,800	96.011	480,055	500,000	488,988		188			3.150	3.222	AO	3,927		11/16/2021.	10/15/2031.
50247V AB 5	LYB INTERNATIONAL FINANCE B V				2.B FE	588,061	127.939	669,121	523,000	586,343		(1,719)			5.250	4.669	JJ	12,713	27,458	10/10/2019.	07/15/2043.
50247V AC 3	LYB INTERNATIONAL FINANCE B V				2.B FE	549,900	122.990	614,950	500,000	548,621		(1,279)			4.878	4.435	MS	7,150	24,375	10/24/2019.	03/15/2044.
50540R AU 6	LABORATORY CORP OF AMERICA HOLDINGS			2	2.B FE	502,430	108.008	540,040	500,000	501,399		(258)			3.600	3.583	MS	5,967	18,000	08/16/2017.	09/01/2027.
50587K AA 9	LAFARGEHOLCIM FINANCE US LLC				2.B FE	481,590	106.896	534,480	500,000	489,893		2,166			3.500	3.634	MS	4,795	17,500	03/08/2018.	09/22/2026.
524660 AW 7	LEGGETT & PLATT INC SENIOR NT			2	2.B FE	249,265	100.967	252,418	250,000	249,977		68			3.400	3.410	FA	3,214	8,500	08/09/2012.	08/15/2022.
52517P 2S 9	LEHMAN BROTHERS HLDS EURO MED TERM NTZ			2	6.	116,387			99,643						6.200	5.308	JD	271		06/01/2007.	06/15/2027.
52517P 2S 9	LEHMAN BROTHERS HLDS EURO MED TERM NTZ			2	6.	310,876			293,441						6.200	5.852	JD	798		06/15/2007.	06/15/2027.
52517P 3Y 5	LEHMAN BROS HOLDINGS MED TERM NTS			2	6.	333,415			328,701						6.625	6.531	JJ	9,367		07/13/2007.	07/27/2027.
52517P SZ 5	LEHMAN BROTHERS HOLDING NOTES				6.	157,778			146,498						5.875	5.455	MN	1,085		06/18/2004.	11/15/2017.
52517P SZ 5	LEHMAN BROTHERS HOLDING NOTES				6.	58,991			49,628						5.875	4.942	MN	367		06/18/2004.	11/15/2017.
52519F DJ 7	LEHMAN BROS NOTES SERIES A			2	6.	134,978			131,592						5.700	5.557	MON	617		12/27/2004.	12/14/2029.
5252M0 BZ 9	LEHMAN BROS HOLDING INC MED TERM NOTE				6.	212,522			197,311						5.625	5.222	JJ	4,865		03/07/2008.	01/24/2013.
53036L AA 8	LIBERTY COMMERCIAL FINANCE LLC			2	2.B FE	1,000,000	100.057	1,000,570	1,000,000	1,000,000					6.000	6.000	JD	4,932	31,333	06/22/2021.	06/30/2026.
531543 AC 0	LIBERTY UNIVERSITY INC SENIOR DEB				1.D FE	621,192	121.271	727,626	600,000	614,790		(733)			5.100	4.926	MS	10,144	30,600	06/17/2013.	03/01/2042.
540424 AP 3	LOEWS CORP SENIOR NT				1.G FE	773,465	132.955	930,685	700,000	743,984		(3,362)			6.000	5.430	FA	17,490	42,000	06/21/2013.	02/01/2035.
540424 AP 3	LOEWS CORP SENIOR NT				1.G FE	587,870	132.955	664,775	500,000	559,031		(4,512)			6.000	5.103	FA	12,493	30,000	09/04/2015.	02/01/2035.
540424 AP 3	LOEWS CORP SENIOR NT				1.G FE	590,490	132.955	664,775	500,000	571,035		(5,429)			6.000	5.081	FA	12,493	30,000	06/01/2018.	02/01/2035.
543190 AB 8	LONGTRAIN LEASING III LLC				1.F FE	492,699	99.714	488,693	490,095	490,095		(1,432)			4.600	4.576	JJ	10,438	19,898	05/01/2018.	01/15/2025.
543859 AH 5	LORAL CORPORATION DEBENTURES				1.G FE	95,760	109.629	105,244	96,000	95,988		7			7.000	7.018	MS	1,970	6,720	10/28/1993.	09/15/2023.
543859 AH 5	LORAL CORPORATION DEBENTURES				1.G FE	537,685	109.629	548,145	500,000	503,624		(2,174)			7.000	6.509	MS	10,260	35,000	04/22/2009.	09/15/2023.
546850 BY 3	LOUISVILLE KY REGL ARPT AUTH				1.F FE	509,905	105.426	527,130	500,000	502,399		(959)			3.683	3.611	JJ	9,233	18,415	09/12/2014.	07/01/2024.
548661 CL 9	LOWES COS INC				2.A FE	576,960	129.175	645,875	500,000	565,177		(4,419)			5.800	5.026	AO	6,118	29,000	05/13/2019.	10/15/2036.
54866N BP 3	LOWES COMPANIES				2.A FE	91,160	124.842	124,842	100,000	98,322		296			7.200	7.898	MS	2,387	7,200	06/16/2000.	09/01/2027.
55316F AC 3	MM FINISHED LOTS HLDGS				1.F FE	32,054	100.000	29,481	29,481	29,867		(257)			7.250	6.668	MON	1,956	9,446	02/28/2020.	01/31/2024.
55317H AA 2	MM FINISHED LOTS HLDGS 3 LLC				1.F FE	102,975	99.323	102,278	102,975	102,975					6.500	6.500	MN	568	9,427	11/13/2020.	11/30/2025.
55336V AG 5	MPLX L P			2	2.B FE	487,946	108.536	542,680	500,000	496,093		1,465			4.875	4.995	JD	2,003	24,375	09/29/2016.	12/01/2024.
55336V AG 5	MPLX L P			2	2.B FE	502,470	108.536	542,680	500,000	500,801		(300)			4.875	4.851	JD	2,003	24,375	09/29/2016.	12/01/2024.
55336V AM 2	MPLX L P				2.B FE	574,638	111.719	670,314	600,000	578,213		1,341			4.500	4.699	AO	5,696	27,000	05/10/2019.	04/15/2038.
55336V AM 2	MPLX L P				2.B FE	414,084	111.719	446,876	400,000	413,596		(488)			4.500	4.347	AO	3,797	18,000	08/14/2019.	04/15/2038.
559080 AF 3	MAGELLAN MIDSTREAM PARTNERS L P				2.A FE	602,592	103.544	621,264	600,000	602,522		(70)			4.200	4.182	JD	2,071	25,200	10/16/2019.	12/01/2042.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
559080 AF 3	MAGELLAN MIDSTREAM PARTNERS L P.				2.A FE	792,399	103.544	802,466	775,000	791,927		(472)			4.200	4.108	JD	2,675	32,550	10/15/2020.	12/01/2042.
56045R DE 6	MAINE STATE MUNI BOND BK				1.E FE	423,780	112.071	448,284	400,000	407,467		(1,948)			4.450	4.200	MN	2,926	17,800	06/20/2014.	11/01/2025.
56585A AF 9	MARATHON PETROLEUM CORP SENIOR BD			2	2.B FE	346,200	136.500	409,500	300,000	331,706		(1,699)			6.500	5.633	MS	6,464	19,500	07/17/2013.	03/01/2041.
56585A AF 9	MARATHON PETROLEUM CORP SENIOR BD			2	2.B FE	600,475	136.500	682,500	500,000	572,931		(3,907)			6.500	5.412	MS	10,774	32,500	12/01/2014.	03/01/2041.
56585A AF 9	MARATHON PETROLEUM CORP SENIOR BD			2	2.B FE	857,535	136.500	1,023,750	750,000	829,703		(4,270)			6.500	5.685	MS	16,161	48,750	07/24/2015.	03/01/2041.
56607V AA 8	MARBLE POINT LN FING LTD				1.G FE	500,000	97.276	486,380	500,000	500,000					7.500	7.500	MN	4,623	37,500	11/16/2018.	11/16/2025.
570535 AK 0	MARKEL CORP SENIOR BD				2.B FE	530,615	101.985	509,925	500,000	501,354		(2,709)			4.900	4.617	JJ	12,284	24,500	08/08/2012.	07/01/2022.
57419R PG 4	MARYLAND ST CMNTY DEV ADMIN DEPT				1.C FE	502,500	105.632	528,160	500,000	500,737		(233)			3.646	3.628	MS	6,043	18,230	09/12/2014.	03/01/2025.
574218 NF 6	MARYLAND ST HLTH & HGR EDL FACS REV				1.F FE	496,250	120.002	600,010	500,000	497,684		160			4.665	4.700	JJ	11,694	23,325	05/21/2013.	07/01/2036.
575898 CS 8	MASSACHUSETTS ST PORT AUTH				1.G FE	117,000	116.366	116,366	100,000	109,471		(997)			6.202	5.301	JJ	3,110	6,202	09/12/2014.	07/01/2031.
58278L AA 4	MCREIF SUBREIT LLC				1.F FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					6.750	6.750	MN	10,171	67,500	11/06/2020.	11/06/2023.
58278L AC 0	MCREIF SUBREIT LLC				1.F FE	1,400,000	98.205	1,374,870	1,400,000	1,400,000					5.000	5.000	AO	17,452		10/13/2021.	10/15/2026.
582839 AF 3	MEAD JOHNSON NUTRITION CO				1.G FE	559,880	141.658	708,290	500,000	543,770		(2,454)			5.900	5.269	MN	4,849	29,500	08/26/2015.	11/01/2039.
583928 AE 6	MEDALLION FINANCIAL CORP				1.G FE	500,000	95.000	475,000	500,000	500,000					7.500	7.500	JD	103	39,688	12/21/2020.	12/30/2027.
583928 AE 6	MEDALLION FINANCIAL CORP				1.G FE	1,000,000	95.000	950,000	1,000,000	1,000,000					7.500	7.500	JD	205	75,000	04/19/2021.	12/30/2027.
585055 BT 2	MEDTRONIC INC				1.G FE	74,434	122.676	90,780	74,000	74,058		(65)			4.337	4.312	MS	941	3,618	09/02/2015.	03/15/2035.
585055 BT 2	MEDTRONIC INC				1.G FE	519,590	122.676	613,380	500,000	513,180		(1,001)			4.337	4.173	MS	6,357	21,685	09/02/2015.	03/15/2035.
585055 BT 2	MEDTRONIC INC				1.G FE	503,171	122.676	613,380	500,000	502,134		(162)			4.337	4.310	MS	6,357	21,685	09/02/2015.	03/15/2035.
59151K AJ 7	METHANEX CORP			2	3.B FE	517,000	99.852	499,260	500,000	512,880		(575)			5.650	5.464	JD	2,322	28,250	01/14/2015.	12/01/2044.
59151K AJ 7	METHANEX CORP			2	3.B FE	524,250	99.852	499,260	500,000	518,373		(820)			5.650	5.389	JD	2,322	28,250	01/21/2015.	12/01/2044.
59217G AX 7	METROPOLITAN LIFE GLOBAL FDG I MED TERM				1.D FE	499,745	102.318	511,590	500,000	499,977		23			3.000	3.002	JJ	7,151	15,000	01/10/2013.	01/10/2023.
59217G AX 7	METROPOLITAN LIFE GLOBAL FDG I MED TERM				1.D FE	484,400	102.318	511,590	500,000	498,375		1,625			3.000	3.097	JJ	7,151	15,000	03/04/2014.	01/10/2023.
597839 CF 4	MIDLOTHIAN TEX CMNTY DEV CORP			2	1.C FE	437,580	109.383	426,594	390,000	406,124		(6,047)			5.500	4.902	MS	7,111	21,450	04/27/2015.	09/01/2034.
60871R AD 2	MOLSON COORS BREWING CO SENIOR BD				2.C FE	618,672	120.183	721,098	600,000	613,049		(642)			5.000	4.849	MN	4,932	30,000	06/11/2013.	05/01/2042.
610335 AB 7	MONROE CAPITAL CORP				2.A FE	497,210	102.513	512,565	500,000	497,559		349			4.750	4.777	FA	9,890	15,833	01/25/2021.	02/15/2026.
610335 AB 7	MONROE CAPITAL CORP				2.A FE	1,017,500	102.513	1,025,130	1,000,000	1,015,313		(2,188)			4.750	4.668	FA	19,781	23,750	05/10/2021.	02/15/2026.
614810 AB 5	MONTPELIER RE HOLDINGS LTD FGN SR BD				1.G FE	510,720	102.759	513,795	500,000	500,635		(846)			4.700	4.601	AO	4,958	23,500	01/29/2013.	10/15/2022.
61746B CY 0	MORGAN STANLEY				1.G FE	566,835	119.147	595,735	500,000	538,291		(8,354)			6.250	5.513	FA	12,329	31,250	08/02/2018.	08/09/2026.
61746B EF 9	MORGAN STANLEY				1.G FE	983,850	110.297	1,102,970	1,000,000	991,942		1,612			3.625	3.685	JJ	16,288	36,250	01/19/2017.	01/20/2027.
61768H AV 8	MORGAN STANLEY CAPITAL I TRUST				1.A FE	2,244,063	108.439	2,168,780	2,000,000	2,240,737		(3,325)			3.806	3.392	MS	25,234	25,373	08/27/2021.	03/15/2052.
61945C AD 5	MOSAIC CO SENIOR BD			2	2.C FE	584,200	123.479	617,395	500,000	552,167		(4,603)			5.450	4.664	MN	3,434	27,250	04/08/2015.	05/15/2033.
61945C AD 5	MOSAIC CO SENIOR BD			2	2.C FE	566,320	123.479	617,395	500,000	541,330		(3,647)			5.450	4.812	MN	3,434	27,250	05/01/2015.	05/15/2033.
61945C AE 3	MOSAIC CO			2	2.C FE	545,770	131.993	659,965	500,000	536,448		(1,708)			5.625	5.153	MN	3,545	28,125	08/15/2016.	11/15/2043.
61980A AD 5	MOTIVA ENTERPRISES LLC				2.B FE	591,655	122.573	612,865	500,000	571,187		(3,955)			6.850	5.789	JJ	15,858	34,250	11/20/2016.	01/15/2040.
61980A AD 5	MOTIVA ENTERPRISES LLC				2.B FE	602,718	122.573	625,122	510,000	590,430		(4,468)			6.850	5.796	JJ	16,175	34,935	04/22/2019.	01/15/2040.
61980A AD 5	MOTIVA ENTERPRISES LLC				2.B FE	590,735	122.573	612,865	500,000	578,710		(4,373)			6.850	5.798	JJ	15,858	34,250	04/25/2019.	01/15/2040.
628530 BC 0	MYLAN INC			2	2.C FE	522,140	122.951	614,755	500,000	518,149		(851)			5.400	5.171	MN	2,367	27,000	05/04/2017.	11/29/2043.
62946A AD 6	NP SPE II LLC 2017-1				1.F FE	497,813	103.575	517,875	500,000	498,666		317			4.219	4.238	AO	4,161	21,095	07/26/2018.	10/20/2027.
62947A AC 7	NPRL 2019-2A A3 MTGE				1.F FE	504,375	103.388	516,940	500,000	503,737		(638)			3.802	3.769	MN	3,125	19,010	11/20/2019.	11/19/2049.
631103 AG 3	NASDAQ INC				2.B FE	482,485	108.668	543,340	500,000	490,430		2,167			3.850	3.990	JJ	8,122	19,250	05/10/2018.	06/30/2026.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
63258L AA 8	NATIONAL BANCORP HOLDINGS INC.				1.G FE	500,000	100.000	500,000	500,000	500,000					5.735	5.735	JJ	12,098	14,184	01/20/2021.	01/30/2031.
636180 BM 2	NATIONAL FUEL GAS CO.			2	2.C FE	504,895	109.315	546,575	500,000	501,565		(481)			5.200	5.150	JJ	12,038	26,000	06/26/2015.	07/15/2025.
636180 BN 0	NATIONAL FUEL GAS CO.				2.C FE	495,495	105.857	529,285	500,000	497,359		466			3.950	3.986	MS	5,790	19,750	01/18/2018.	09/15/2027.
636190 AA 8	NATIONAL FUNDING INC.				2.A FE	2,000,000	99.281	1,985,620	2,000,000	2,000,000					5.750	5.750	FA	47,890	38,333	08/31/2021.	08/31/2026.
637432 NX 9	NATIONAL RURAL UTILS COOP FIN CORP.				1.E FE	1,445,520	94.030	1,429,256	1,520,000	1,449,865		4,345			1.650	1.735	JD	2,061	12,540	06/29/2021.	06/15/2031.
637432 NX 9	NATIONAL RURAL UTILS COOP FIN CORP.				1.E FE	966,860	94.030	940,300	1,000,000	967,993		1,133			1.650	1.707	JD	1,356	8,250	09/07/2021.	06/15/2031.
63968A QQ 1	NEBRASKA PUB PWR DIST.				1.E FE	686,370	118.929	713,574	600,000	645,927		(5,741)			5.323	4.653	JJ	16,013	31,938	03/26/2015.	01/01/2030.
647677 AF 0	NEW ORLEANS NAVY HSG LLC.				1.E FE	550,316	102.980	552,761	536,765	557,493		(3,015)			4.314	4.208	JD	1,015	27,362	04/23/2014.	12/15/2029.
647677 AJ 2	NEW ORLEANS NAVY HSG LLC.				1.E FE	581,000	121.888	609,440	500,000	557,073		(3,374)			5.754	4.952	JD	1,261	57,540	03/03/2015.	12/15/2038.
647677 AJ 2	NEW ORLEANS NAVY HSG LLC.				1.E FE	559,710	121.888	609,440	500,000	546,078		(2,724)			5.754	5.140	JD	1,261		02/03/2017.	12/15/2038.
649604 AG 0	NEW YORK MORTGAGE TRUST INC.			2	2.A FE	1,000,000	99.121	991,210	1,000,000	1,000,000					5.750	5.750	AO	14,336	29,229	04/28/2021.	04/30/2026.
649604 AG 0	NEW YORK MORTGAGE TRUST INC.			2	2.A FE	1,020,000	99.121	991,210	1,000,000	1,016,957		(3,043)			5.750	5.637	AO	14,336	29,229	06/17/2021.	04/30/2026.
651639 AM 8	NEWMONT MINING CORP SENIOR BD.				2.A FE	537,200	139.143	695,715	500,000	524,793		(1,397)			6.250	5.817	AO	7,791	31,250	06/03/2013.	10/01/2039.
651639 AP 1	NEWMONT MINING CORP BOND.			2	2.A FE	463,300	124.749	623,745	500,000	474,586		1,292			4.888	5.275	MS	7,165	24,375	05/03/2013.	03/15/2042.
65342V AA 9	NEXPOINT REAL ESTATE FIN INC.				2.B FE	795,680	102.617	820,936	800,000	796,193		513			5.750	5.781	MN	7,562	24,406	04/20/2021.	05/01/2026.
65342V AA 9	NEXPOINT REAL ESTATE FIN INC.				2.B FE	513,790	102.617	513,085	500,000	513,530		(260)			5.750	5.596	MN	4,726		12/20/2021.	05/01/2026.
65344M AA 7	NEXPOINT REAL ESTATE FIN OPER PRT L P.				2.B FE	989,800	87.890	878,900	1,000,000	991,173		1,373			7.500	7.577	AO	15,822	75,000	10/13/2020.	10/15/2025.
65364U AH 9	NIAGARA MOHAWK POWER.			2	2.A FE	499,995	112.369	561,845	500,000	499,997		0			4.278	4.278	AO	5,333	21,390	09/22/2014.	10/01/2034.
656531 AD 2	NORSK HYDRO ASA YANKEE DEB.				1.D FE	526,195	120.263	601,315	500,000	505,270		(1,375)			7.150	6.794	MN	4,505	35,750	03/19/2009.	11/15/2025.
665501 AK 8	NORTHERN NATURAL GAS CO.				1.F FE	496,710	114.073	570,365	500,000	497,427		124			4.100	4.127	MS	6,010	20,500	05/04/2016.	09/15/2042.
665501 AK 8	NORTHERN NATURAL GAS CO.				1.F FE	996,270	114.073	1,140,730	1,000,000	997,083		141			4.100	4.115	MS	12,019	41,000	05/18/2016.	09/15/2042.
665789 AX 1	NORTHERN STATES POWER CO.			2	1.F FE	455,000	101.961	509,805	500,000	466,714		1,644			3.700	4.066	AO	4,612	18,500	12/02/2014.	10/01/2042.
667469 AA 8	NORTHWEST FLORIDA TIMBER FIN LLC.				1.E FE	295,800	103.577	310,731	300,000	296,990		420			4.750	4.817	MS	4,607	14,250	03/28/2019.	03/04/2029.
669771 AS 6	NOVA GAS TRANSMISSION LTD DEBS.				2.A FE	100,000	108.078	108,078	100,000	100,000					7.875	7.875	AO	1,963	7,875	06/16/1993.	04/01/2023.
66982E AA 0	A10 CAPITAL LLC.				2.B FE	2,000,000	101.278	2,025,560	2,000,000	2,000,000					5.875	5.875	FA	48,932	39,167	08/17/2021.	08/17/2026.
67077M AN 8	NUTRIEN LTD.				2.B FE	1,004,769	113.111	1,131,110	1,000,000	1,003,712		(282)			4.125	4.105	MS	12,092	41,250	04/12/2018.	03/15/2035.
67078A AD 5	NVENT FINANCE SARL.			2	2.C FE	503,999	110.936	554,680	500,000	502,617		(436)			4.550	4.514	AO	4,799	22,750	10/31/2018.	04/15/2028.
67103B AA 8	OFS CAPITAL CORP.				2.B FE	1,005,000	100.658	1,006,580	1,000,000	1,004,375		(625)			4.750	4.726	FA	18,610	23,750	02/12/2021.	02/10/2026.
67114Q AA 2	OWS CRE FUNDING I LLC.				1.F FE	2,500,000	100.000	2,500,000	2,500,000	2,500,000					5.003	5.003	MS	41,463	4,167	12/03/2021.	09/15/2023.
67181D AE 1	OAK STREET INVESTMENT GRADE NE.				1.F FE	763,125	102.767	770,753	750,000	762,864		(261)			3.390	3.332	MON	2,090	25,425	11/20/2020.	10/20/2050.
67420B AA 4	OASIS 2020-1 LLC.				1.G FE	103,737	100.039	104,038	103,997	103,997		375			3.819	3.829	MON		6,806	05/15/2020.	10/15/2021.
67422C AA 0	OASIS SECURITISATION LTD.				1.G FE	967,010	99.811	965,188	967,015	967,010		0			2.143	2.143	AO	5,167	2,303	11/05/2021.	10/15/2033.
674599 BM 6	OCCIDENTAL PETROLEUM CORP.				3.B FE	196,500	117.000	234,000	200,000	199,313		110			7.200	7.328	AO	3,590	14,400	01/05/1999.	04/01/2028.
674599 BM 6	OCCIDENTAL PETROLEUM CORP.				3.B FE	385,828	117.000	468,000	400,000	397,218		445			7.200	7.464	AO	7,180	28,800	01/13/1999.	04/01/2028.
674599 BM 6	OCCIDENTAL PETROLEUM CORP.				3.B FE	97,250	117.000	117,000	100,000	99,460		86			7.200	7.404	AO	1,795	7,200	02/03/1999.	04/01/2028.
674599 DK 8	OCCIDENTAL PETROLEUM CORP.				3.B FE	505,400	103.001	515,005	500,000	505,264		(136)			4.500	4.452	JJ	10,418	22,500	10/08/2019.	07/15/2044.
677050 AC 0	OGLETHORPE POWER CORP BOND SER 2007 144A.				1.F FE	588,500	120.325	601,625	500,000	543,249		(4,805)			6.191	5.260	JJ	15,520	30,955	01/23/2013.	01/01/2031.
677050 AJ 5	OGLETHORPE POWER CORP BOND SER A.				2.A FE	494,775	106.991	534,955	500,000	496,397		172			4.200	4.244	JD	1,726	21,000	01/08/2013.	12/01/2042.
677071 AB 8	OHANA MILITARY COMNTYS LLC BOND SER A CL.				1.D FE	278,000	119.719	299,298	250,000	265,901		(1,247)			6.043	5.434	AO	3,767	15,108	09/05/2012.	10/01/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
677071 AF 9	OHANA MILITARY COMMUNITIES LLC BOND SER				1.D FE	131,839	108.180	139,827	129,254	129,947		(178)			5.675	5.564	AO	1,829	8,257	04/26/2011.	10/01/2026.
677071 AG 7	OHANA MILITARY COMMUNITIES LLC				1.D FE	580,315	121.922	609,610	500,000	563,748		(4,322)			5.780	4.980	AO	7,205	28,900	03/27/2018.	10/01/2036.
677071 AM 4	OHANA MILITARY COMMUNITIES BND SER B 144				1.D FE	367,087	106.676	364,237	341,442	348,980		(1,897)			5.462	5.080	AO	4,650	21,028	12/09/2009.	10/01/2026.
678331 DD 8	OKANOGAN CNTY WASH PUB UTIL DIST REV				1.E FE	346,450	142.842	464,237	325,000	339,642		(774)			6.046	5.672	JD	1,615	19,650	07/19/2013.	12/01/2040.
67910H MS 6	OKLAHOMA MUNI PWR SYS BABS				1.F FE	463,725	145.601	604,244	415,000	448,620		(1,868)			6.310	5.647	JJ	13,129	26,187	02/14/2014.	01/01/2040.
680223 AK 0	OLD REPUBLIC INTL CORP				2.B FE	492,250	108.221	541,105	500,000	495,780		921			3.875	3.936	FA	6,741	19,375	03/06/2018.	08/26/2026.
68233D AR 8	ONCOR ELECTRIC DELIVERY				1.F FE	186,000	104.011	208,022	200,000	199,588		619			7.000	7.527	MS	4,641	14,000	12/17/2002.	09/01/2022.
68245J AB 6	ONEBEACON US HOLDINGS INC SENIOR NT				1.G FE	506,250	102.713	513,565	500,000	500,459		(551)			4.600	4.543	MN	3,277	23,000	11/27/2012.	11/09/2022.
68245J AB 6	ONEBEACON US HOLDINGS INC SENIOR NT				1.G FE	508,150	102.713	513,565	500,000	501,455		(1,746)			4.600	4.526	MN	3,277	23,000	03/01/2018.	11/09/2022.
68268N AC 7	ONEOK PARTNERS				2.B FE	609,250	130.630	653,150	500,000	567,062		(4,547)			6.650	5.458	AO	8,290	33,250	03/28/2013.	10/01/2036.
68268N AG 8	ONEOK PARTNERS LP SENIOR BD			2	2.B FE	866,078	125.987	944,903	750,000	829,009		(4,252)			6.133	5.311	FA	19,155	45,938	05/28/2013.	02/01/2041.
68389X AV 7	ORACLE CORP			2	2.A FE	502,500	110.684	553,420	500,000	501,530		(127)			4.300	4.279	JJ	10,367	21,500	07/02/2014.	07/08/2034.
68389X AV 7	ORACLE CORP			2	2.A FE	503,615	110.684	553,420	500,000	502,212		(184)			4.300	4.269	JJ	10,367	21,500	07/15/2014.	07/08/2034.
68389X BE 4	ORACLE CORP			2	2.A FE	492,270	106.949	534,745	500,000	494,934		395			3.900	3.961	MN	2,458	19,500	05/05/2015.	05/15/2035.
691205 AA 6	OWL ROCK TECHNOLOGY FINANCE CORP				2.C FE	527,500	111.690	558,450	500,000	523,490		(4,010)			6.750	6.398	JD	92	33,750	07/22/2020.	06/30/2025.
69121D AA 8	OWL ROCK CAPITAL CORP II				2.C FE	1,021,880	104.296	1,042,960	1,000,000	1,018,051		(3,829)			4.625	4.526	MN	4,435	46,250	01/23/2020.	10/25/2024.
69121K AB 0	OWL ROCK CAPITAL CORP				2.C FE	498,090	103.954	519,770	500,000	498,387		297			4.000	4.015	MS	5,041	20,000	12/06/2019.	03/30/2025.
69320N AA 5	PCAP HOLDINGS LP				2.B FE	1,500,000	98.752	1,481,280	1,500,000	1,500,000					6.500	6.500	JJ	48,884		07/08/2021.	07/15/2028.
693506 BE 6	PPG INDUSTRIES INC				2.A FE	588,790	129.153	645,765	500,000	570,184		(3,727)			5.500	4.671	MN	3,466	27,500	01/25/2017.	11/15/2040.
702333 5E 1	PASADENA TEX INDPT SCH DIST			2	1.A FE	303,000	100.359	301,077	300,000	300,047		(559)			4.089	4.049	FA	4,638	12,267	06/05/2014.	02/15/2030.
705322 AL 9	PEDERNALES ELECTRIC COOP INC BOND SER 02				1.D FE	110,750	102.649	102,649	100,000	100,458		(1,618)			5.952	5.374	MN	750	11,904	07/12/2011.	11/15/2022.
708062 AC 8	PENNANTPARK INVESTMENT CORP				2.B FE	497,215	99.174	495,870	500,000	497,545		330			4.500	4.525	MN	3,699	11,875	04/21/2021.	05/01/2026.
708062 AD 6	PENNANTPARK INVESTMENT CORP				2.B FE	995,500	99.255	992,550	1,000,000	995,650		150			4.000	4.018	MN	6,575		11/16/2021.	11/01/2026.
70806T AG 0	PENNANPARK CLO I LTD				1.C FE	500,000	100.000	500,000	500,000	500,000					4.266	4.266	QU	4,500	21,330	09/19/2019.	10/15/2031.
70806U AG 7	PENNANTPARK CLO PNTPK				1.C FE	1,000,000	96.739	967,390	1,000,000	1,000,000					3.140	3.140	QU	6,624	22,503	12/24/2020.	01/15/2032.
716442 AH 1	SUNCOR ENERGY INC PETRO CANADA				2.A FE	565,865	120.313	601,565	500,000	553,154		(4,622)			5.350	4.727	JJ	12,386	26,750	04/22/2019.	07/15/2033.
71644E AF 9	PETRO CANADA				2.A FE	190,000	128.118	256,236	200,000	197,951		300			7.000	7.368	MN	1,764	14,000	03/08/1999.	11/15/2028.
71644E AG 7	PETRO CANADA SENIOR NT				2.A FE	685,332	128.563	771,378	600,000	651,314		(3,849)			5.950	5.209	MN	4,499	35,700	06/19/2013.	05/15/2035.
718172 AM 1	PHILIP MORRIS INTERNATIONAL INC				1.F FE	1,143,020	113.141	1,131,410	1,000,000	1,138,934		(4,086)			4.375	3.828	MN	7,192	21,875	05/20/2021.	11/15/2041.
718172 AU 3	PHILIP MORRIS INTL INC				1.F FE	471,230	107.223	536,115	500,000	476,795		1,127			3.875	4.112	FA	7,007	19,375	12/02/2016.	08/21/2042.
718546 AH 7	PHILLIPS 66				2.A FE	555,820	136.811	684,055	500,000	539,148		(1,925)			5.875	5.285	MN	4,829	29,375	07/23/2013.	05/01/2042.
718546 AH 7	PHILLIPS 66				2.A FE	1,140,750	136.811	1,368,110	1,000,000	1,103,819		(5,106)			5.875	5.150	MN	9,658	58,750	11/13/2014.	05/01/2042.
718549 AC 2	PHILLIPS 66 PARTNERS L P				2.C FE	724,733	117.238	879,285	750,000	729,618		883			4.680	4.843	FA	13,271	35,100	07/19/2016.	02/15/2045.
718549 AE 8	PHILLIPS 66 PARTNERS LP				2.C FE	846,704	121.745	992,222	815,000	845,959		(745)			4.900	4.717	AO	9,956	39,935	10/08/2020.	04/01/2046.
718781 CE 5	PHILOMATH ORE SCH DIST				1.B FE	291,188	112.591	281,478	250,000	266,617		(3,068)			5.472	4.698	JD	600	13,680	06/09/2014.	06/15/2027.
720186 AH 8	PIEDMONT NATURAL GAS CO INC			2	2.A FE	499,130	111.417	557,085	500,000	499,460		44			4.100	4.107	MS	5,841	20,500	09/15/2014.	09/18/2034.
72018Q AD 3	PIEDMONT NATURAL GAS CO INC MED TERM NT				2.A FE	534,685	116.096	580,480	500,000	506,900		(1,840)			7.400	6.920	AO	9,022	37,000	03/03/2009.	10/03/2025.
72650R AR 3	PLAINS ALL AMERICAN PIPELINE L P SENIOR				2.C FE	547,335	128.317	641,585	500,000	533,366		(2,224)			6.650	6.075	JJ	15,395	33,250	10/08/2015.	01/15/2037.
73358W HG 2	PORT AUTH OF N Y & N J			2	1.E FE	517,000	100.937	504,685	500,000	500,841		(3,364)			4.500	4.352	AO	5,610	22,500	07/17/2014.	04/01/2037.
73358W TZ 7	PORT AUTH N Y & N J			2	1.E FE	500,000	107.293	536,465	500,000	500,000					4.426	4.426	AO	4,669	22,130	10/07/2014.	10/15/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
737679 CY 4	POTOMAC ELECTRIC POWER				1.F FE	288,913	120.155	348,450	290,000	289,557		36			5.750	5.772	AO	3,518	16,675	09/16/2004.	04/15/2034.
740189 AN 5	PRECISION CASTPARTS CORP			2	1.C FE	746,250	116.850	876,375	750,000	747,526		192			4.200	4.221	JD	1,381	31,500	06/04/2015.	06/15/2035.
742404 AN 6	PRINCETON THEOLOGICAL SEMINARY DEB				1.B FE	509,030	109.507	547,535	500,000	503,087		(686)			4.555	4.474	JJ	11,419	22,775	10/16/2013.	07/01/2026.
74251V AH 5	PRINCIPAL FINANCIAL GROUP INC SENIOR BD				1.G FE	500,000	102.780	513,900	500,000	500,000					3.125	3.125	MN	1,969	15,625	11/26/2012.	05/15/2023.
74267C AC 0	PROASSURANCE CORP SENIOR NT				2.C FE	510,760	105.322	526,610	500,000	501,816		(991)			5.300	5.188	MN	3,340	26,500	11/25/2013.	11/15/2023.
74267C AC 0	PROASSURANCE CORP SENIOR NT				2.C FE	531,750	105.322	526,610	500,000	510,583		(5,773)			5.300	4.984	MN	3,340	26,500	05/14/2018.	11/15/2023.
743315 AJ 2	PROGRESSIVE CORP				1.F FE	94,553	129.412	129,412	100,000	98,622		192			6.625	7.007	MS	2,196	6,625	04/15/2002.	03/01/2029.
743755 AJ 9	PROVIDENCE HEALTH & SVCS BOND				1.D FE	515,650	104.920	524,600	500,000	502,514		(1,436)			4.379	4.246	AO	5,459	21,895	10/09/2013.	10/01/2023.
74432Q AC 9	PRUDENTIAL FINANCIAL INC				1.G FE	190,250	129.695	259,390	200,000	196,279		324			5.750	6.045	JJ	5,325	11,500	12/19/2003.	07/15/2033.
74432Q AC 9	PRUDENTIAL FINANCIAL INC				1.G FE	195,060	129.695	259,390	200,000	198,115		164			5.750	5.896	JJ	5,325	11,500	12/29/2003.	07/15/2033.
74432Q AC 9	PRUDENTIAL FINANCIAL INC				1.G FE	98,250	129.695	129,695	100,000	99,351		56			5.750	5.852	JJ	2,662	5,750	01/15/2004.	07/15/2033.
74432Q AC 9	PRUDENTIAL FINANCIAL INC				1.G FE	297,000	129.695	389,085	300,000	298,881		97			5.750	5.808	JJ	7,987	17,250	02/12/2004.	07/15/2033.
74443D CK 5	PUBLIC FIN AUTH WIS EDL FAC				3.A FE	557,060	104.323	521,615	500,000	544,467		(4,722)			6.750	6.059	JD	2,774	33,750	05/08/2019.	06/01/2031.
74443D DV 0	PUBLIC FIN AUTH WIS EDL FAC				2.C FE	510,000	101.339	506,695	500,000	509,167		(833)			5.660	5.549	JD	2,326	28,300	05/12/2020.	06/01/2028.
74443D DW 8	PUBLIC FIN AUTH WIS EDL FAC				2.C FE	510,000	101.186	505,930	500,000	509,167		(833)			5.960	5.843	JD	2,449	29,800	05/12/2020.	06/01/2028.
744573 AS 5	PUBLIC SERVICE ENTERPRISE GROUP				2.B FE	607,500	138.000	690,000	500,000	566,560		(7,196)			8.625	7.099	AO	9,098	43,125	06/07/2016.	04/15/2031.
745332 BL 9	PUGET SOUND ENERGY INC MED TERM NT SER B				1.F FE	538,655	125.109	625,545	500,000	513,819		(1,928)			7.000	6.498	MS	10,836	35,000	08/07/2009.	03/09/2029.
745332 BU 9	PUGET SOUND ENERGY INC				1.F FE	593,340	125.049	625,245	500,000	568,731		(5,123)			5.483	4.620	JD	2,253	27,415	04/11/2017.	06/01/2035.
747525 AF 0	QUALCOMM INC				1.F FE	478,590	106.344	531,720	500,000	489,805		3,059			3.450	3.604	MN	1,938	17,250	05/11/2018.	05/20/2025.
747525 AJ 2	QUALCOMM INC			2	1.F FE	500,765	123.556	617,780	500,000	500,501		(39)			4.650	4.643	MN	2,612	23,250	05/14/2015.	05/20/2035.
747525 AJ 2	QUALCOMM INC			2	1.F FE	488,250	123.556	617,780	500,000	492,260		603			4.650	4.762	MN	2,612	23,250	06/05/2015.	05/20/2035.
747525 AJ 2	QUALCOMM INC			2	1.F FE	464,170	123.556	617,780	500,000	476,278		1,848			4.650	5.009	MN	2,612	23,250	07/24/2015.	05/20/2035.
74834L AN 0	QUEST DIAGNOSTIC INC BOND				2.B FE	300,284	136.940	343,719	251,000	282,368		(2,024)			6.950	5.809	JJ	8,746	17,445	06/17/2013.	07/01/2037.
74834L AQ 3	QUEST DIAGNOSTICS INC				2.B FE	826,000	125.029	875,203	700,000	796,741		(5,374)			5.750	4.873	JJ	16,982	40,250	08/03/2016.	01/30/2040.
749607 AC 1	RLI CORP SENIOR NT				2.B FE	402,392	105.143	420,572	400,000	400,371		(223)			4.875	4.846	MS	5,716	19,500	10/03/2013.	09/15/2023.
75574U 40 8	READY CAPITAL CORP				2.A FE	400,000	25.550	102,200	400,000	400,000					6.200	6.200	JJ	10,464	49,600	07/18/2019.	07/30/2026.
75574U 40 8	READY CAPITAL CORP				2.A FE	507,520	25.550	127,750	500,000	506,657		(863)			6.200	6.108	JJ	13,079	6,200	12/02/2019.	07/30/2026.
755763 AC 3	READYCAP HOLDINGS LLC				1.F FE	1,500,000	99.079	1,486,185	1,500,000	1,500,000					4.500	4.500	AO	16,829		10/20/2021.	10/15/2026.
75972Y AA 9	RENAISSANCERE FINANCE INC				1.G FE	490,450	106.085	530,425	500,000	495,513		1,381			3.700	3.772	AO	4,612	18,500	05/11/2018.	04/01/2025.
75972Y AA 9	RENAISSANCERE FINANCE INC				1.G FE	491,185	106.085	530,425	500,000	495,808		1,290			3.700	3.766	AO	4,612	18,500	06/29/2018.	04/01/2025.
759911 5L 0	REGIONAL TRANSN AUTH ILL				1.C FE	1,495,245	96.949	1,454,235	1,500,000	1,495,318		73			3.050	3.060	AO	11,406	6,100	09/29/2021.	06/01/2043.
761713 BB 1	REYNOLDS AMERICAN INC			2	2.B FE	581,880	121.048	605,240	500,000	579,862		(2,018)			5.850	5.027	FA	11,059	14,625	03/18/2021.	08/15/2045.
763227 QB 4	RICHARDSON TEX			2	1.A FE	517,961	106.074	546,281	515,000	516,097		(356)			4.000	3.977	FA	7,788	20,600	03/27/2015.	02/15/2035.
78390X AC 5	SAIC INC SENIOR BD SER 1			2	2.C FE	834,000	121.780	913,350	750,000	806,403		(3,063)			5.950	5.351	JD	3,668	44,625	04/18/2013.	12/01/2040.
78413K AB 8	SES GLOBAL AMERICAS HLDGS GROUP				2.C FE	490,750	114.181	570,905	500,000	491,853		368			5.300	5.400	MS	7,042	26,500	09/12/2017.	03/25/2044.
78413K AB 8	SES GLOBAL AMERICAS HLDGS GROUP				2.C FE	486,865	114.181	570,905	500,000	488,431		522			5.300	5.443	MS	7,042	26,500	09/18/2017.	03/25/2044.
78413K AB 8	SES GLOBAL AMERICAS HLDGS GROUP				2.C FE	484,380	114.181	570,905	500,000	486,242		621			5.300	5.471	MS	7,042	26,500	10/04/2017.	03/25/2044.
78416E AE 3	SFS ASSET SECURITIZATION LLC				1.F FE	500,000	99.991	499,955	500,000	500,000					4.238	4.238	MON	1,742	21,190	07/13/2020.	06/10/2025.
78449A AA 0	SLAM LLC				1.F FE	980,744	98.036	954,871	974,000	974,000		(6,888)					MON		9,817	08/04/2021.	06/15/2046.
786005 PM 4	SACRAMENTO CALIF MUN UTIL DIST REV				1.C FE	501,251	140.408	631,836	450,000	482,024		(2,234)			6.322	5.676	MN	3,585	28,449	08/13/2013.	05/15/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
791697 BX 2	ST LOUIS MO SPL ADMIN. BOARD				1.B FE	318,603	117.397	352,191	300,000	308,920		(1,230)			4.750	4.473	AO	3,553	14,250	06/11/2014.	04/01/2029.
795681 GM 1	SALT LAKE CNTY UTAH MUN BLDG				1.B FE	357,594	122.800	368,400	300,000	329,152		(3,682)			5.820	4.883	JD	1,435	17,460	09/12/2014.	12/01/2029.
79588T AC 4	SAMMONS FINANCIAL GROUP INC			2	2.A FE	505,235	109.862	549,310	500,000	502,714		(534)			4.450	4.404	MN	2,987	22,250	05/09/2017.	05/12/2027.
797355 L7 7	SAN DIEGO CALIF UNI SCH DIST				1.D FE	484,288	114.582	492,703	430,000	452,263		(4,048)			5.260	4.670	JJ	11,340	22,618	07/21/2014.	07/01/2027.
798764 7F 7	SAN MARCOS TEX			2	1.C FE	500,000	106.157	530,785	500,000	500,000					4.000	4.000	FA	7,562	20,000	12/11/2014.	02/15/2032.
80349A AD 1	SARATOGA INVESTMENT CORP				2.A FE	1,515,000	101.901	1,528,515	1,500,000	1,513,364		(1,636)			4.375	4.332	FA	27,329	30,625	07/20/2021.	02/28/2026.
80349A AD 1	SARATOGA INVESTMENT CORP				2.A FE	1,031,250	101.901	1,019,010	1,000,000	1,029,447		(1,803)			4.375	4.242	FA	18,219		10/27/2021.	02/28/2026.
808626 AE 5	SCIENCE APPLICATIONS INTL CORP NOTE				2.C FE	607,150	133.244	666,220	500,000	553,429		(5,088)			7.125	5.868	JJ	17,861	35,625	02/29/2012.	07/01/2032.
812728 QQ 9	SEATTLE WASH WTR SYS				1.B FE	594,500	125.430	627,150	500,000	543,711		(6,640)			5.520	4.643	FA	11,494	27,600	09/12/2014.	08/01/2028.
816851 AP 4	SEMPRA ENERGY SENIOR BD				2.B FE	591,350	137.089	685,445	500,000	567,257		(3,789)			6.000	5.073	AO	6,329	30,000	10/21/2015.	10/15/2039.
822582 BE 1	SHELL INTERNATIONAL FIN B V				1.D FE	694,162	116.499	815,493	700,000	696,139		290			4.130	4.165	MN	3,960	28,875	05/06/2015.	05/11/2035.
824348 AQ 9	SHERWIN-WILLIAMS CO				2.B FE	482,600	113.551	567,755	500,000	486,075		666			4.000	4.144	JD	877	20,000	11/04/2016.	12/15/2042.
833116 BT 2	SNOHOMISH CNTY WASH PUB UTIL DIST				1.D FE	387,906	110.337	375,146	340,000	354,447		(4,903)			5.254	4.605	JD	1,468	22,067	04/17/2014.	12/01/2025.
83417P AA 5	SOLARCITY LMC IV				1.F FE	106,501	101.291	121,171	119,626	119,626		99,374			4.180	4.695	FA		39,310	01/16/2020.	02/20/2021.
835495 AJ 1	SONOCO PRODUCTS CO SENIOR BD				2.B FE	540,500	134.393	671,965	500,000	534,935		(1,855)			5.750	5.319	MN	4,726	28,750	01/17/2019.	11/01/2040.
835495 AJ 1	SONOCO PRODUCTS CO SENIOR BD				2.B FE	540,490	134.393	671,965	500,000	534,927		(1,854)			5.750	5.319	MN	4,726	28,750	01/18/2019.	11/01/2040.
837004 CD 0	SOUTH CAROLINA ELECTRIC & GAS CO				1.F FE	570,415	128.058	640,290	500,000	552,985		(2,957)			5.500	4.821	JD	1,205	27,500	04/12/2016.	12/15/2039.
842471 BY 9	SOUTHERN CALIF PUB PWR AUTH				1.C FE	215,223	105.814	201,047	190,000	193,779		(2,988)			5.610	4.953	JD	876	14,586	04/09/2014.	07/01/2024.
84474Y AA 4	SOUTHWEST AIRLINES CO BOND SER 2007-1 CL				1.F FE	127,622	101.532	117,797	116,020	117,194		(1,518)			6.150	5.591	FA	2,971	12,131	07/08/2011.	02/01/2024.
84858D AA 6	SPIRIT AIRLINES INC				2.B FE	393,112	102.093	404,169	395,883	394,054		325			4.100	4.129	AO	4,047	17,122	12/19/2018.	04/01/2028.
850752 LP 9	SPRINGFIELD MASS				1.C FE	117,578	123.359	123,359	100,000	107,302		(1,348)			6.000	5.103	JD	493	6,000	09/11/2014.	06/01/2027.
858155 AE 4	STEELCASE INC				2.C FE	997,420	113.007	1,130,070	1,000,000	998,194		258			5.125	5.138	JJ	23,308	51,250	01/17/2019.	01/18/2029.
858568 AB 4	STELLUS CAPITAL INVESTMENT CORP				2.B FE	350,000	103.265	361,428	350,000	350,000					4.875	4.875	MS	4,301	15,735	01/14/2021.	03/30/2026.
858568 AB 4	STELLUS CAPITAL INVESTMENT CORP				2.B FE	357,000	103.265	361,428	350,000	356,140		(860)			4.875	4.779	MS	4,301	8,531	01/14/2021.	03/30/2026.
86213D AA 1	STORCENTRIC INC				1.G FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					5.875	5.875	FA	21,568	58,750	02/13/2020.	02/19/2023.
863667 AG 6	STRYKER CORP				2.A FE	495,640	121.080	605,400	500,000	496,433		160			4.375	4.413	MN	2,757	21,875	01/03/2017.	05/15/2044.
863667 AH 4	STRYKER CORP				2.A FE	480,975	106.471	532,355	500,000	489,327		2,784			3.750	3.898	MN	3,082	16,875	12/18/2018.	11/01/2025.
86765B AK 5	SUNOCO LOGISTICS PTNRS OPERS LP SENIOR B				2.C FE	580,000	121.446	607,230	500,000	554,800		(2,729)			6.100	5.259	FA	11,532	30,500	01/24/2013.	02/15/2042.
86765B AM 1	SUNOCO LOGISTICS PTNRS OPERS LP SEN BND			2	2.C FE	517,120	106.871	534,355	500,000	512,020		(586)			4.950	4.786	JJ	11,460	24,750	05/03/2013.	01/15/2043.
86765B AM 1	SUNOCO LOGISTICS PTNRS OPERS LP SEN BND			2	2.C FE	592,212	106.871	641,226	600,000	593,818		302			4.950	5.015	JJ	13,752	29,700	09/06/2016.	01/15/2043.
86944B AG 8	SUTTER HEALTH				1.F FE	1,001,570	99.855	998,550	1,000,000	1,001,470		(100)			2.294	2.290	FA	9,553	11,470	04/20/2021.	08/15/2030.
87168K AA 8	SYNERGY ONE LENDING INC				2.B FE	1,000,000	99.436	994,360	1,000,000	1,000,000					5.500	5.500	AO	13,712	11,764	10/14/2021.	10/14/2026.
872287 AF 4	TCI COMMUNICATIONS INC DEBS				1.G FE	99,625	124.407	124,407	100,000	99,941		15			7.875	7.905	FA	2,977	7,875	04/22/2002.	02/15/2026.
87233Q AC 2	TC PIPELINES LP				2.B FE	488,280	109.186	545,930	500,000	493,243		1,267			3.900	3.994	MN	1,923	19,500	02/23/2018.	05/25/2027.
87425E AJ 2	TALISMAN ENERGY INC SENIOR NT				2.B FE	526,250	116.482	582,410	500,000	516,688		(1,106)			5.850	5.558	FA	12,181	29,250	07/29/2013.	02/01/2037.
87425E AN 3	TALISMAN ENERGY INC FGN SR BD			2	2.B FE	491,765	113.110	508,995	450,000	478,963		(1,460)			5.500	5.033	MN	3,119	24,750	05/08/2013.	05/15/2042.
874476 HD 9	TALLAHASSEE FLA ENERGY SYS REV				1.C FE	648,939	142.918	828,924	580,000	626,984		(2,506)			5.969	5.335	AO	8,631	34,620	07/29/2013.	10/01/2040.
880162 DL 3	TEMPLE TX UTIL SYSTEMS TXBL			2	1.C FE	500,000	110.074	550,370	500,000	500,000					5.050	5.050	FA	10,515	25,250	03/19/2014.	08/01/2044.
880162 DL 3	TEMPLE TX UTIL SYSTEMS TXBL			2	1.C FE	522,000	110.074	550,370	500,000	507,541		(2,919)			5.050	4.837	FA	10,515	25,250	05/20/2014.	08/01/2044.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
88163V AD 1	TEVA PHARMACEUTICALS				3.C FE	567,145	104.830	524,150	500,000	542,540		(3,021)			6.150	5.422	FA	12,805	30,750	02/04/2014.	02/01/2036.
88163V AD 1	TEVA PHARMACEUTICALS				3.C FE	599,500	104.830	524,150	500,000	564,576		(4,585)			6.150	5.129	FA	12,805	30,750	07/15/2014.	02/01/2036.
882384 AC 4	TEXAS EASTERN TRANSMISSION LP SENIOR NT			2	1.G FE	499,010	101.081	505,405	500,000	499,954		92			2.800	2.806	AO	2,953	14,000	10/24/2012.	10/15/2022.
88283L HU 3	TEXAS ST TRANSN COMMN				1.A FE	587,155	122.042	610,210	500,000	545,653		(5,534)			5.178	4.409	AO	6,455	25,890	09/12/2014.	04/01/2030.
88315L AJ 7	TEXTAINER MARINE CONTAINERS LIMITED				1.F FE	890,467	99.293	925,163	931,750	891,460		1,017			2.110	2.208	MS	6,517	14,065	04/06/2021.	09/20/2045.
88315L AS 7	TEXTAINER MARINE CONTAINERS				1.F FE	1,436,275	98.047	1,431,486	1,460,000	1,436,514		240			1.940	1.972	FA	11,795	4,721	10/28/2021.	08/20/2046.
884903 BM 6	THOMSON REUTERS CORP FGN SR BD			2	2.B FE	958,750	109.048	1,090,480	1,000,000	969,272		1,475			4.500	4.694	MN	4,685	45,000	05/28/2013.	05/23/2043.
884903 BM 6	THOMSON REUTERS CORP FGN SR BD			2	2.B FE	388,106	109.048	463,454	425,000	397,517		1,319			4.500	4.928	MN	1,991	19,125	07/24/2013.	05/23/2043.
89153V AB 5	TOTAL CAPITAL INTL				1.E FE	336,737	100.290	342,992	342,000	341,953		568			2.875	2.920	FA	3,664	9,833	02/24/2014.	02/17/2022.
89352H AD 1	TRANS-CANADA PIPELINES LTD FGN SR NT				2.A FE	581,685	135.302	676,510	500,000	553,297		(3,384)			6.200	5.329	AO	6,540	31,000	01/07/2014.	10/15/2037.
89352H AD 1	TRANS-CANADA PIPELINES LTD FGN SR NT				2.A FE	523,427	135.302	608,859	450,000	503,676		(3,408)			6.200	5.330	AO	5,886	27,900	05/12/2016.	10/15/2037.
89367T AA 4	TRANSFORM LEASE OPCO LLC				2.B FE	2,000,000	98.684	1,973,680	2,000,000	2,000,000					6.125	6.125	MN	20,137		10/29/2021.	11/01/2026.
893830 AF 6	TRANSOCEAN SEDCO FOREX INC NOTE				5.C FE	288,750	59.050	147,625	250,000	250,000	161,875				7.500	6.494	AO	3,955	18,750	02/01/2012.	04/15/2031.
89642C AC 4	TRINITAS CAPITAL MANAGEMENT LLC				1.G FE	2,000,000	97.866	1,957,320	2,000,000	2,000,000					6.000	6.000	JJ	60,164		07/27/2021.	07/30/2026.
896442 AG 5	TRINITY CAPITAL INC				2.B FE	2,000,000	99.761	1,995,220	2,000,000	2,000,000					4.375	4.375	FA	36,438		08/24/2021.	08/24/2026.
89657A AB 2	TRINITY RAIL LEASING L.P.				1.F FE	505,000	102.047	510,235	500,000	497,202		(650)			4.620	4.574	MON	1,899	23,100	08/02/2018.	06/17/2020.
89657B AA 2	TRINITY RAIL LEASING 2019 LLC				1.F FE	930,575	102.651	910,842	887,319	905,342		(25,536)			3.820	3.642	MON	1,950	33,917	03/03/2020.	04/17/2023.
89657B AC 8	TRINITY RAIL LEASING 2019-2A A2 LLC				1.F FE	498,750	100.634	503,170	500,000	498,889		139			3.100	3.108	MON	595	15,500	12/02/2019.	10/17/2020.
89678F AA 8	TRISTATE CAPITAL HOLDINGS INC				2.B FE	661,375	109.561	712,147	650,000	660,631		(744)			5.750	5.651	MN	4,710	37,375	07/17/2020.	05/15/2030.
89679E AC 6	TRIUMPH BANCORP INC				1.G FE	2,000,000	94.914	1,898,280	2,000,000	2,000,000					3.500	3.500	MS	23,205		08/26/2021.	09/01/2031.
89680H AA 0	TRITON CONTAINER FINANCE LLC				1.F FE	894,218	99.164	928,423	936,250	895,229		1,034			2.110	2.209	MS	6,549	14,178	04/06/2021.	09/20/2045.
89680H AE 2	TRITON CONTAINER FINANCE LLC				1.F FE	920,146	97.751	915,194	936,250	920,526		388			1.860	1.893	MS	5,773	13,264	03/30/2021.	03/20/2046.
898735 SF 3	TUCSON ARIZ COPS-T				1.E FE	513,635	118.607	593,035	500,000	506,669		(889)			4.506	4.386	JJ	11,296	22,530	07/09/2014.	07/01/2029.
902494 AT 0	TYSON FOODS INC SENIOR BD			2	2.B FE	508,885	100.696	503,480	500,000	500,141		(849)			4.500	4.421	JD	986	22,500	08/02/2012.	06/15/2022.
902754 AA 8	UIRC-GSA HOLDINGS II LLC				1.E FE	750,000	100.666	754,995	750,000	750,000					4.250	4.250	JD	87	31,875	06/23/2020.	06/30/2025.
90278W 30 3	UIRC-GSA INTERNATIONAL LLC				1.E FE	500,000	1,000.000	5,000,000	500,000	500,000					6.000	6.000	QU		37,675	10/28/2019.	12/31/2024.
90345W AD 6	US AIRWAYS BOND SER 2012-2 CL A				3.B FE	193,725	99.500	188,570	189,517	189,413		(84)			4.625	4.525	JD	720	9,462	12/18/2013.	12/01/2020.
904000 AB 2	ULTRAMAR DIAMOND SHAMROCK CORP				2.B FE	836,078	125.612	942,090	750,000	813,496		(4,032)			6.750	6.055	AO	10,680	50,625	07/20/2016.	10/15/2037.
905572 AD 5	UNION CARBIDE CHEMS & PLST				2.B FE	197,000	108.053	216,106	200,000	199,847		123			7.875	7.995	AO	3,927	15,750	02/24/2003.	04/01/2023.
905572 AD 5	UNION CARBIDE CHEMS & PLST				2.B FE	525,000	108.053	540,265	500,000	501,384		(1,107)			7.875	7.500	AO	9,817	39,375	06/13/2003.	04/01/2023.
905581 AR 5	UNION CARBIDE CORP				2.B FE	199,000	117.658	235,316	200,000	199,869		38			7.500	7.538	JD	1,233	15,000	01/15/2003.	06/01/2025.
905581 AR 5	UNION CARBIDE CORP				2.B FE	300,000	117.658	352,974	300,000	300,000					7.500	7.500	JD	1,849	22,500	02/10/2003.	06/01/2025.
906437 AS 7	UNION CNTY ORE SCH DIST 11-T				1.B FE	595,170	125.822	629,110	500,000	546,001		(6,202)			5.700	4.789	JD	1,249	28,500	06/11/2014.	06/15/2029.
906548 CT 7	UNION ELECTRIC CO			2	1.F FE	1,002,770	98.144	981,440	1,000,000	1,002,616		(154)			2.150	2.144	MS	7,127		06/30/2021.	03/15/2032.
90783V AA 3	UNION PACIFIC RAILROAD BOND 2005-1 TRUST			2	1.D FE	121,377	108.652	125,598	115,597	115,597		45			5.082	4.840	JJ	2,929	5,879	01/25/2011.	01/02/2029.
90915U AA 6	UNIQUIFY INC			2	1.G FE	1,000,000	99.672	996,720	1,000,000	1,000,000					6.000	6.000	JD	4,932	27,500	06/30/2021.	06/15/2024.
90931C AA 6	UNITED AIR LINES INC				1.F FE	410,753	108.467	444,420	409,728	410,532		(77)			4.150	4.140	FA	5,963	17,723	02/11/2019.	08/25/2033.
90931G AA 7	UNITED AIRLINES INC				1.G FE	468,587	109.297	493,640	451,650	467,326		(1,285)			5.875	5.663	AO	5,598	25,616	11/12/2020.	04/15/2029.
90932P AA 6	UNITED AIR LINES INC				2.B FE	323,665	104.066	334,318	321,255	322,049		(209)			4.000	3.970	AO	2,852	13,662	03/25/2014.	04/11/2026.
913017 BJ 7	UNITED TECHNOLOGIES CORP				2.A FE	581,475	129.094	645,470	500,000	555,999		(4,200)			5.400	4.643	MN	4,438	27,000	02/04/2016.	05/01/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91359V AA 5	UNIVERSAL INSURANCE HOLDINGS INC.				1.F FE	2,000,000	99.981	1,999,620	2,000,000	2,000,000					5.625	5.625	MN	18,493		11/23/2021.	11/30/2026.
91754R QD 2	UTAH ST BRD REGENTS				1.C FE	120,045	126.475	126,475	100,000	110,635		(1,239)			6.241	5.199	FA	2,599	6,241	09/12/2014.	08/01/2030.
91758P AC 1	UTB FINANCIAL HOLDING CO				2.B FE	1,500,000	95.246	1,428,690	1,500,000	1,500,000					4.000	4.000	MS	19,890	27,333	07/16/2021.	09/30/2031.
918204 AR 9	V F CORP BOND DTD 04/15/04 6.00%				2.A FE	1,113,500	125.874	1,258,740	1,000,000	1,064,991		(5,531)			6.000	5.388	AO	12,658	60,000	08/06/2013.	10/15/2033.
91824J AA 9	VCT HOLDINGS LLC				1.F FE	1,500,000	100.000	1,500,000	1,500,000	1,500,000					6.000	6.000	JD	7,397		12/21/2021.	12/30/2026.
91913Y AE 0	VALERO ENERGY CORP BOND				2.B FE	270,863	137.489	343,723	250,000	259,766		(953)			7.500	6.922	AO	3,955	18,750	09/07/2010.	04/15/2032.
91913Y AL 4	VALERO ENERGY CORP NOTE				2.B FE	769,508	134.025	1,005,188	750,000	761,120		(721)			6.625	6.457	JD	2,178	49,688	09/02/2010.	06/15/2037.
91915W AB 8	VALIDUS HOLDINGS LTD SENIOR NT				2.B FE	529,030	165.000	825,000	500,000	518,547		(1,030)			8.875	8.388	JJ	19,209	44,375	02/21/2012.	01/26/2040.
91915W AB 8	VALIDUS HOLDINGS LTD SENIOR NT				2.B FE	613,050	165.000	825,000	500,000	573,939		(4,108)			8.875	7.238	JJ	19,209	44,375	08/24/2012.	01/26/2040.
920253 AF 8	VALMONT INDUSTRIES INC.			2	2.C FE	246,090	122.028	305,070	250,000	247,048		133			5.000	5.079	AO	3,116	12,500	11/21/2014.	10/01/2044.
920253 AF 8	VALMONT INDUSTRIES INC.			2	2.C FE	491,200	122.028	610,140	500,000	492,932		318			5.000	5.090	AO	6,233	25,000	08/03/2016.	10/01/2044.
920253 AF 8	VALMONT INDUSTRIES INC.			2	2.C FE	233,503	122.028	305,070	250,000	236,510		606			5.000	5.353	AO	3,116	12,500	02/01/2017.	10/01/2044.
921814 AA 7	VANDERBILT UNIVERSITY MEDICAL CENTER				1.G FE	350,000	113.239	396,337	350,000	350,000					4.172	4.172	JJ	7,321	14,602	07/12/2017.	07/01/2037.
921814 AA 7	VANDERBILT UNIVERSITY MEDICAL CENTER				1.G FE	488,850	113.239	566,195	500,000	490,824		592			4.172	4.267	JJ	10,459	20,860	09/14/2018.	07/01/2037.
92277G AB 3	VENTAS REALTY L P/CAP CORP				2.A FE	795,750	133.464	1,000,980	750,000	794,523		(1,227)			5.700	5.372	MS	10,775	42,750	06/02/2020.	03/30/2043.
92343V DU 5	VERIZON COMMUNICATIONS INC.				2.A FE	791,145	129.688	972,660	750,000	781,273		(2,062)			5.250	4.977	MS	11,435	39,375	04/18/2017.	03/16/2037.
92343V DU 5	VERIZON COMMUNICATIONS INC.				2.A FE	537,620	129.688	648,440	500,000	529,769		(1,963)			5.250	4.883	MS	7,623	26,250	08/03/2017.	03/16/2037.
92345Y AE 6	VERISK ANALYTICS INC.			2	2.B FE	547,685	134.117	670,585	500,000	539,601		(1,728)			5.500	5.021	JD	1,205	27,500	05/01/2017.	06/15/2045.
925524 AV 2	VIACOM INC.				2.B FE	189,250	124.384	248,768	200,000	195,956		357			5.500	5.812	MN	1,386	11,000	04/13/2004.	05/15/2033.
925524 AV 2	VIACOM INC.				2.B FE	93,875	124.384	124,384	100,000	97,696		203			5.500	5.859	MN	693	5,500	04/14/2004.	05/15/2033.
925524 AV 2	VIACOM INC.				2.B FE	95,635	124.384	124,384	100,000	98,300		150			5.500	5.751	MN	693	5,500	10/19/2004.	05/15/2033.
925524 AV 2	VIACOM INC.				2.B FE	196,520	124.384	248,768	200,000	198,658		118			5.500	5.597	MN	1,386	11,000	02/01/2005.	05/15/2033.
925524 AV 2	VIACOM INC.				2.B FE	196,332	124.384	248,768	200,000	198,586		125			5.500	5.603	MN	1,386	11,000	02/18/2005.	05/15/2033.
925524 AV 2	VIACOM INC.				2.B FE	293,850	124.384	373,152	300,000	297,615		210			5.500	5.615	MN	2,079	16,500	03/01/2005.	05/15/2033.
925524 AV 2	VIACOM INC.				2.B FE	182,660	124.384	248,768	200,000	193,276		593			5.500	6.022	MN	1,386	11,000	03/28/2005.	05/15/2033.
92857W AQ 3	VODAFONE GROUP PLC FGN BD.				2.B FE	565,560	134.907	674,535	500,000	542,397		(2,811)			6.150	5.437	FA	10,615	30,750	01/28/2014.	02/27/2037.
92857W AQ 3	VODAFONE GROUP PLC FGN BD.				2.B FE	580,000	134.907	674,535	500,000	554,130		(3,589)			6.150	5.302	FA	10,615	30,750	11/17/2014.	02/27/2037.
92857W AQ 3	VODAFONE GROUP PLC FGN BD.				2.B FE	539,320	134.907	674,535	500,000	527,625		(1,832)			6.150	5.702	FA	10,615	30,750	09/02/2015.	02/27/2037.
931422 AK 5	WALGREEN CO.				2.B FE	678,825	109.048	817,860	750,000	686,959		3,050			4.400	4.861	MS	9,674	33,000	05/17/2019.	09/15/2042.
931427 AB 4	WALGREENS BOOTS ALLIANCE			2	2.B FE	805,305	113.520	851,400	750,000	785,188		(2,853)			4.500	4.191	MN	3,976	33,750	03/24/2015.	11/18/2034.
931427 AC 2	WALGREENS BOOTS ALLIANCE INC.			2	2.B FE	540,960	119.452	597,260	500,000	539,917		(1,043)			4.800	4.437	MN	3,945	24,000	03/22/2021.	11/18/2044.
949746 SH 5	WELLS FARGO & CO.				2.A FE	463,275	104.956	524,780	500,000	479,067		4,407			3.000	3.238	AO	2,836	15,000	06/12/2018.	10/23/2026.
94974B FY 1	WELLS FARGO & CO.				2.B FE	1,007,700	111.435	1,114,350	1,000,000	1,003,578		(810)			4.100	4.069	JD	3,145	41,000	01/19/2017.	06/03/2026.
95002X BG 9	WELLS FARGO COMMERCIAL MTG TRUST				1.G FE	1,713,750	109.902	1,648,530	1,500,000	1,710,419		(3,331)			4.158	3.639	FA	25,973	25,650	07/13/2021.	08/15/2053.
959802 AM 1	WESTERN UNION CO.				2.B FE	781,568	123.829	928,718	750,000	777,466		(1,491)			6.200	5.950	JD	1,274	46,500	04/11/2019.	06/21/2040.
960413 AS 1	WESTLAKE CHEMICAL CORP.			2	2.B FE	501,568	125.582	627,910	500,000	501,313		(54)			5.000	4.984	FA	9,452	25,000	04/26/2017.	08/15/2046.
960413 AS 1	WESTLAKE CHEMICAL CORP.			2	2.B FE	950,020	125.582	1,255,820	1,000,000	955,419		1,851			5.000	5.263	FA	18,904	50,000	02/07/2019.	08/15/2046.
962166 AS 3	WEYERHAEUSER CO DEBS				2.B FE	98,300	108.801	108,801	100,000	99,919		54			7.125	7.248	JJ	3,299	7,125	08/02/1993.	07/15/2023.
962166 AS 3	WEYERHAEUSER CO DEBS				2.B FE	210,952	108.801	217,602	200,000	200,668		(445)			7.125	6.755	JJ	6,598	14,250	04/09/2003.	07/15/2023.
962166 BR 4	WEYERHAEUSER CO.				2.B FE	217,514	140.077	280,154	200,000	206,247		(614)			7.375	6.781	MS	4,324	14,750	12/05/2003.	03/15/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
962166 BT 0	WEYERHAEUSER CO.				2.B FE	419,676	136.302	545,208	400,000	407,577		(636)			6.875	6.553	JD	1,205	27,500	12/23/2003.	12/15/2033.
96332H CG 2	WHIRLPOOL CORP MED TERM NT				2.B FE	609,132	123.954	743,724	600,000	606,467		(306)			5.150	5.073	MS	10,244	30,900	06/21/2013.	03/01/2043.
96949L AB 1	WILLIAMS PARTNERS L P.			2	2.B FE	496,600	107.675	538,375	500,000	496,600					4.000	4.027	MS	5,863	20,000	03/24/2015.	09/15/2015.
96950F AF 1	WILLIAMS PARTNERS L P SENIOR BD.				2.B FE	608,350	134.684	673,420	500,000	572,920		(3,996)			6.300	5.178	AO	6,645	31,500	05/03/2013.	04/15/2040.
96950F AF 1	WILLIAMS PARTNERS L P SENIOR BD.				2.B FE	583,385	134.684	673,420	500,000	556,338		(3,087)			6.300	5.400	AO	6,645	31,500	06/03/2013.	04/15/2040.
97064E AA 6	WILLIS ENGINE SECURITIZATION TR.				2.A FE	406,447	97.972	393,167	401,306	401,280		(689)			4.750	4.690	MON	1,567	19,076	08/23/2018.	09/15/2043.
97064F AA 3	WILLIS ENGINE SECURITIZATION TRUST.				1.F FE	1,815,502	97.222	1,890,531	1,944,551	1,818,671		3,210			3.228	3.457	MS	20,809	33,970	05/27/2021.	03/15/2045.
97064G AA 1	WILLIS ENGINE SECURITIZATION TRUST.				1.F FE	982,442	98.609	968,827	982,493	982,443		1			3.104	3.104	MN	5,013	26,559	05/17/2021.	05/15/2046.
97064G AA 1	WILLIS ENGINE SECURITIZATION TRUST.				1.F FE	492,168	98.609	484,413	491,247	492,146		(22)			3.104	3.098	MN	2,507		05/17/2021.	05/15/2046.
976656 BZ 0	WISCONSIN ELECTRIC POWER CO.				1.G FE	350,847	131.345	394,035	300,000	342,333		(2,838)			5.700	4.874	JD	1,405	17,100	12/27/2018.	12/01/2036.
98373X AC 4	X-CALIBER FUNDING LLC.				1.G FE	1,200,000	98.766	1,185,192	1,200,000	1,200,000					5.000	5.000	MS	19,890	11,500	09/23/2021.	09/24/2024.
98373X AM 2	X-CALIBER FUNDING LLC.				1.G FE	1,999,375	100.000	2,000,000	2,000,000	1,999,438		63			3.500	3.501	AO	17,452		12/03/2021.	10/01/2022.
98417E AR 1	GLENCORE FINANCE CANADA LTD.				2.A FE	553,285	125.812	629,060	500,000	544,673		(2,153)			5.500	4.970	AO	5,048	27,750	08/23/2017.	10/25/2042.
98934K AB 6	ZENECA WILMINGTON INC.				1.G FE	543,910	111.209	556,045	500,000	504,423		(2,413)			7.000	6.435	MN	4,411	35,000	03/02/2009.	11/15/2023.
98956P AG 7	ZIMMER HOLDINGS INC.			2	2.B FE	775,560	110.548	829,110	750,000	766,405		(1,262)			4.250	4.110	FA	12,051	31,875	03/24/2015.	08/15/2035.
989822 AA 9	ZURICH REINSURANCE SR NOTES.				2.C FE	191,940	110.051	220,102	200,000	199,455		312			7.125	7.424	AO	3,006	14,250	09/06/2001.	10/15/2023.
989822 AA 9	ZURICH REINSURANCE SR NOTES.				2.C FE	102,208	110.051	110,051	100,000	100,174		(99)			7.125	6.971	AO	1,503	7,125	12/18/2003.	10/15/2023.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.						439,108,365	XXX	474,438,290	421,826,944	432,667,604	161,875	(776,528)	0	0	XXX	XXX	XXX	5,386,554	16,927,451	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated).						439,108,365	XXX	474,438,290	421,826,944	432,667,604	161,875	(776,528)	0	0	XXX	XXX	XXX	5,386,554	16,927,451	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations.						451,039,147	XXX	488,245,704	433,485,929	444,464,942	161,875	(790,848)	0	0	XXX	XXX	XXX	5,612,762	17,636,129	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities.						18,726,392	XXX	18,461,368	18,331,087	18,572,287	0	(147,097)	0	0	XXX	XXX	XXX	37,526	505,653	XXX	XXX
8399999. Grand Total - Bonds.						469,765,538	XXX	506,707,072	451,817,016	463,037,230	161,875	(937,945)	0	0	XXX	XXX	XXX	5,650,289	18,141,782	XXX	XXX

Line Number

1A.
1B.
1C.
1D.
1E.
1F.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 29,028,149	1B 7,660,030	1C 17,831,758	1D 15,321,466	1E 26,021,820	1F 74,851,099
2A 55,512,342	2B 114,580,862	2C 38,577,229			1G 74,498,018
3A 4,056,701	3B 3,239,020	3C 1,608,735			
4A 0	4B 0	4C 0			
5A 0	5B 0	5C 250,000			
6 0					

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	7	8	Fair Value 9	Fair Value 10	11	Dividends 12	Dividends 13	Dividends 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	Change in Book/Adjusted Carrying Value 17	Change in Book/Adjusted Carrying Value 18	Change in Book/Adjusted Carrying Value 19	20	21
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
05580M 79 3	B RILEY FINANCIAL INC			80,000.000		25.000	2,000,000	25.170	2,013,600	2,000,000							0		2.A FE	12/03/2021.
40417L 20 5	HC GOV REALTY TRUST			20,000.000		25.000	500,000	25.000	500,000	500,000		35,000					0		1.G FE	08/06/2020.
52520E 20 0	LEHMAN BROS HLDG CAP TR V SECS			16,000.000				0.010	160								0		6. FE	04/02/2004.
52520X 20 8	LEHMAN BROS HLDGS CAP TR VI 6.24%			8,000.000				0.008	64								0		6. FE	01/05/2005.
55025L 20 7	LUMENT FINANCE TRUST INC			20,000.000		25.000	500,000	24.210	484,200	500,000		17,500					0		2.B FE	05/05/2021.
87266M 20 6	TPG RE FINANCE TRUST INC			20,000.000		25.000	500,000	23.670	473,400	500,000		17,014					0		2.B FE	06/14/2021.
90278W 40 2	UIRC-GSA INTERNATIONAL			750.000		########	750,000	1,000.000	750,000	750,000		21,135					0		1.F FE	04/30/2021.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							4,250,000	XXX	4,221,424	4,250,000	0	90,649	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							4,250,000	XXX	4,221,424	4,250,000	0	90,649	0	0	0	0	0	0	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A.	1A 0	1B 0	1C 0	1D 0	1E 0	1F 750,000	1G 500,000
1B.	2A 2,000,000	2B 1,000,000	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 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			3,106.000	310,600	100.000	310,600	310,600		25,115				0		10/29/2008.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			910.000	91,000	100.000	91,000	91,000						0		04/27/2009.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			200.000	20,000	100.000	20,000	20,000						0		05/08/2009.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			400.000	40,000	100.000	40,000	40,000						0		05/28/2009.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			400.000	40,000	100.000	40,000	40,000						0		07/10/2009.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			400.000	40,000	100.000	40,000	40,000						0		11/06/2009.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			507.000	50,700	100.000	50,700	50,700						0		03/26/2010.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			399.000	39,900	100.000	39,900	39,900						0		10/14/2010.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			1,000.000	100,000	100.000	100,000	100,000						0		01/21/2011.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			200.000	20,000	100.000	20,000	20,000						0		02/11/2011.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			400.000	40,000	100.000	40,000	40,000						0		03/18/2011.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			1,363.000	136,300	100.000	136,300	136,300						0		04/28/2011.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			193.000	19,300	100.000	19,300	19,300						0		04/12/2012.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			799.000	79,900	100.000	79,900	79,900						0		04/24/2012.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			737.000	73,700	100.000	73,700	73,700						0		01/24/2013.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			376.000	37,600	100.000	37,600	37,600						0		04/04/2013.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			306.000	30,600	100.000	30,600	30,600						0		04/08/2013.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			1,999.000	199,900	100.000	199,900	199,900						0		04/08/2013.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			465.000	46,500	100.000	46,500	46,500						0		04/10/2014.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			206.000	20,600	100.000	20,600	20,600						0		03/19/2015.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			1,386.000	138,600	100.000	138,600	138,600						0		04/04/2016.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			187.000	18,700	100.000	18,700	18,700						0		04/06/2017.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			163.000	16,300	100.000	16,300	16,300						0		03/20/2018.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			235.000	23,500	100.000	23,500	23,500						0		04/08/2019.	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			468.000	46,800	100.000	46,800	46,800		8,472				0		05/07/2020.	
25271C 20 1	DIAMOND OFFSHORE DRILLING INC.			17,403.000	65,261	3.750	65,261	2,262				62,999		62,999		04/30/2021.	
446150 10 4	HUNTINGTON BANCSHARES INC.			3,000.000	46,260	15.420	46,260	51,630		1,800		8,370		8,370		10/26/2007.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,792,021	XXX	1,792,021	1,734,392	0	35,387	0	71,369	0	71,369	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
47235* 10 8	JEDNOTA INC.			86.000	9,958	115.791	9,958	9,958						0		09/29/1986.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					9,958	XXX	9,958	9,958	0	0	0	0	0	0	0	XXX	XXX
Common Stocks - Mutual Funds																	
024071 10 2	AMERICAN BALANCED FD-A			7,336.080	194,626	26.530	194,626	206,144				(26,924)		(26,924)		07/07/2020.	
140193 10 3	CAPITAL INCOME BUILDER FD-A			1,847.650	109,547	59.290	109,547	107,090				(6,874)		(6,874)		07/07/2020.	
140193 40 0	CAPITAL INCOME BUILDER -F1 FD			7.150	425	59.460	425	414				(25)		(25)		07/07/2020.	
9499999. Total - Common Stocks - Mutual Funds					304,598	XXX	304,598	313,648	0	0	0	(33,823)	0	(33,823)	0	XXX	XXX
9799999. Total - Common Stock					2,106,577	XXX	2,106,577	2,057,998	0	35,387	0	37,546	0	37,546	0	XXX	XXX
9899999. Total Common and Preferred Stock					6,356,577	XXX	6,328,001	6,307,998	0	126,036	0	37,546	0	37,546	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

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 .....
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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous								
00489Q AA 0	ACRES COMMERCIAL REALTY		08/16/2021	KEYBANK NA		1,500,000	1,500,000	
00489Q AA 0	ACRES COMMERCIAL REALTY		08/26/2021	KEYBANK NA		506,250	500,000	799
00726L AA 4	ADOMNI INC		10/26/2021	KEYBANK NA		1,000,000	1,000,000	
01861E AA 3	ALLIANCE FUNDING GROUP		03/19/2021	KEYBANK NA		750,000	750,000	
02209S AQ 6	ALTRIA GROUP INC		03/18/2021	KEYBANK NA		1,045,560	1,000,000	17,000
02209S AR 4	ALTRIA GROUP INC		10/25/2021	KEYBANK NA		1,753,200	1,500,000	19,036
03237N AA 6	AMUR EQUIPMENT FINANCE INC		03/04/2021	KEYBANK NA		750,000	750,000	
03290A AA 8	ANCHORAGE CREDIT FUNDING LTD		07/07/2021	KEYBANK NA		1,000,000	1,000,000	
038923 AU 2	ARBOR REALTY TRUST INC		04/30/2021	KEYBANK NA		1,000,000	1,000,000	
05552A BF 4	BBCMS MORTGAGE TRUST		07/09/2021	KEYBANK NA		1,598,555	1,500,000	1,119
05790B AA 6	BALBOA CAPITAL CORP		05/28/2021	KEYBANK NA		1,000,000	1,000,000	
09261B AD 2	BLACKSTONE HOLDINGS FINANCE LLC		08/05/2021	INSTITUTIONAL SALES DALLAS		807,416	810,000	
09345B AA 8	BLAST MOTION INC		01/22/2021	KEYBANK NA		1,000,000	1,000,000	
09857L AR 9	BOOKING HOLDINGS INC		04/20/2021	KEYBANK NA		1,181,040	1,000,000	899
11042C AA 8	BRITISH AIRWAYS		07/28/2021	KEYBANK NA		1,016,250	1,000,000	
11135B AA 8	BROADMARK REALTY CAPITAL INC		11/12/2021	KEYBANK NA		2,000,000	2,000,000	
117043 AT 6	BRUNSWICK CORP		08/31/2021	KEYBANK NA		2,467,175	2,500,000	2,167
12565D AJ 2	CLNC 2019-FL1 LTD		12/09/2021	KEYBANK NA		995,625	1,000,000	1,701
12575A AB 3	CMFT NET LEASE MASTER ISSUER LLC		09/02/2021	KEYBANK NA		1,540,406	1,500,000	1,283
12575A AE 7	CMFT NET LEASE MASTER ISSUER LLC		08/05/2021	KEYBANK NA		1,030,000	1,000,000	566
12656V AA 1	C3 NANO INC		02/22/2021	KEYBANK NA		500,000	500,000	
14017R AE 2	CAPITAL FUNDING BANCORP INC		05/10/2021	KEYBANK NA		1,066,212	1,000,000	29,813
140501 AC 1	CAPITAL SOUTHWEST CORP		08/27/2021	RAYMOND JAMES INSTITIONAL		1,988,360	2,000,000	
144523 AC 1	CARRINGTON HOLDING CO LLC		02/26/2021	KEYBANK NA		1,000,000	1,000,000	
144523 AC 1	CARRINGTON HOLDING CO LLC		06/29/2021	KEYBANK NA		1,012,800	1,000,000	3,111
14856G AA 8	CASTLELAKE AIRCRAFT SECURITIZATION TRUST		07/30/2021	KEYBANK NA		1,008,261	972,990	1,408
149123 CK 5	CATERPILLAR INC		04/20/2021	KEYBANK NA		983,900	1,000,000	2,006
15912A AA 0	CHANGE CO CDFI LLC		03/31/2021	KEYBANK NA		1,000,000	1,000,000	
15912A AC 6	CHANGE CO CDFI LLC		09/24/2021	KEYBANK NA		1,000,000	1,000,000	
166756 AM 8	CHEVRON USA INC		01/06/2021	KEYBANK NA		117,395	100,000	
18469L AA 7	CLEAR STREET HOLDINGS LLC		05/06/2021	KEYBANK NA		1,000,000	1,000,000	
18469L AA 7	CLEAR STREET HOLDINGS LLC		11/03/2021	KEYBANK NA		522,500	500,000	14,443
195869 AN 2	COLONIAL PIPELINE CO		05/17/2021	KEYBANK NA		1,096,880	1,000,000	3,733
20161D AA 2	COMMERCIAL CREDIT GROUP INC		05/19/2021	KEYBANK NA		1,000,000	1,000,000	
22534N AA 6	CREDIBILITY ASSET SECURITIZATION		06/11/2021	KEYBANK NA		999,826	1,000,000	
23422T AA 6	DAKOTA FINANCIAL LLC		09/22/2021	KEYBANK NA		2,000,000	2,000,000	
26146D AA 9	DRAGONFLY ENERGY CORP		11/24/2021	KEYBANK NA		1,000,000	1,000,000	
263901 AD 2	DUKE ENERGY INDIANA INC		09/29/2021	FTN FIN SECURITIES CORP		1,250,849	1,075,000	2,007
26875P AN 1	EOG RESOURCES INC		09/07/2021	KEYBANK NA		1,161,890	1,000,000	16,900
29736R AR 1	ESTEE LAUDER CO INC		04/20/2021	KEYBANK NA		986,390	1,000,000	2,492
315921 AL 0	FIDELITY FEDERAL BANCORP		03/19/2021	KEYBANK NA		750,000	750,000	
316500 AC 1	FIDUS INVESTMENT CORP		10/08/2021	KEYBANK NA		999,960	1,000,000	
31738Q AB 2	FINANCE AMERICA STRUCTURED SECS TR		07/21/2021	KEYBANK NA		993,375	1,000,000	
31738Q AB 2	FINANCE AMERICA STRUCTURED SECS TR		09/27/2021	KEYBANK NA		98	98	
31738Q AB 2	FINANCE AMERICA STRUCTURED SECS TR		11/26/2021	KEYBANK NA		157	157	
31739M AB 0	FINANCE AMERICA STRUCTURED SECS TR		04/22/2021	KEYBANK NA		993,592	1,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
31739M AB 0	FINANCE AMERICA STRUCTURED SECS TR		09/17/2021	KEYBANK NA		256	256	
31739M AB 0	FINANCE AMERICA STRUCTURED SECS TR		10/25/2021	KEYBANK NA		723	723	
31739M AB 0	FINANCE AMERICA STRUCTURED SECS TR		11/26/2021	KEYBANK NA		164	164	
31740C AB 9	FIN AMER STR SECS TR		09/27/2021	KEYBANK NA		1,001	1,001	
31740C AB 9	FIN AMER STR SECS TR		10/26/2021	KEYBANK NA		477	477	
32050F AA 6	FIRST HELP FINANCIAL LLC		11/03/2021	KEYBANK NA		1,000,000	1,000,000	
376535 AD 2	GLADSTONE CAPITAL CORP		11/04/2021	KEYBANK NA		1,490,805	1,500,000	
38116F AA 5	GOLDEN PEAR FUNDING HOLDCO LLC		12/22/2021	KEYBANK NA		2,000,000	2,000,000	
38379T 4W 6	GOVERNMENT NATL MTG ASSN		10/26/2021	KEYBANK NA		1,906,040	1,748,661	9,743
413707 AA 8	HARRIMACK HOLDINGS LLC		04/07/2021	KEYBANK NA		1,000,000	1,000,000	
440452 AF 7	HORMEL FOODS CORP		04/20/2021	KEYBANK NA		976,000	1,000,000	6,450
46090R AA 2	INVESTCORP CREDIT MGMT BDC INC		03/31/2021	RAYMOND JAMES INSTITIONAL		497,265	500,000	
46090R AA 2	INVESTCORP CREDIT MGMT BDC INC		06/17/2021	KEYBANK NA		1,006,250	1,000,000	10,427
46090U AA 5	INVESTCO LLC		08/13/2021	KEYBANK NA		2,000,000	2,000,000	
46592W AD 8	JP MORGAN MORTGAGE TRUST		11/02/2021	KEYBANK NA		978,166	1,000,000	273
46648K BA 3	JPMDB COMMERCIAL MTG SECURITIES TRUST		07/12/2021	KEYBANK NA		1,661,250	1,500,000	1,972
50067H BL 0	KORTH DIRECT MORTGAGE INC		01/08/2021	KEYBANK NA		750,000	750,000	
50067H CU 9	KORTH DIRECT MTG INC		10/29/2021	KEYBANK NA		1,500,000	1,500,000	
50155Q AC 4	KYNDRYL HOLDINGS INC		11/16/2021	KEYBANK NA		986,610	1,000,000	2,325
50155Q AE 0	KYNDRYL HOLDINGS INC		11/16/2021	KEYBANK NA		488,800	500,000	1,356
53036L AA 8	LIBERTY COMMERCIAL FINANCE LLC		06/22/2021	KEYBANK NA		1,000,000	1,000,000	
58278L AC 0	MCREIF SUBREIT LLC		10/13/2021	KEYBANK NA		1,400,000	1,400,000	
583928 AE 6	MEDALLION FINANCIAL CORP		04/19/2021	KEYBANK NA		1,000,000	1,000,000	24,167
610335 AB 7	MONROE CAPITAL CORP		01/25/2021	KEYBANK NA		497,210	500,000	
610335 AB 7	MONROE CAPITAL CORP		05/10/2021	KEYBANK NA		1,017,500	1,000,000	13,854
61768H AV 8	MORGAN STANLEY CAPITAL I TRUST		08/27/2021	KEYBANK NA		2,244,063	2,000,000	5,498
63258L AA 8	NATIONAL BANCORP HOLDINGS INC		01/20/2021	KEYBANK NA		500,000	500,000	
636190 AA 8	NATIONAL FUNDING INC		08/31/2021	KEYBANK NA		2,000,000	2,000,000	
637432 NX 9	NATIONAL RURAL UTILS COOP FIN CORP		06/29/2021	KEYBANK NA		1,445,520	1,520,000	975
637432 NX 9	NATIONAL RURAL UTILS COOP FIN CORP		09/07/2021	KEYBANK NA		966,860	1,000,000	3,758
649604 AG 0	NEW YORK MORTGAGE TRUST INC		04/28/2021	KEYBANK NA		1,000,000	1,000,000	
649604 AG 0	NEW YORK MORTGAGE TRUST INC		06/17/2021	KEYBANK NA		1,020,000	1,000,000	7,986
65342V AA 9	NEXPOINT REAL ESTATE FIN INC		04/20/2021	KEYBANK NA		795,680	800,000	
65342V AA 9	NEXPOINT REAL ESTATE FIN INC		12/20/2021	KEYBANK NA		513,790	500,000	3,913
66982E AA 0	A10 CAPITAL LLC		08/17/2021	PIPER JAFFRAY INC		2,000,000	2,000,000	
67103B AA 8	OFS CAPITAL CORP		02/12/2021	RAYMOND JAMES INSTITIONAL		1,005,000	1,000,000	264
67114Q AA 2	OWS CRE FUNDING I LLC		12/03/2021	KEYBANK NA		2,500,000	2,500,000	
67422C AA 0	OASIS SECURITISATION LTD		11/05/2021	KEYBANK NA		999,995	1,000,000	
69320N AA 5	PCAP HOLDINGS LP		07/08/2021	KEYBANK NA		1,500,000	1,500,000	
708062 AC 8	PENNANTPARK INVESTMENT CORP		04/21/2021	KEYBANK NA		497,215	500,000	
708062 AD 6	PENNANTPARK INVESTMENT CORP		11/16/2021	KEYBANK NA		995,500	1,000,000	2,778
718172 AM 1	PHILIP MORRIS INTERNATIONAL INC		05/20/2021	KEYBANK NA		1,143,020	1,000,000	608
755763 AC 3	READYCAP HOLDINGS LLC		10/20/2021	KEYBANK NA		1,500,000	1,500,000	
759911 5L 0	REGIONAL TRANSN AUTH ILL		09/29/2021	KEYBANK NA		1,495,245	1,500,000	
761713 BB 1	REYNOLDS AMERICAN INC		03/18/2021	FTN FIN SECURITIES CORP		581,880	500,000	2,681
78449A AA 0	SLAM LLC		08/04/2021	KEYBANK NA		1,006,924	1,000,000	1,278

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
80349A AD 1	SARATOGA INVESTMENT CORP		07/20/2021	KEYBANK NA		1,515,000	1,500,000	23,698
80349A AD 1	SARATOGA INVESTMENT CORP		10/27/2021	KEYBANK NA		1,031,250	1,000,000	7,170
858568 AB 4	STELLUS CAPITAL INVESTMENT CORP		01/14/2021	KEYBANK NA		350,000	350,000	
858568 AB 4	STELLUS CAPITAL INVESTMENT CORP		01/14/2021	KEYBANK NA		357,000	350,000	
86944B AG 8	SUTTER HEALTH		04/20/2021	KEYBANK NA		1,001,570	1,000,000	4,142
87168K AA 8	SYNERGY ONE LENDING INC		10/14/2021	KEYBANK NA		1,000,000	1,000,000	
88315L AJ 7	TEXTAINER MARINE CONTAINERS LIMITED		04/06/2021	KEYBANK NA		955,693	1,000,000	895
88315L AS 7	TEXTAINER MARINE CONTAINERS		10/28/2021	KEYBANK NA		1,455,950	1,480,000	638
89367T AA 4	TRANSFORM LEASE OPCO LLC		10/29/2021	KEYBANK NA		2,000,000	2,000,000	
89642C AC 4	TRINITAS CAPITAL MANAGEMENT LLC		07/27/2021	KEYBANK NA		2,000,000	2,000,000	
896442 AG 5	TRINITY CAPITAL INC		08/24/2021	KEYBANK NA		2,000,000	2,000,000	
89679E AC 6	TRIUMPH BANCORP INC		08/26/2021	KEYBANK NA		2,000,000	2,000,000	
89680H AA 0	TRITON CONTAINER FINANCE LLC		04/06/2021	KEYBANK NA		955,106	1,000,000	898
89680H AE 2	TRITON CONTAINER FINANCE LLC		03/30/2021	RAYMOND JAMES INSTITIONAL		982,800	1,000,000	672
906548 CT 7	UNION ELECTRIC CO		06/30/2021	KEYBANK NA		1,002,770	1,000,000	478
90915U AA 6	UNIQUIFY INC		06/30/2021	KEYBANK NA		1,000,000	1,000,000	
91359V AA 5	UNIVERSAL INSURANCE HOLDINGS INC		11/23/2021	KEYBANK NA		2,000,000	2,000,000	
91758P AC 1	UTB FINANCIAL HOLDING CO		07/16/2021	KEYBANK NA		1,500,000	1,500,000	
91824J AA 9	VCT HOLDINGS LLC		12/21/2021	KEYBANK NA		1,500,000	1,500,000	
931427 AC 2	WALGREENS BOOTS ALLIANCE INC		03/22/2021	FTN FIN SECURITIES CORP		540,960	500,000	8,267
95002X BG 9	WELLS FARGO COMMERCIAL MTG TRUST		07/13/2021	KEYBANK NA		1,713,750	1,500,000	2,079
97064F AA 3	WILLIS ENGINE SECURITIZATION TRUST		05/27/2021	KEYBANK NA		1,867,271	2,000,000	1,998
97064G AA 1	WILLIS ENGINE SECURITIZATION TRUST		05/17/2021	KEYBANK NA		999,948	1,000,000	
97064G AA 1	WILLIS ENGINE SECURITIZATION TRUST		05/17/2021	KEYBANK NA		500,938	500,000	
98373X AC 4	X-CALIBER FUNDING LLC		09/23/2021	KEYBANK NA		1,200,000	1,200,000	
98373X AM 2	X-CALIBER FUNDING LLC		12/03/2021	KEYBANK NA		1,999,375	2,000,000	
3899999.	Total - Bonds - Industrial and Miscellaneous					130,672,511	128,809,527	271,723
8399997.	Total - Bonds - Part 3					130,672,511	128,809,527	271,723
8399998.	Total - Bonds - Summary Item from Part 5					1,500,000	1,500,000	
8399999.	Total - Bonds					132,172,511	130,309,527	271,723
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
05580M 79 3	B RILEY FINANCIAL INC		12/03/2021	KEYBANK NA	80,000.000	2,000,000		
55025L 20 7	LUMENT FINANCE TRUST INC		05/05/2021	KEYBANK NA	20,000.000	500,000		
87266M 20 6	TPG RE FINANCE TRUST INC		06/14/2021	KEYBANK NA	20,000.000	500,000		
90278W 40 2	UIRC-GSA INTERNATIONAL		04/30/2021	KEYBANK NA	750.000	750,000		
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred					3,750,000	XXX	0
8999997.	Total - Preferred Stocks - Part 3					3,750,000	XXX	0
8999999.	Total - Preferred Stocks					3,750,000	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
25271C 20 1	DIAMOND OFFSHORE DRILLING INC		04/30/2021	EXCHANGE	17,403.000	2,262	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					2,262	XXX	0
9799997.	Total - Common Stocks - Part 3					2,262	XXX	0
9799999.	Total - Common Stocks					2,262	XXX	0
9899999.	Total - Preferred and Common Stocks					3,752,262	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					135,924,773	XXX	271,723

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
312906 2P 4	FHLMC REMIC SERIES 1136-H		10/31/2021.	PRINCIPAL		16	16	15	11				0		11		5	5	0	09/15/2021.
3136A9 HB 7	FNMA CMO 2012-111 HS INV FLT		12/31/2021.	PRINCIPAL		54,663	54,663	52,477	53,939				0		53,939		724	724	641	10/25/2042.
3136A9 PC 6	FNMA CMO 2012-128 HS INV FLT		12/31/2021.	PRINCIPAL		407,729	407,729	411,551	407,729				0		407,729			0	8,788	11/25/2042.
3136AA 6G 5	FNMA CMO 2012-151 SB INV FLT		12/31/2021.	PRINCIPAL		126,468	126,468	123,938	125,343				0		125,343		1,125	1,125	1,792	01/25/2043.
3136AA BP 9	FNMA CMO 2012-131 BS		12/31/2021.	PRINCIPAL		205,319	205,319	196,641	204,085				0		204,085		1,234	1,234	3,125	12/25/2042.
3136AB AK 9	FNMA CMO 2012-150 CS INV FLT		06/30/2021.	PRINCIPAL		163,240	163,240	163,036	163,146		6		6		163,152		88	88	2,542	01/25/2043.
3136AC AF 8	FNMA CMO 2013-10 HS INV FLT		12/31/2021.	PRINCIPAL		290,686	290,686	285,028	288,622				0		288,622		2,064	2,064	3,596	02/25/2043.
3136AL VF 5	FANNIE MAE		12/27/2021.	PRINCIPAL		953,139	953,139	964,159	964,101				0		964,101		(10,963)	(10,963)	8,444	06/25/2040.
3136B1 3P 7	FANNIE MAE		12/31/2021.	PRINCIPAL		1,327,230	1,327,230	1,355,226	1,355,226		(8,787)		(8,787)		1,346,439		(19,209)	(19,209)	22,086	06/25/2044.
3137AQ Z7 6	FHLMC CMO 4064 TS INV FLT		12/31/2021.	PRINCIPAL		83,167	83,167	84,207	83,185				0		83,185		(18)	(18)	2,388	06/15/2042.
3137AR CX 2	FHLMC CMO 4061 SL INV FLT		12/31/2021.	PRINCIPAL		162,652	162,652	166,312	162,652				0		162,652			0	2,896	06/15/2042.
3137AU SR 1	FHR CMO 4114 YS INV		04/30/2021.	PRINCIPAL		205,092	205,092	205,220	205,096		(1)		(1)		205,095		(3)	(3)	1,757	10/15/2042.
3137AU TY 5	FHR CMO 4117 SC INV FLT		12/31/2021.	PRINCIPAL		180,733	180,733	187,294	180,710				0		180,710		23	23	5,250	10/15/2042.
3137AV DC 8	FHLMC CMO 4120 HS INV FLT		12/31/2021.	PRINCIPAL		323,661	323,661	323,256	323,454				0		323,454		207	207	5,748	10/15/2042.
3137B4 GG 5	FHLMC CMO 4238 YS INV FLT		03/31/2021.	PRINCIPAL		22,731	22,731	22,674	22,731				0		22,731			0	224	12/15/2040.
3137BH KR 7	FREDDIE MAC 4461 JA MTGE		01/29/2021.	PRINCIPAL		37,675	37,675	38,238	38,238				0		38,238		(562)	(562)	110	08/31/2021.
3137BQ LJ 4	FREDDIE MAC		12/31/2021.	PRINCIPAL		337,811	337,811	343,512	338,645				0		338,645		(834)	(834)	4,864	05/15/2033.
3137BR ZF 5	FREDDIE MAC		12/31/2021.	PRINCIPAL		881,126	881,126	900,951	898,410				0		898,410		(17,284)	(17,284)	9,244	02/15/2046.
3137BS WH 2	FREDDIE MAC		12/15/2021.	PRINCIPAL		556,800	556,800	574,896	574,813				0		574,813		(18,012)	(18,012)	6,824	02/15/2044.
3137BT 4T 5	FREDDIE MAC		07/15/2021.	PRINCIPAL		1,504,225	1,504,225	1,515,037	1,515,037		(3)		(3)		1,515,034		(10,809)	(10,809)	12,964	10/15/2040.
3137FC DA 9	FREDDIE MAC		09/30/2021.	PRINCIPAL		1,190,747	1,190,747	1,210,468	1,210,468		(4,509)		(4,509)		1,205,959		(15,212)	(15,212)	14,799	02/15/2043.
31395W JS 7	FHLMC CMO 3005 SW INV FLT		12/31/2021.	PRINCIPAL		278	278	303	287				0		287		(9)	(9)	26	07/15/2035.
31397N UG 8	FNMA CMO 2009-19 TD		12/31/2021.	PRINCIPAL		41,360	41,360	41,866	41,400				0		41,400		(40)	(40)	1,011	08/25/2036.
31398R AP 0	FNMA CMO 2010-43 UQ		01/29/2021.	PRINCIPAL		28,823	28,823	25,263	25,928				0		25,928		2,895	2,895	132	05/25/2040.
36202E V9 7	GNMA CMO 2 MJM 4240		12/31/2021.	PRINCIPAL		8,612	8,612	9,256	8,614				0		8,614		(2)	(2)	350	09/20/2038.
38373M B8 2	GNMA CMO PAC 2007-16 PS INV FLT		12/31/2021.	PRINCIPAL		9,791	9,791	14,548	9,768				0		9,768		23	23	1,098	04/20/2037.
38374U BP 5	GNMA CMO 2009-32 AB		12/31/2021.	PRINCIPAL		18,650	18,650	19,664	18,650				0		18,650			0	342	05/16/2039.
38374U CJ 8	GNMA CMO PAC 2009-32 AP		12/31/2021.	PRINCIPAL		18,105	18,105	19,125	18,105				0		18,105			0	333	05/16/2039.
38375Y NF 5	GNMA CMO PAC 2008-79 CS		12/31/2021.	PRINCIPAL		18,216	18,216	18,457	18,233				0		18,233		(17)	(17)	592	06/20/2035.
38377N G7 3	GNMA CMO 2010-157 SH		12/31/2021.	PRINCIPAL		37,375	37,375	38,403	37,515				0		37,515		(140)	(140)	1,646	12/20/2040.
38378E PZ 0	GNMA CMO 2012-69 HA		01/29/2021.	PRINCIPAL		5,304	5,304	5,291	5,296				0		5,296		9	9	15	05/16/2042.
38378F S9 2	GNMA CMO 2013-18 CB		08/31/2021.	PRINCIPAL		1,373,000	1,373,000	1,330,094	1,348,690		911		911		1,349,600		23,400	23,400	18,976	02/20/2043.
38378G SG 4	GNMA CMO PAC-2 2012-143 DE		01/29/2021.	PRINCIPAL		153,865	153,866	152,567	153,866				0		153,866		(0)	(0)	256	12/20/2042.
38378G TC 2	GNMA CMO PAC 2012-143 ED		01/29/2021.	PRINCIPAL		47,936	47,936	47,038	47,609				0		47,609		327	327	80	12/20/2042.
38378J T4 4	GNMA CMO 2013-41 CB		12/31/2021.	PRINCIPAL		491,927	491,927	476,554	483,904		2,025		2,025		485,930		5,998	5,998	11,259	03/20/2043.
38378M ST 3	GNMA CMO 2013-51 SC INV FLT		11/30/2021.	PRINCIPAL		131,534	131,534	132,033	130,959				0		130,959		575	575	3,071	04/20/2043.
38378M TU 9	GNMA CMO 2013-51 C		11/30/2021.	PRINCIPAL		263,069	263,069	265,192	262,380				0		262,380		688	688	3,758	04/20/2043.
38379X Q6 0	GOVERNMENT NATL MTG ASSN		12/20/2021.	PRINCIPAL		2,417,667	2,417,667	2,444,866	2,444,775				0		2,444,775		(27,108)	(27,108)	19,188	02/20/2045.
38380K 3Z 6	GNMA		12/20/2021.	PRINCIPAL		1,307,630	1,307,630	1,322,340	1,322,332				0		1,322,332		(14,702)	(14,702)	9,486	03/20/2044.
38380K UN 3	GOVERNMENT NATL MTG ASSN		12/20/2021.	PRINCIPAL		1,806,838	1,806,838	1,850,879	1,850,766				0		1,850,766		(43,928)	(43,928)	14,771	10/20/2047.
38380N 5B 1	GOVERNMENT NATL MTG ASSN		12/31/2021.	PRINCIPAL		890,878	890,878	934,865	934,244				0		934,244		(43,366)	(43,366)	11,838	10/16/2061.

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38380P SW 5	GOVERNMENT NATL MTG ASSN		12/31/2021.	PRINCIPAL		168,291	168,291	170,816	170,791				0		170,791		(2,499)	(2,499)	1,357	02/16/2062.
38380P VF 8	GOVERNMENT NATL MTG ASSN		12/31/2021.	PRINCIPAL		1,046,737	1,046,737	1,075,522	1,062,268				0		1,062,268		(15,532)	(15,532)	8,381	05/16/2061.
38380T B7 0	GOVERNMENT NATIONAL MORT GNR 2017-107 T		12/31/2021.	PRINCIPAL		1,082,330	1,082,330	1,097,043	1,088,898				0		1,088,898		(6,568)	(6,568)	19,786	01/20/2047.
38380V AB 7	GOVERNMENT NATL MTG ASSN		03/31/2021.	PRINCIPAL		374,677	374,677	375,965	375,965				0		375,965		(1,288)	(1,288)	1,471	04/20/2044.
38382C RB 9	GOVERNMENT NATL MTG ASSN		07/20/2021.	PRINCIPAL		4,546,488	4,546,488	4,687,145	4,687,145		(272)		(272)		4,686,873		(140,385)	(140,385)	73,413	10/20/2043.
38382C RC 7	GOVERNMENT NATL MTG ASSN		10/31/2021.	PRINCIPAL		4,414,339	4,414,339	4,572,979	4,572,979		(1,431)		(1,431)		4,571,548		(157,209)	(157,209)	95,189	09/20/2045.
38382C VL 2	GOVERNMENT NATL MTG ASSN		07/31/2021.	PRINCIPAL		654,282	654,282	653,771	653,771		2		2		653,773		509	509	4,039	10/20/2043.
0599999.	Total - Bonds - U.S. Government					30,372,914	30,372,914	30,905,984	30,890,780	0	(12,059)	0	(12,059)	0	30,878,721	0	(505,807)	(505,807)	419,945	XXX
Bonds - All Other Government																				
38373V NM 8	GNMA 2002-63 CL NU		12/31/2021.	PRINCIPAL		10,335	10,335	10,657	10,357				0		10,357		(22)	(22)	315	09/20/2032.
38374T RK 2	GNMA CMO TAC 2009-22 JL		12/31/2021.	PRINCIPAL		15,888	15,888	16,113	15,905				0		15,905		(17)	(17)	285	04/20/2039.
1099999.	Total - Bonds - All Other Government					26,222	26,222	26,770	26,262	0	0	0	0	0	26,262	0	(39)	(39)	600	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
165329 DG 5	CHESAPEAKE VA WTR & SWR SYS REV		08/26/2021.	FHLB CINCINNATI		500,000	500,000	500,000	500,000				0		500,000			0	32,514	07/01/2026.
165329 DH 3	CHESAPEAKE VA WTR & SWR SYS REV		08/26/2021.	FHLB CINCINNATI		500,000	500,000	500,000	500,000				0		500,000			0	34,312	07/01/2030.
259226 BQ 0	DOUGLAS CNTY NE		09/10/2021.	MAKE WHOLE CALL		200,000	200,000	200,000	200,000				0		200,000			0	63,294	07/01/2028.
259226 BQ 0	DOUGLAS CNTY NE		07/01/2021.	MAKE WHOLE CALL		25,000	25,000	25,000	25,000				0		25,000			0		07/01/2028.
442331 QM 9	HOUSTON TEX GO 01/08/09 6.29% DUE 03/01/		03/01/2021.	PARTIAL CALLED SECURITY		50,000	50,000	61,670	56,540				0		56,540		(6,540)	(6,540)		03/01/2032.
542690 W4 0	LONG ISLAND PWR AUTH N Y ELEC REV		05/03/2021.	MATURED		300,000	300,000	300,000	300,000				0		300,000			0	7,650	05/01/2021.
60534Q UE 9	MISSISSIPPI DEV BANK SPL OBLG GO		10/01/2021.	PRINCIPAL		25,000	25,000	24,072	25,000				0		25,000			0	1,386	10/01/2036.
63165T BR 5	NASSAU CNTY N Y SER I GO		03/19/2021.	CALLED		500,000	500,000	501,770	500,000		(0)		(0)		500,000		0	0	14,233	10/01/2029.
665250 BX 3	NORTHERN ILL MUN PWR AGY		01/04/2021.	PARTIAL CALLED SECURITY		35,000	35,000	35,000	35,000				0		35,000			0		01/01/2030.
744533 BL 3	PUBLIC SERVICE CO OKLA SENIOR NT SER I		02/01/2021.	MATURED		250,000	250,000	248,115	249,989		11		11		250,000			0	5,500	02/01/2021.
79765R SU 4	SAN FRANCISCO CALIF CITY & CNTY REV		11/01/2021.	PARTIAL CALLED SECURITY		90,000	90,000	90,000	90,000				0		90,000			0		11/01/2025.
958792 CD 3	WESTERN NASSAU CNTY N Y WTR AUTH REV		04/01/2021.	CALLED		75,000	75,000	77,339	75,000				0		75,000			0		04/01/2025.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,550,000	2,550,000	2,562,966	2,556,528	0	11	0	11	0	2,556,540	0	(6,540)	(6,540)	158,889	XXX
Bonds - Industrial and Miscellaneous																				
00085C AE 1	ABPCI DIRECT LENDING FUND CLO LTD		06/10/2021.	CALLED		500,000	500,000	500,000	500,000				0		500,000			0	16,324	04/20/2031.
00214M AA 1	ARL SECOND LLC		07/15/2021.	PRINCIPAL PAYMENT		583,814	583,814	569,401	569,401		400		400		569,802		14,013	14,013	20,071	06/15/2024.
00214M AA 1	ARL SECOND LLC		07/15/2021.	PRINCIPAL PAYMENT		504,739	504,739	493,383	493,383		315		315		493,698		11,041	11,041		06/15/2024.
00214M AA 1	ARL SECOND LLC		01/15/2021.	PRINCIPAL PAYMENT		30,387	30,387	29,637	29,637				0		29,637		750	750		06/15/2024.
00214M AA 1	ARL SECOND LLC		02/16/2021.	PRINCIPAL PAYMENT		29,946	29,946	29,207	29,207				0		29,207		739	739		06/15/2024.
00214M AA 1	ARL SECOND LLC		03/15/2021.	PRINCIPAL PAYMENT		30,578	30,578	29,823	29,823				0		29,823		755	755		06/15/2024.
00214M AA 1	ARL SECOND LLC		04/15/2021.	PRINCIPAL PAYMENT		31,469	31,469	30,692	30,692				0		30,692		777	777		06/15/2024.
00214M AA 1	ARL SECOND LLC		05/17/2021.	PRINCIPAL PAYMENT		29,387	29,387	28,661	28,661				0		28,661		725	725		06/15/2024.
00214M AA 1	ARL SECOND LLC		06/15/2021.	PRINCIPAL PAYMENT		28,954	28,954	28,239	28,239				0		28,239		715	715		06/15/2024.
006346 AS 9	ADAMS OUTDOOR ADVERTISING LP		12/15/2021.	PRINCIPAL		19,178	19,178	19,370	19,291				0		19,291		(113)	(113)	505	11/15/2048.
009089 AA 1	AIR CANADA 2013-1A PTT		05/17/2021.	PRINCIPAL PAYMENT		15,262	15,262	15,316	15,286				0		15,286		(24)	(24)		11/26/2023.
009089 AA 1	AIR CANADA 2013-1A PTT		11/15/2021.	PRINCIPAL PAYMENT		15,262	15,262	15,316	15,281				0		15,281		(19)	(19)		11/26/2023.
009090 AA 9	AIR CANADA		03/16/2021.	PRINCIPAL PAYMENT		12,062	12,062	11,639	11,756				0		11,756		306	306		03/15/2027.
009090 AA 9	AIR CANADA		09/15/2021.	PRINCIPAL PAYMENT		12,062	12,062	11,639	11,784				0		11,784		279	279		03/15/2027.

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009158 AR 7	AIR PRODUCTS & CHEMICALS INC	..	11/03/2021.	KEYBANK NA		500,000	500,000	500,000	499,400		600		600		500,000			0	15,000	11/03/2021.
011842 SH 5	ALASKA ST INTL ARPTS REV	..	08/31/2021.	PRINCIPAL		400,000	400,000	407,276	400,000		0		0		400,000			0	23,041	10/01/2035.
01877Z AD 2	ALLIANCE PIPELINE L P FGN SR BD SEDOL 29	..	12/10/2021.	MAKE WHOLE CALL		35,303	113,689	127,181	116,081		(1,065)		(1,065)		115,016		(79,713)	(79,713)	3,436	12/31/2023.
01877Z AD 2	ALLIANCE PIPELINE L P FGN SR BD SEDOL 29	..	01/04/2021.	MAKE WHOLE CALL		23,043	23,043	25,778	23,509				0		23,509		(466)	(466)		12/31/2023.
01877Z AD 2	ALLIANCE PIPELINE L P FGN SR BD SEDOL 29	..	06/30/2021.	MAKE WHOLE CALL		16,676	16,676	18,655	16,919				0		16,919		(243)	(243)		12/31/2023.
02376A AA 7	AMERICAN AIRLINES GROUP INC	..	04/15/2021.	PRINCIPAL PAYMENT		6,765	6,765	6,808	6,796				0		6,796		(30)	(30)		10/15/2029.
02376A AA 7	AMERICAN AIRLINES GROUP INC	..	10/15/2021.	PRINCIPAL PAYMENT		6,765	6,765	6,808	6,794				0		6,794		(28)	(28)		10/15/2029.
023771 S2 5	AMERICAN AIRLINES	..	04/15/2021.	PRINCIPAL PAYMENT		12,130	12,130	11,548	11,719				0		11,719		411	411		10/15/2028.
023771 S2 5	AMERICAN AIRLINES	..	10/15/2021.	PRINCIPAL PAYMENT		12,828	12,828	12,212	12,424				0		12,424		404	404		10/15/2028.
02377C AA 2	AMERICAN AIRLINES INC	..	04/15/2021.	PRINCIPAL PAYMENT		6,765	6,765	6,818	6,803				0		6,803		(37)	(37)		10/15/2029.
02377C AA 2	AMERICAN AIRLINES INC	..	10/15/2021.	PRINCIPAL PAYMENT		6,765	6,765	6,818	6,800				0		6,800		(35)	(35)		10/15/2029.
03331X AB 7	ANCHORAGE CREDIT FUNDING LTD	..	07/26/2021.	PRINCIPAL PAYMENT		500,000	500,000	500,000	500,000				0		500,000			0	25,400	07/25/2037.
04248N AA 1	ARMY HAWAII FAMILY HSG	..	06/16/2021.	PRINCIPAL PAYMENT		2,536	2,536	2,835	2,780				0		2,780		(243)	(243)		06/15/2050.
04248N AA 1	ARMY HAWAII FAMILY HSG	..	12/15/2021.	PRINCIPAL PAYMENT		2,608	2,608	2,915	2,854				0		2,854		(246)	(246)		06/15/2050.
04273W AB 7	ARROW ELECTRONICS INC SENIOR BD	..	03/01/2021.	MATURED		500,000	500,000	504,500	500,068		(68)		(68)		500,000			0	12,813	03/01/2021.
04621X AF 5	ASSURANT INC SENIOR NT	..	07/12/2021.	MAKE WHOLE CALL		500,000	500,000	501,860	500,368		(85)		(85)		500,283		(283)	(283)	44,794	03/15/2023.
048677 AB 4	ATLANTIC MARINE CORPS CMNTYS LLC BOND SE	..	06/01/2021.	PRINCIPAL PAYMENT		3,730	3,730	3,975	3,921				0		3,921		(191)	(191)		12/01/2050.
048677 AB 4	ATLANTIC MARINE CORPS CMNTYS LLC BOND SE	..	12/01/2021.	PRINCIPAL PAYMENT		3,969	3,969	4,230	4,169				0		4,169		(200)	(200)		12/01/2050.
05178T AA 9	AURORA MILITARY HSG III LLC	..	01/15/2021.	PRINCIPAL PAYMENT		11,490	11,490	12,926	12,680				0		12,680		(1,190)	(1,190)		07/15/2034.
05178T AA 9	AURORA MILITARY HSG III LLC	..	07/15/2021.	PRINCIPAL PAYMENT		14,189	14,189	15,962	15,602				0		15,602		(1,413)	(1,413)		07/15/2034.
05352G AA 5	AVANA BONHON LLC	..	12/16/2021.	CALLED		288,462	288,462	288,462	288,462				0		288,462			0	22,923	09/15/2024.
05352G AA 5	AVANA BONHON LLC	..	05/12/2021.	PRINCIPAL PAYMENT		211,538	211,538	211,538	211,538				0		211,538			0		09/15/2024.
05565E AF 2	BMW US CAPITAL LLC	..	04/12/2021.	KEYBANK NA		500,000	500,000	489,000	489,000				0		489,000		11,000	11,000	5,000	04/11/2021.
11042C AA 8	BRITISH AIRWAYS	..	12/15/2021.	PRINCIPAL PAYMENT		96	96	97	97				0		97		(2)	(2)		09/15/2036.
12200B AA 6	BURLINGTON NORTHERN SANTA FE 04-1 TRUST	..	01/15/2021.	PRINCIPAL PAYMENT		11,810	11,809	13,064	11,809				0		11,809		0	0	270	01/15/2021.
12326Q AA 2	BUSINESS JET SECURITIES LLC	..	01/15/2021.	PRINCIPAL PAYMENT		7,280	7,280	7,316	7,316				0		7,316		(36)	(36)		07/15/2034.
12326Q AA 2	BUSINESS JET SECURITIES LLC	..	02/16/2021.	PRINCIPAL PAYMENT		6,927	6,927	6,962	6,962				0		6,962		(35)	(35)		07/15/2034.
12326Q AA 2	BUSINESS JET SECURITIES LLC	..	03/15/2021.	PRINCIPAL PAYMENT		6,848	6,848	6,882	6,882				0		6,882		(34)	(34)		07/15/2034.
12326Q AA 2	BUSINESS JET SECURITIES LLC	..	04/15/2021.	PRINCIPAL PAYMENT		7,154	7,154	7,190	7,190				0		7,190		(36)	(36)		07/15/2034.
12326Q AA 2	BUSINESS JET SECURITIES LLC	..	05/17/2021.	PRINCIPAL PAYMENT		6,716	6,716	6,750	6,750				0		6,750		(34)	(34)		07/15/2034.
12326Q AA 2	BUSINESS JET SECURITIES LLC	..	06/15/2021.	PRINCIPAL PAYMENT		81,758	81,758	82,166	82,166				0		82,166		(409)	(409)		07/15/2034.
12326Q AA 2	BUSINESS JET SECURITIES LLC	..	07/15/2021.	PRINCIPAL PAYMENT		58,471	58,471	58,763	58,748				0		58,748		(277)	(277)		07/15/2034.
12326Q AA 2	BUSINESS JET SECURITIES LLC	..	08/16/2021.	PRINCIPAL PAYMENT		6,128	6,128	6,158	6,155				0		6,155		(27)	(27)		07/15/2034.
12326Q AA 2	BUSINESS JET SECURITIES LLC	..	09/15/2021.	PRINCIPAL PAYMENT		5,021	5,021	5,046	5,042				0		5,042		(21)	(21)		07/15/2034.
12326Q AA 2	BUSINESS JET SECURITIES LLC	..	10/15/2021.	PRINCIPAL PAYMENT		37,895	37,895	2,498	38,044				0		38,044		(150)	(150)		07/15/2034.
12326Q AA 2	BUSINESS JET SECURITIES LLC	..	11/15/2021.	PRINCIPAL PAYMENT		33,684	33,684	36,073	33,808				0		33,808		(124)	(124)		07/15/2034.
12326Q AA 2	BUSINESS JET SECURITIES LLC	..	12/15/2021.	PRINCIPAL PAYMENT		39,765	39,765	42,585	39,901				0		39,901		(136)	(136)		07/15/2034.
12575A AB 3	CMFT NET LEASE MASTER ISSUER LLC	..	12/20/2021.	PRINCIPAL		10,574	10,574	10,878	10,876				0		10,876		(303)	(303)	57	07/20/2051.
12626P AL 7	CRH AMERICA INC SENIOR BD	..	01/15/2021.	WELLS FARGO ADVISORS		250,000	250,000	264,780	250,000				0		250,000		(0)	(0)	7,188	01/15/2021.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12665U AA 2	CVS PASS-THROUGH TRUST	..	12/10/2021.	PRINCIPAL		18,395	18,395	18,410	18,375				0		18,375		20	20	1,014	01/10/2036.
12665U AA 2	CVS PASS-THROUGH TRUST	..	12/10/2021.	PRINCIPAL		22,780	22,780	23,568	23,547				0		23,547		(767)	(767)		01/10/2036.
140501 AA 5	CAPITAL SOUTHWEST CORP	..	09/24/2021.	MAKE WHOLE CALL		500,000	500,000	500,000	500,000				0		500,000			0	87,660	10/01/2024.
140501 AA 5	CAPITAL SOUTHWEST CORP	..	09/24/2021.	MAKE WHOLE CALL		500,000	500,000	500,000	500,000				0		500,000			0	86,615	10/01/2024.
14309U AA 0	CARLYLE HOLDINGS FINANCE SENIOR BD SER 1	..	11/22/2021.	MAKE WHOLE CALL		500,000	500,000	505,000	500,911		(364)		(364)		500,546		(546)	(546)	45,044	02/01/2023.
14856G AA 8	CASTLELAKE AIRCRAFT SECURITIZATION TRUST	..	12/15/2021.	PRINCIPAL		135,086	135,086	139,983	139,987				0		139,987		(4,901)	(4,901)	1,287	01/15/2046.
181059 QF 6	CLARK CNTY NEV SCH DIST	..	06/15/2021.	PARTIAL CALLED SECURITY		90,000	90,000	22,903	93,318				0		93,318		(3,318)	(3,318)		06/15/2024.
210795 PZ 7	CONTINENTAL AIRLINES INC BOND SER 2012-	..	04/12/2021.	PRINCIPAL PAYMENT		12,305	12,305	12,243	12,291				0		12,291		14	14		04/11/2024.
210795 PZ 7	CONTINENTAL AIRLINES INC BOND SER 2012-	..	10/12/2021.	PRINCIPAL PAYMENT		12,305	12,305	12,243	12,294				0		12,294		11	11		04/11/2024.
21079V AA 1	CONTINENTAL AIRLINES INC BOND SER 2010-	..	05/31/2021.	PRINCIPAL		195,446	195,446	190,560	195,505				0		195,505		(59)	(59)	4,642	01/12/2021.
22003B AK 2	CORPORATE OFFICE PROPERTIES L P	..	11/19/2021.	MAKE WHOLE CALL		500,000	500,000	530,565	517,931		(3,516)		(3,516)		514,415		(14,415)	(14,415)	95,259	07/01/2025.
22530C AA 4	CREDIBLY ASSET SECURITIZATION LLC	..	04/15/2021.	PRINCIPAL		1,000,000	1,000,000	1,001,250	1,001,250				0		1,001,250		(1,250)	(1,250)	16,000	11/15/2023.
23311R AE 6	DCP MIDSTREAM LLC SENIOR BD SER 144A	..	06/30/2021.	CALLED		750,000	750,000	811,335	752,580		(2,580)		(2,580)		750,000		(0)	(0)	26,719	09/30/2021.
23355L AD 8	DXC TECHNOLOGY CO	..	09/20/2021.	MAKE WHOLE CALL		685,000	685,000	715,818	706,402		(2,283)		(2,283)		704,119		(19,119)	(19,119)	163,993	04/15/2027.
23355L AD 8	DXC TECHNOLOGY CO	..	09/20/2021.	MAKE WHOLE CALL		750,000	750,000	717,075	725,057		2,661		2,661		727,718		22,282	22,282	165,385	04/15/2027.
25271C AM 4	DIAMOND OFFSHORE DRILLING INC	..	04/30/2021.	EXCHANGE		2,262	150,000	145,278	150,000	86,930			86,930		150,000		(147,738)	(147,738)		11/01/2023.
257559 AJ 3	DOMTAR CORP	..	09/29/2021.	KEYBANK NA		512,431	500,000	539,119	539,585		(466)		(466)		539,119		(26,689)	(26,689)	31,250	09/01/2042.
257559 AJ 3	DOMTAR CORP	..	09/29/2021.	KEYBANK NA		512,431	500,000	547,732	548,300		(568)		(568)		547,732		(35,301)	(35,301)	31,250	09/01/2042.
257559 AJ 3	DOMTAR CORP	..	09/29/2021.	KEYBANK NA		512,431	500,000	551,121	551,730		(609)		(609)		551,121		(38,691)	(38,691)	31,250	09/01/2042.
259561 PT 9	DOUGLAS CNTY WASH PUB UTIL DIST REV	..	09/16/2021.	PARTIAL CALLED SECURITY		45,000	45,000	45,675	45,000				0		45,000			0		09/01/2030.
31331F AX 9	FEDERAL EXPRESS CORP BOND SER 1998-1 CL	..	07/15/2021.	PRINCIPAL		122,278	122,278	144,354	122,350				0		122,350		(72)	(72)	4,078	01/15/2022.
31738Q AB 2	FINANCE AMERICA STRUCTURED SECS TR	..	12/27/2021.	PRINCIPAL		14,459	14,459	14,363	14,371				0		14,371		88	88	2	07/25/2024.
31738Q AB 2	FINANCE AMERICA STRUCTURED SECS TR	..	12/27/2021.	PRINCIPAL		1	1	1	1				0		1			0		07/25/2024.
31738Q AB 2	FINANCE AMERICA STRUCTURED SECS TR	..	12/27/2021.	PRINCIPAL		1	1	1	1				0		1			0		07/25/2024.
31739M AB 0	FINANCE AMERICA STRUCTURED SECS TR	..	12/27/2021.	PRINCIPAL		78,258	78,258	75,530	75,533				0		75,533		2,725	2,725	37	04/25/2051.
31739M AB 0	FINANCE AMERICA STRUCTURED SECS TR	..	12/27/2021.	PRINCIPAL		6	6	6	6				0		6			0		04/25/2051.
31739M AB 0	FINANCE AMERICA STRUCTURED SECS TR	..	12/27/2021.	PRINCIPAL		15	15	15	15				0		15			0		04/25/2051.
31739M AB 0	FINANCE AMERICA STRUCTURED SECS TR	..	12/27/2021.	PRINCIPAL		3	3	3	3				0		3			0		04/25/2051.
31740C AB 9	FIN AMER STR SECS TR	..	01/25/2021.	PRINCIPAL PAYMENT		11,980	11,980	11,999	11,999				0		11,999		(19)	(19)		03/25/2023.
31740C AB 9	FIN AMER STR SECS TR	..	02/25/2021.	PRINCIPAL PAYMENT		4,993	4,993	5,001	5,001				0		5,001		(8)	(8)		03/25/2023.
31740C AB 9	FIN AMER STR SECS TR	..	03/25/2021.	PRINCIPAL PAYMENT		365	365	366	366				0		366		(1)	(1)		03/25/2023.
31740C AB 9	FIN AMER STR SECS TR	..	05/26/2021.	PRINCIPAL PAYMENT		13,775	13,775	13,797	13,797				0		13,797		(22)	(22)		03/25/2023.
31740C AB 9	FIN AMER STR SECS TR	..	06/25/2021.	PRINCIPAL PAYMENT		6,257	6,257	6,267	6,267				0		6,267		(10)	(10)		03/25/2023.
31740C AB 9	FIN AMER STR SECS TR	..	07/26/2021.	PRINCIPAL PAYMENT		8,539	8,539	8,552	8,552				0		8,552		(13)	(13)		03/25/2023.
31740C AB 9	FIN AMER STR SECS TR	..	08/25/2021.	PRINCIPAL PAYMENT		207	207	207	207				0		207		(0)	(0)		03/25/2023.
31740C AB 9	FIN AMER STR SECS TR	..	09/27/2021.	PRINCIPAL PAYMENT		1,771	1,771	1,774	1,774				0		1,774		(2)	(2)		03/25/2023.
31740C AB 9	FIN AMER STR SECS TR	..	10/15/2021.	PRINCIPAL PAYMENT		910	910	912	911				0		911		(1)	(1)		03/25/2023.
31740C AB 9	FIN AMER STR SECS TR	..	11/26/2021.	PRINCIPAL PAYMENT		4,921	4,921	4,929	4,927				0		4,927		(6)	(6)		03/25/2023.
31740C AB 9	FIN AMER STR SECS TR	..	12/27/2021.	PRINCIPAL PAYMENT		4,216	4,216	4,223	4,221				0		4,221		(5)	(5)		03/25/2023.

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
345397 VR 1	FORD MOTOR CREDIT CO LLC	..	02/01/2021.	MATURED		500,000	500,000	510,260	500,410		(410)		(410)		500,000			0	14,375	02/01/2021.
38379T 4W 6	GOVERNMENT NATL MTG ASSN	..	12/20/2021.	PRINCIPAL		73,872	73,872	80,520	80,486				0		80,486		(6,614)	(6,614)	718	08/20/2045.
413707 AA 8	HARRIMACK HOLDINGS LLC	..	05/07/2021.	PRINCIPAL PAYMENT		8,333	8,333	8,333	8,333				0		8,333			0		04/01/2031.
413707 AA 8	HARRIMACK HOLDINGS LLC	..	06/07/2021.	PRINCIPAL PAYMENT		8,333	8,333	8,333	8,333				0		8,333			0		04/01/2031.
413707 AA 8	HARRIMACK HOLDINGS LLC	..	07/07/2021.	PRINCIPAL PAYMENT		8,333	8,333	8,333	8,333				0		8,333			0		04/01/2031.
413707 AA 8	HARRIMACK HOLDINGS LLC	..	08/09/2021.	PRINCIPAL PAYMENT		8,333	8,333	8,333	8,333				0		8,333			0		04/01/2031.
413707 AA 8	HARRIMACK HOLDINGS LLC	..	09/10/2021.	PRINCIPAL PAYMENT		8,333	8,333	8,333	8,333				0		8,333			0		04/01/2031.
413707 AA 8	HARRIMACK HOLDINGS LLC	..	10/13/2021.	PRINCIPAL PAYMENT		8,333	8,333	8,333	8,333				0		8,333			0		04/01/2031.
413707 AA 8	HARRIMACK HOLDINGS LLC	..	11/09/2021.	PRINCIPAL PAYMENT		8,333	8,333	8,333	8,333				0		8,333			0		04/01/2031.
413707 AA 8	HARRIMACK HOLDINGS LLC	..	12/09/2021.	PRINCIPAL PAYMENT		8,333	8,333	8,333	8,333				0		8,333			0		04/01/2031.
42217K BA 3	HEALTH CARE REIT INC	..	04/16/2021.	MAKE WHOLE CALL		500,000	500,000	498,155	499,647		46		46		499,693		307	307	42,578	03/15/2023.
431116 AB 8	HIGHMARK INC	..	05/17/2021.	MATURED		500,000	500,000	500,000	500,502		(502)		(502)		500,000		(0)	(0)	11,875	05/15/2021.
46592W AD 8	JP MORGAN MORTGAGE TRUST	..	11/26/2021.	PRINCIPAL PAYMENT		12,498	12,498	12,225	12,225				0		12,225		273	273		02/25/2052.
46592W AD 8	JP MORGAN MORTGAGE TRUST	..	12/27/2021.	PRINCIPAL PAYMENT		10,771	10,771	10,535	10,536				0		10,536		235	235		02/25/2052.
48203R AG 9	JUNIPER NETWORKS INC	..	01/01/2021.	MAKE WHOLE CALL		500,000	500,000	518,895	506,165				0		506,165		(6,165)	(6,165)	69,985	03/15/2024.
51817T AB 8	LATAM AIRLINES GROUP S A	..	07/01/2021.	PRINCIPAL		459,102	459,102	478,843	478,843		(176)		(176)		478,668		(19,566)	(19,566)	11,925	11/15/2027.
52517P 2S 9	LEHMAN BROTHERS HLDS EURO MED TERM NTZ	..	04/01/2021.	KEYBANK NA		1,716							0				1,716	1,716		06/15/2027.
52517P 2S 9	LEHMAN BROTHERS HLDS EURO MED TERM NTZ	..	10/01/2021.	KEYBANK NA		471							0				471	471		06/15/2027.
52517P 3Y 5	LEHMAN BROS HOLDINGS MED TERM NTS	..	04/01/2021.	KEYBANK NA		1,420							0				1,420	1,420		07/27/2027.
52517P 3Y 5	LEHMAN BROS HOLDINGS MED TERM NTS	..	10/01/2021.	KEYBANK NA		390							0				390	390		07/27/2027.
52517P SZ 5	LEHMAN BROTHERS HOLDING NOTES	..	04/01/2021.	KEYBANK NA		861							0				861	861		11/15/2017.
52517P SZ 5	LEHMAN BROTHERS HOLDING NOTES	..	10/01/2021.	KEYBANK NA		236							0				236	236		11/15/2017.
52519F DJ 7	LEHMAN BROS NOTES SERIES A	..	04/01/2021.	KEYBANK NA		566							0				566	566		12/14/2029.
52519F DJ 7	LEHMAN BROS NOTES SERIES A	..	10/01/2021.	KEYBANK NA		155	155	159					0				155	155		12/14/2029.
5252M0 BZ 9	LEHMAN BROS HOLDING INC MED TERM	..	04/01/2021.	KEYBANK NA		852							0				852	852		01/24/2013.
5252M0 BZ 9	LEHMAN BROS HOLDING INC MED TERM	..	10/01/2021.	KEYBANK NA		234							0				234	234		01/24/2013.
55316F AC 3	MM FINISHED LOTS HLDGS	..	01/31/2021.	KEYBANK NA		37,240	37,240	40,489	37,869				0		37,869		(629)	(629)		01/31/2024.
55316F AC 3	MM FINISHED LOTS HLDGS	..	02/02/2021.	PRINCIPAL PAYMENT		40,242	40,242	43,753	40,922				0		40,922		(680)	(680)		01/31/2024.
55316F AC 3	MM FINISHED LOTS HLDGS	..	03/02/2021.	PRINCIPAL PAYMENT		19,478	19,478	21,177	19,807				0		19,807		(329)	(329)		01/31/2024.
55316F AC 3	MM FINISHED LOTS HLDGS	..	04/07/2021.	PRINCIPAL PAYMENT		18,108	18,108	19,687	18,414				0		18,414		(306)	(306)		01/31/2024.
55316F AC 3	MM FINISHED LOTS HLDGS	..	05/04/2021.	PRINCIPAL PAYMENT		18,788	18,788	20,428	19,106				0		19,106		(318)	(318)		01/31/2024.
55316F AC 3	MM FINISHED LOTS HLDGS	..	06/03/2021.	PRINCIPAL PAYMENT		17,237	17,237	18,741	17,528				0		17,528		(291)	(291)		01/31/2024.
55316F AC 3	MM FINISHED LOTS HLDGS	..	07/02/2021.	PRINCIPAL PAYMENT		28,571	28,571	31,063	29,038				0		29,038		(467)	(467)		01/31/2024.
55316F AC 3	MM FINISHED LOTS HLDGS	..	08/04/2021.	PRINCIPAL PAYMENT		7,498	7,498	8,152	7,617				0		7,617		(119)	(119)		01/31/2024.
55316F AC 3	MM FINISHED LOTS HLDGS	..	09/02/2021.	PRINCIPAL PAYMENT		7,584	7,584	8,246	7,700				0		7,700		(116)	(116)		01/31/2024.
55316F AC 3	MM FINISHED LOTS HLDGS	..	10/01/2021.	PRINCIPAL PAYMENT		9,868	9,868	10,729	10,014				0		10,014		(145)	(145)		01/31/2024.
55316F AC 3	MM FINISHED LOTS HLDGS	..	11/02/2021.	PRINCIPAL PAYMENT		17,137	17,137	18,632	17,380				0		17,380		(243)	(243)		01/31/2024.
55316F AC 3	MM FINISHED LOTS HLDGS	..	12/02/2021.	PRINCIPAL PAYMENT		12,358	12,358	13,436	12,527				0		12,527		(168)	(168)		01/31/2024.
55317H AA 2	MM FINISHED LOTS HLDGS 3 LLC	..	12/14/2021.	PRINCIPAL		353,371	353,371	353,371	353,371				0		353,371			0	7,627	11/30/2025.
56585A AD 4	MARATHON PETROLEUM CORP	..	03/01/2021.	MATURED		500,000	500,000	491,505	491,505				0		491,505		8,495	8,495	12,813	03/01/2021.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
647677 AF 0	NEW ORLEANS NAVY HSG LLC	..	01/17/2021.	NATIONAL ALLIANCE SECURITIES C		5,000	5,000	5,126	5,181				0		5,181		(181)	(181)		12/15/2029.
647677 AF 0	NEW ORLEANS NAVY HSG LLC	..	02/16/2021.	PRINCIPAL PAYMENT		15,000	15,000	15,379	15,535				0		15,535		(535)	(535)		12/15/2029.
647677 AF 0	NEW ORLEANS NAVY HSG LLC	..	03/15/2021.	PARTIAL CALLED SECURITY		15,000	15,000	15,379	15,529				0		15,529		(529)	(529)		12/15/2029.
647677 AF 0	NEW ORLEANS NAVY HSG LLC	..	04/15/2021.	CALLED		15,000	15,000	15,379	15,000				0		15,000			0		12/15/2029.
647677 AF 0	NEW ORLEANS NAVY HSG LLC	..	05/17/2021.	PARTIAL CALLED SECURITY		15,000	15,000	15,379	15,000				0		15,000			0		12/15/2029.
647677 AF 0	NEW ORLEANS NAVY HSG LLC	..	06/15/2021.	PARTIAL CALLED SECURITY		10,000	10,000	10,252	10,000				0		10,000			0		12/15/2029.
647677 AF 0	NEW ORLEANS NAVY HSG LLC	..	07/15/2021.	PARTIAL CALLED SECURITY		15,000	15,000	15,379	15,536				0		15,536		(536)	(536)		12/15/2029.
647677 AF 0	NEW ORLEANS NAVY HSG LLC	..	08/16/2021.	PARTIAL CALLED SECURITY		20,000	20,000	20,505	20,000				0		20,000			0		12/15/2029.
647677 AF 0	NEW ORLEANS NAVY HSG LLC	..	09/15/2021.	PARTIAL CALLED SECURITY		15,000	15,000	15,379	15,000				0		15,000			0		12/15/2029.
647677 AF 0	NEW ORLEANS NAVY HSG LLC	..	10/15/2021.	PARTIAL CALLED SECURITY		15,000	15,000	15,379	15,000				0		15,000			0		12/15/2029.
647677 AF 0	NEW ORLEANS NAVY HSG LLC	..	11/15/2021.	PARTIAL CALLED SECURITY		15,000	15,000	15,379	15,000				0		15,000			0		12/15/2029.
647677 AF 0	NEW ORLEANS NAVY HSG LLC	..	12/15/2021.	PARTIAL CALLED SECURITY		15,000	15,000	15,379	15,000				0		15,000			0		12/15/2029.
64972B VT 9	NEW YORK N Y CITY HSG DEV CORP	..	11/01/2021.	CALLED		500,000	500,000	500,000	500,000				0		500,000			0	22,000	11/01/2032.
65334H AE 2	NEXEN INC FGN SR BD	..	01/15/2021.	KEYBANK NA		826,247	650,000	720,402	695,418				0		695,418		130,829	130,829		03/10/2035.
65334H AG 7	NEXEN INC FGN BD	..	01/12/2021.	RAYMOND JAMES INSTITIONAL		933,494	700,000	835,835	791,889				0		791,889		141,606	141,606		05/15/2037.
654894 AE 4	NOBLE AFFILIATES INC. SR. NOTES	..	01/06/2021.	MORGAN KEEGAN & CO		117,395	100,000	98,793	99,900				0		99,900		17,495	17,495		10/15/2023.
664787 AD 0	NORTHERN BORDER PIPELINE CO SENIOR BD SE	..	09/15/2021.	KEYBANK NA		500,000	500,000	500,000	505,107		(5,107)		(5,107)		500,000			0	37,500	09/15/2021.
664787 AD 0	NORTHERN BORDER PIPELINE CO SENIOR BD SE	..	09/15/2021.	KEYBANK NA		500,000	500,000	500,000	505,887		(5,887)		(5,887)		500,000			0	34,167	09/15/2021.
67420B AA 4	OASIS 2020-1 LLC	..	01/15/2021.	PRINCIPAL PAYMENT		17,546	17,546	17,502	17,502				0		17,502		44	44		10/15/2021.
67420B AA 4	OASIS 2020-1 LLC	..	02/16/2021.	PRINCIPAL PAYMENT		16,135	16,135	16,094	16,094				0		16,094		40	40		10/15/2021.
67420B AA 4	OASIS 2020-1 LLC	..	03/15/2021.	PRINCIPAL PAYMENT		12,965	12,965	12,933	12,933				0		12,933		32	32		10/15/2021.
67420B AA 4	OASIS 2020-1 LLC	..	04/15/2021.	PRINCIPAL PAYMENT		17,353	17,353	17,310	17,310				0		17,310		43	43		10/15/2021.
67420B AA 4	OASIS 2020-1 LLC	..	05/17/2021.	PRINCIPAL PAYMENT		11,607	11,607	11,578	11,578				0		11,578		29	29		10/15/2021.
67420B AA 4	OASIS 2020-1 LLC	..	06/15/2021.	PRINCIPAL PAYMENT		12,236	12,236	12,206	12,206				0		12,206		31	31		10/15/2021.
67420B AA 4	OASIS 2020-1 LLC	..	07/15/2021.	PRINCIPAL PAYMENT		14,437	14,437	14,401	14,410				0		14,410		27	27		10/15/2021.
67420B AA 4	OASIS 2020-1 LLC	..	08/16/2021.	PRINCIPAL PAYMENT		11,970	11,970	11,940	11,955				0		11,955		15	15		10/15/2021.
67420B AA 4	OASIS 2020-1 LLC	..	09/15/2021.	PRINCIPAL PAYMENT		8,440	8,440	8,419	8,435				0		8,435		5	5		10/15/2021.
67420B AA 4	OASIS 2020-1 LLC	..	10/15/2021.	PRINCIPAL PAYMENT		10,341	10,341	10,315	10,341				0		10,341			0		10/15/2021.
67420B AA 4	OASIS 2020-1 LLC	..	11/15/2021.	PRINCIPAL PAYMENT		11,378	11,378	11,349	11,378				0		11,378			0		10/15/2021.
67420B AA 4	OASIS 2020-1 LLC	..	12/15/2021.	PRINCIPAL PAYMENT		8,278	8,278	8,257	8,278				0		8,278			0		10/15/2021.
67422C AA 0	OASIS SECURITISATION LTD	..	12/15/2021.	PRINCIPAL		32,985	32,985	32,985	32,985				0		32,985		0	0	79	10/15/2033.
675232 AA 0	OCEANEERING INTL INC	..	03/11/2021.	RAYMOND JAMES INSTITIONAL		503,742	500,000	498,845	499,607		18		18		499,625		4,116	4,116		11/15/2024.
677071 AF 9	OHANA MILITARY COMMUNITIES LLC BOND SER	..	04/01/2021.	PRINCIPAL PAYMENT		10,668	10,668	10,881	10,735				0		10,735		(67)	(67)		10/01/2026.
677071 AF 9	OHANA MILITARY COMMUNITIES LLC BOND SER	..	10/01/2021.	PRINCIPAL PAYMENT		10,903	10,903	11,121	10,965				0		10,965		(62)	(62)		10/01/2026.
677071 AM 4	OHANA MILITARY COMMUNITIES BND SER B 144	..	04/01/2021.	PRINCIPAL PAYMENT		28,522	28,522	30,664	29,257				0		29,257		(735)	(735)		10/01/2026.
677071 AM 4	OHANA MILITARY COMMUNITIES BND SER B 144	..	10/01/2021.	PRINCIPAL PAYMENT		29,279	29,279	31,478	29,960				0		29,960		(680)	(680)		10/01/2026.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
69362B AY 8	PSEG POWER LLC SR NT		06/15/2021.	CALLED		500,000	500,000	528,270	501,006		(1,006)		(1,006)		500,000		(0)	(0)	15,563	09/15/2021.
705322 AL 9	PEDERNALES ELECTRIC COOP INC BOND SER 02		11/15/2021.	PARTIAL CALLED SECURITY		100,000	100,000	110,750	100,000				0		100,000			0		11/15/2022.
755763 AA 7	READYCAP HOLDINGS LLC		10/22/2021.	MAKE WHOLE CALL		500,000	500,000	537,760	537,760		(30,208)		(30,208)		507,552		(7,552)	(7,552)	46,780	02/15/2022.
759351 AJ 8	REINSURANCE GROUP OF AMERICA INC SENIOR		06/01/2021.	MATURED		750,000	750,000	835,298	753,576		(3,576)		(3,576)		750,000			0	18,750	06/01/2021.
759351 AJ 8	REINSURANCE GROUP OF AMERICA INC SENIOR		06/01/2021.	MATURED		500,000	500,000	554,035	501,883		(1,883)		(1,883)		500,000		(0)	(0)	12,500	06/01/2021.
78449A AA 0	SLAM LLC		12/15/2021.	PRINCIPAL		26,000	26,000	26,180	26,036				0		26,036		(36)	(36)	167	06/15/2046.
832696 AB 4	SMUCKER JM CO		10/15/2021.	MATURED		500,000	500,000	500,000	501,181		(1,181)		(1,181)		500,000			0	17,500	10/15/2021.
833096 HH 6	SNOHOMISH CNTY WASH PUB HOSP GO		07/22/2021.	CALLED		490,000	490,000	490,000	490,000				0		490,000			0	19,271	12/01/2030.
833116 BT 2	SNOHOMISH CNTY WASH PUB UTIL DIST		12/31/2021.	PARTIAL CALLED SECURITY		80,000	80,000	91,272	83,472				0		83,472		(3,472)	(3,472)		12/01/2025.
83417P AA 5	SOLARCITY LMC IV		02/22/2021.	PRINCIPAL PAYMENT		49,992	49,992	44,506	44,506				0		44,506		5,485	5,485		02/20/2021.
83417P AA 5	SOLARCITY LMC IV		08/20/2021.	PRINCIPAL PAYMENT		46,813	46,813	41,676	46,813				0		46,813			0		02/20/2021.
83417P AA 5	SOLARCITY LMC IV		10/18/2021.	PRINCIPAL PAYMENT		739,254	739,254	658,142	739,254				0		739,254			0		02/20/2021.
83417P AB 3	SOLARCITY LMC IV		10/18/2021.	PRINCIPAL PAYMENT		500,000	500,000	490,000	490,000		6,667		6,667		496,667		3,333	3,333	37,665	02/20/2021.
83417P AB 3	SOLARCITY LMC IV		10/18/2021.	PRINCIPAL PAYMENT		500,000	500,000	490,000	490,000		6,667		6,667		496,667		3,333	3,333	27,900	02/20/2021.
842471 BY 9	SOUTHERN CALIF PUB PWR AUTH		07/01/2021.	PARTIAL CALLED SECURITY		70,000	70,000	79,293	71,671				0		71,671		(1,671)	(1,671)		07/01/2024.
84474Y AA 4	SOUTHWEST AIRLINES CO BOND SER 2007-1 CL		02/01/2021.	PRINCIPAL PAYMENT		52,656	52,656	57,922	53,620				0		53,620		(964)	(964)		02/01/2024.
84474Y AA 4	SOUTHWEST AIRLINES CO BOND SER 2007-1 CL		08/02/2021.	PRINCIPAL PAYMENT		54,899	54,899	60,389	55,566				0		55,566		(667)	(667)		02/01/2024.
84858D AA 6	SPIRIT AIRLINES INC		04/01/2021.	PRINCIPAL PAYMENT		14,486	14,486	14,384	14,410				0		14,410		75	75		04/01/2028.
84858D AA 6	SPIRIT AIRLINES INC		10/15/2021.	PRINCIPAL PAYMENT		14,486	14,486	14,384	14,416				0		14,416		70	70		04/01/2028.
848712 NY 7	SPOKANE CNTY WASH SCH DIST		04/28/2021.	PRINCIPAL		500,000	500,000	558,455	500,000		(0)		(0)		500,000		0	0	11,229	12/01/2029.
88315L AJ 7	TEXTAINER MARINE CONTAINERS LIMITED		12/20/2021.	PRINCIPAL		68,250	68,250	65,226	65,250				0		65,250		3,000	3,000	560	09/20/2045.
88315L AS 7	TEXTAINER MARINE CONTAINERS		12/20/2021.	PRINCIPAL		20,000	20,000	19,675	19,677				0		19,677		323	323	48	08/20/2046.
89642C AA 8	TRINITAS CAPITAL MANAGEMENT LLC		07/28/2021.	CALLED		520,000	500,000	500,000	500,000				0		500,000		20,000	20,000	33,260	06/15/2023.
89642C AA 8	TRINITAS CAPITAL MANAGEMENT LLC		07/28/2021.	CALLED		1,040,000	1,000,000	1,027,500	1,027,500		(1,146)		(1,146)		1,026,354		13,646	13,646	38,750	06/15/2023.
89657B AA 2	TRINITY RAIL LEASING 2019 LLC		12/17/2021.	PRINCIPAL		42,219	42,219	44,278	43,975				0		43,975		(1,755)	(1,755)	858	04/17/2023.
89680H AA 0	TRITON CONTAINER FINANCE LLC		12/20/2021.	PRINCIPAL		63,750	63,750	60,888	60,911				0		60,911		2,839	2,839	526	09/20/2045.
89680H AE 2	TRITON CONTAINER FINANCE LLC		12/20/2021.	PRINCIPAL		63,750	63,750	62,654	62,662				0		62,662		1,088	1,088	498	03/20/2046.
89690E AC 1	TRIP RAIL MASTER FUNDING LLC		06/17/2021.	CALLED		442,896	439,338	463,913	463,912				0		463,912		(21,016)	(21,016)	13,233	07/15/2021.
89690E AC 1	TRIP RAIL MASTER FUNDING LLC		06/17/2021.	CALLED		500,000	500,000	521,401	521,401				0		521,401		(21,401)	(21,401)	15,037	07/15/2021.
90345W AD 6	US AIRWAYS BOND SER 2012-2 CL A		06/03/2021.	PRINCIPAL PAYMENT		11,815	11,815	12,077	11,808				0		11,808		7	7		12/01/2020.
90345W AD 6	US AIRWAYS BOND SER 2012-2 CL A		12/03/2021.	PRINCIPAL PAYMENT		9,164	9,164	9,367	9,159				0		9,159		5	5		12/01/2020.
90783V AA 3	UNION PACIFIC RAILROAD BOND 2005-1 TRUST		07/02/2021.	PRINCIPAL		40,056	40,056	42,059	40,041				0		40,041		15	15	1,016	01/02/2029.
90931C AA 6	UNITED AIR LINES INC		02/25/2021.	PRINCIPAL PAYMENT		11,562	11,562	11,591	11,587				0		11,587		(25)	(25)		08/25/2033.
90931C AA 6	UNITED AIR LINES INC		08/25/2021.	PRINCIPAL PAYMENT		11,562	11,562	11,591	11,586				0		11,586		(23)	(23)		08/25/2033.
90931G AA 7	UNITED AIRLINES INC		10/15/2021.	PRINCIPAL		48,350	48,350	50,163	50,139				0		50,139		(1,789)	(1,789)	1,633	04/15/2029.
90932P AA 6	UNITED AIR LINES INC		04/12/2021.	PRINCIPAL PAYMENT		13,547	13,547	13,649	13,587				0		13,587		(40)	(40)		04/11/2026.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
90932P AA 6	UNITED AIR LINES INC.	..	10/12/2021.	PRINCIPAL PAYMENT		13,517	13,517	13,618	13,552				0		13,552		(35)	(35)		04/11/2026.
92812Q V3 8	VIRGINA ST HSG DEV AUTH	..	07/01/2021.	CALLED		500,000	500,000	534,425	505,001		(5,001)		(5,001)		500,000			0	26,255	01/01/2039.
97064E AA 6	WILLIS ENGINE SECURITIZATION TR	..	12/15/2021.	PRINCIPAL		23,290	23,290	23,588	23,294				0		23,294		(4)	(4)	585	09/15/2043.
97064F AA 3	WILLIS ENGINE SECURITIZATION TRUST	..	12/15/2021.	PRINCIPAL		55,449	55,449	51,770	51,810				0		51,810		3,639	3,639	571	03/15/2045.
97064G AA 1	WILLIS ENGINE SECURITIZATION TRUST	..	12/15/2021.	PRINCIPAL		17,507	17,507	17,506	17,506				0		17,506		1	1	272	05/15/2046.
97064G AA 1	WILLIS ENGINE SECURITIZATION TRUST	..	12/15/2021.	PRINCIPAL		8,753	8,753	8,770	8,770				0		8,770		(16)	(16)		05/15/2046.
983919 AH 4	XILINX INC.	..	03/15/2021.	MATURED		500,000	500,000	495,845	499,921		79		79		500,000		0	0	7,500	03/15/2021.
98417E AK 6	XSTRATA FINANCE CANADA LTD FGN SR NT SER	..	11/15/2021.	KEYBANK NA		750,000	750,000	750,000	753,843		(3,843)		(3,843)		750,000			0	37,125	11/15/2021.
3899999.	Total - Bonds - Industrial and Miscellaneous					32,304,850	31,992,499	32,727,354	32,403,487	86,930	(54,076)	0	32,854	0	32,349,411	0	(44,561)	(44,561)	1,638,996	XXX
8399997.	Total - Bonds - Part 4					65,253,986	64,941,636	66,223,074	65,877,057	86,930	(66,123)	0	20,807	0	65,810,933	0	(556,947)	(556,947)	2,218,430	XXX
8399998.	Total - Bonds - Summary Item from Part 5					1,500,000	1,500,000	1,500,000					0		1,500,000				6,729	XXX
8399999.	Total - Bonds					66,753,986	66,441,636	67,723,074	65,877,057	86,930	(66,123)	0	20,807	0	67,310,933	0	(556,947)	(556,947)	2,225,159	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					66,753,986	XXX	67,723,074	65,877,057	86,930	(66,123)	0	20,807	0	67,310,933	0	(556,947)	(556,947)	2,225,159	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
50067H CQ 8	KORTH DIRECT MTG INC.	..	09/10/2021	PRINCIPAL PAYMENT	10/14/2021	PRINCIPAL PAYMENT	1,500,000	1,500,000	1,500,000	1,500,000				0				0	6,729	
3899999.	Total - Bonds - Industrial and Miscellaneous						1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	0	0	0	6,729	0
8399998.	Total - Bonds						1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	0	0	0	6,729	0
9999999.	Total - Bonds, Preferred and Common Stocks							1,500,000	1,500,000	1,500,000	0	0	0	0	0	0	0	0	6,729	0

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
Common Stocks - Other Affiliates										
47235* 10 8	JEDNOTA INC.					9,958			86.000	100.0
1799999. Total - Common Stocks - Other Affiliates						9,958	0	0	XXX	XXX
1899999. Total - Common Stocks						9,958	0	0	XXX	XXX
1999999. Total - Preferred and Common Stock						9,958	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
Common Stocks					
000000 00 0	JEDNOTA GENERAL INC.	JEDNOTA INC.		6.000	100.0
000000 00 0	JEDNOTA PROPERTIES INC.	JEDNOTA INC.		6.000	100.0
0299999. Total - Common Stock			0	XXX	XXX
0399999. Total - Preferred and Common Stock			0	XXX	XXX

Sch. DA - Pt. 1
NONE

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
KEY BANK - General Accnt	CLEVELAND OH					7,928,073	XXX
KEY BANK - FCSU Corp Center	CLEVELAND OH					191,476	XXX
KEY BANK Investment Sweep	CLEVELAND OH		0.10	5,012		3,737,585	XXX
KEY BANK - Jednota Youth Building Fund	CLEVELAND OH		3.00	9,001		369,061	XXX
FHLB	CINCINNATI OH		0.02	1,663		2,359,682	XXX
BANK OF MONTREAL	TORONTO ONTARIO CANADA					7,740	XXX
KEY BANK - CANADIAN FOREIGN CURRENCY UTS	CLEVELAND OH					923,416	XXX
PETTY CASH	CLEVELAND OH					500	XXX
US BANK - NORTH CAROLINA DEPOSIT	MINNEAPOLIS MN					5,000	XXX
UBS CASH ACCOUNT	CLEVELAND OH		0.01	32		423,090	XXX
0199999. Total - Open Depositories		XXX	XXX	15,708	0	15,945,623	XXX
0399999. Total Cash on Deposit		XXX	XXX	15,708	0	15,945,623	XXX
0599999. Total Cash		XXX	XXX	15,708	0	15,945,623	XXX

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

1. January	44,698,108	4. April	51,011,212	7. July	57,184,721	10. October	34,348,085
2. February	52,761,435	5. May	50,047,653	8. August	41,567,552	11. November	28,461,410
3. March	56,659,824	6. June	54,810,008	9. September	42,817,651	12. December	15,945,623

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year

Line Nuber

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

NONE

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/Adjusting Carrying Value	Fair Value	Book/Adjusting 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	STATUTORY SECURITY DEPOSIT	35,000	35,000		
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	ST	STATUTORY CASH DEPOSIT	5,000	5,000		
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	STATUTORY SECURITY DEPOSIT	125,000	125,000		
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	165,000	165,000	0	0

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. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0